

LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT
As of September 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 Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllors 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, President and
Chief Executive Officer #

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
LORIE ANN SLUTSKY

DENIS DUVERNE
ANTHONY JOHN HAMILTON
MARK PEARSON
RICHARD CHARLES VAUGHAN

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

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

ANDREA MARIE NITZAN
Executive Director
and Chief Accounting Officer

KEITH ELLIOTT FLOMAN
Managing Director and Chief Actuary
and Appointed Actuary

KAREN FIELD HAZIN
Lead Director, Secretary and Associate
General Counsel

Subscribed and sworn to before me this
13th day of November, 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
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.....	29,023,920,642	0	29,023,920,642	30,466,548,139
2. Stocks:				
2.1 Preferred stocks.....	397,327,944	0	397,327,944	341,322,345
2.2 Common stocks.....	868,945,969	0	868,945,969	723,492,776
3. Mortgage loans on real estate:				
3.1 First liens.....	5,873,526,669	0	5,873,526,669	5,350,624,881
3.2 Other than first liens.....	79,742,310	0	79,742,310	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 (\$.....148,565,096), cash equivalents (\$.....0) and short-term investments (\$.....1,118,948,044).....	1,267,513,140	0	1,267,513,140	2,072,805,040
6. Contract loans (including \$.....0 premium notes).....	3,436,296,658	6,644,531	3,429,652,127	3,503,100,184
7. Derivatives.....	587,314,421	0	587,314,421	1,105,042,085
8. Other invested assets.....	1,701,921,161	147,436	1,701,773,725	1,495,179,794
9. Receivables for securities.....	27,870,867	0	27,870,867	11,206,676
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	37,220,000	0	37,220,000	5,788,411
12. Subtotals, cash and invested assets (Lines 1 to 11).....	43,301,599,782	6,791,967	43,294,807,815	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.....	535,247,645	0	535,247,645	548,553,674
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	102,708,011	3,504,183	99,203,828	89,128,924
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	124,196,000	0	124,196,000	118,799,797
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	132,650,815	0	132,650,815	107,858,349
16.2 Funds held by or deposited with reinsured companies.....	3,473,333	0	3,473,333	1,379,208
16.3 Other amounts receivable under reinsurance contracts.....	17,529,335	0	17,529,335	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.....	145,043,840	0	145,043,840	0
18.2 Net deferred tax asset.....	853,703,184	341,783,976	511,919,208	710,600,000
19. Guaranty funds receivable or on deposit.....	27,169,759	0	27,169,759	10,989,689
20. Electronic data processing equipment and software.....	165,950,433	160,870,363	5,080,070	5,545,095
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,129,016	15,129,016	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	3,764	0	3,764	1,572
23. Receivables from parent, subsidiaries and affiliates.....	200,183,838	0	200,183,838	172,130,003
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	947,729,305	59,561,669	888,167,636	832,922,208
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	46,572,318,060	587,641,174	45,984,676,886	47,846,141,854
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	108,787,516,306	0	108,787,516,306	96,981,098,195
28. Total (Lines 26 and 27).....	155,359,834,366	587,641,174	154,772,193,192	144,827,240,049

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	37,220,000	0	37,220,000	5,150,000
1102. Miscellaneous invested assets.....	0	0	0	638,411
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	37,220,000	0	37,220,000	5,788,411
2501. Aviation reinsurance premiums due and unpaid.....	626,572	0	626,572	603,759
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	83,244	0	83,244	84,100
2503. Miscellaneous assets.....	59,847,124	0	59,847,124	59,384,232
2598. Summary of remaining write-ins for Line 25 from overflow page.....	887,172,365	59,561,669	827,610,696	772,850,117
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	947,729,305	59,561,669	888,167,636	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 \$.....40,284,114,019 less \$.....0 included in Line 6.3 (including \$.....31,861 Modco Reserve).....	40,284,114,019	40,494,104,997
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	559,161,964	554,401,360
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	816,358,581	837,917,424
4. Contract claims:		
4.1 Life.....	336,033,651	415,658,932
4.2 Accident and health.....	57,308,729	56,950,778
5. Policyholders' dividends \$....1,941,893 and coupons \$.....0 due and unpaid.....	1,941,893	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).....	71,477,685	260,395,080
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	195,296,310	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 \$....17,032 discount; including \$.....766,512 accident and health premiums.....	6,221,615	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.....	3,065,362	3,429,396
9.3 Other amounts payable on reinsurance, including \$....93,549 assumed and \$....1,662,289 ceded.....	1,755,838	1,333,776
9.4 Interest Maintenance Reserve.....	127,145,145	124,124,391
10. Commissions to agents due or accrued - life and annuity contracts \$....18,381,344, accident and health \$....242,566 and deposit-type contract funds \$.....0.....	18,623,910	23,985,746
11. Commissions and expense allowances payable on reinsurance assumed.....	3,261,041	3,543,447
12. General expenses due or accrued.....	384,642,101	223,576,710
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,324,390,770) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,492,870,582)	(2,335,361,916)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	34,447,702	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.....	3,271,212	3,080,854
17. Amounts withheld or retained by company as agent or trustee.....	560,466,768	1,176,918,539
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	170,703,903	169,617,152
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	6,978	1,102
21. Liability for benefits for employees and agents if not included above.....	136,701,712	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.....	560,447,566	488,763,257
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	1,267,256	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.....	3,255,262	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.....	177,358,785	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.....	112,530,918	147,830,381
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	42,133,995,324	43,275,261,388
27. From Separate Accounts statement.....	108,708,403,869	96,862,584,847
28. Total liabilities (Lines 26 and 27).....	150,842,399,193	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.....	1,024,957,700	1,524,943,600
33. Gross paid in and contributed surplus.....	2,606,622,625	2,605,890,688
34. Aggregate write-ins for special surplus funds.....	945,062,153	945,062,152
35. Unassigned funds (surplus).....	(649,348,479)	(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 \$....79,112,437 in Separate Accounts Statement).....	3,927,293,999	4,686,893,814
38. Totals of Lines 29, 30 and 37.....	3,929,793,999	4,689,393,814
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	154,772,193,192	144,827,240,049

DETAILS OF WRITE-INS

2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	15,766,677	13,576,908
2503. Accrued interest on policy claims and other contract funds.....	31,959,761	15,935,673
2598. Summary of remaining write-ins for Line 25 from overflow page.....	64,801,539	118,314,859
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	112,530,918	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.....	912,562,153	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).....	945,062,153	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.....	8,747,435,112	8,687,907,188	11,487,512,681
2. Considerations for supplementary contracts with life contingencies.....	12,395,368	20,127,311	25,091,620
3. Net investment income.....	1,849,995,689	1,789,958,096	2,466,099,381
4. Amortization of Interest Maintenance Reserve (IMR).....	21,847,485	17,342,203	24,234,166
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(224,193,831)	(1,310,500)	(81,595,255)
6. Commissions and expense allowances on reinsurance ceded.....	16,468,550	17,321,979	24,629,771
7. Reserve adjustments on reinsurance ceded.....	(4,966,119)	(4,141,033)	25,661,233
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	971,671,057	881,606,944	1,191,759,402
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	114,442,127	99,064,957	125,517,457
9. Totals (Lines 1 to 8.3).....	11,505,095,438	11,507,877,145	15,288,910,456
10. Death benefits.....	1,176,730,967	1,194,102,243	1,583,733,833
11. Matured endowments (excluding guaranteed annual pure endowments).....	3,565,881	4,522,301	6,435,686
12. Annuity benefits.....	1,116,249,140	1,011,432,130	1,354,203,247
13. Disability benefits and benefits under accident and health contracts.....	54,184,501	53,750,158	70,806,955
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	6,174,494,563	5,510,370,854	7,803,790,371
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	58,722,724	79,369,876	99,548,805
18. Payments on supplementary contracts with life contingencies.....	48,067,420	49,248,714	65,346,471
19. Increase in aggregate reserves for life and accident and health contracts.....	(205,230,374)	961,790,307	1,075,045,111
20. Totals (Lines 10 to 19).....	8,426,784,822	8,864,586,583	12,058,910,479
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	850,462,666	918,305,688	1,218,774,203
22. Commissions and expense allowances on reinsurance assumed.....	5,995,389	5,876,266	7,757,491
23. General insurance expenses.....	554,082,537	416,767,730	636,826,386
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	53,898,953	59,465,620	82,477,931
25. Increase in loading on deferred and uncollected premiums.....	(4,713,141)	9,900,991	9,675,212
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(8,836,861)	352,542,618	170,111,654
27. Aggregate write-ins for deductions.....	45,551,890	(35,591,547)	(22,797,197)
28. Totals (Lines 20 to 27).....	9,923,226,255	10,591,853,949	14,161,736,159
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,581,869,183	916,023,196	1,127,174,297
30. Dividends to policyholders.....	200,803,564	218,682,587	259,299,796
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	1,381,065,619	697,340,609	867,874,501
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	325,840,715	362,604,305	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).....	1,055,224,904	334,736,304	588,053,264
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(802,019,869) (excluding taxes of \$.....13,390,590 transferred to the IMR).....	(1,683,715,467)	(183,474,144)	14,304,849
35. Net income (Line 33 plus Line 34).....	(628,490,563)	151,262,160	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).....	(628,490,563)	151,262,160	602,358,113
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....109,354,149.....	257,218,472	(59,432,356)	(204,991,172)
39. Change in net unrealized foreign exchange capital gain (loss).....	(3,469,496)	3,013,967	1,981,163
40. Change in net deferred income tax.....	8,642,772	340,863,921	81,028,068
41. Change in nonadmitted assets.....	(120,662,332)	(259,084,394)	43,366,693
42. Change in liability for reinsurance in unauthorized and certified companies.....	51,124	22,397,413	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.....	(71,684,309)	(282,422,459)	(268,327,435)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(188,825,202)	(46,559,400)	(101,073,225)
47. Other changes in surplus in Separate Accounts Statement.....	184,792,920	(9,420,045)	102,796,577
48. Change in surplus notes.....	(499,985,900)	14,100	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.....	731,937	159,913	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.....	340,980,762	240,560	87,296,466
54. Net change in capital and surplus (Lines 37 through 53).....	(759,599,815)	(319,966,620)	64,577,719
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,929,793,999	4,304,849,475	4,689,393,814
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	2,661,198	16,383	16,384
08.302. Sundry receipts and adjustments.....	111,780,929	99,048,574	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).....	114,442,127	99,064,957	125,517,457
2701. Aviation reinsurance gains/losses.....	2,666,180	(78,129)	(805,971)
2702. Increase (decrease) in certain liabilities.....	11,189,323	16,994,778	18,302,008
2703. Sundry disbursements and adjustments.....	31,647,735	(57,304,034)	(45,089,072)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	48,652	4,795,838	4,795,838
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	45,551,890	(35,591,547)	(22,797,197)
5301. Tax Benefit Associated with compensation Plans.....	2,707,517	240,560	7,161,529
5302. Change in Additional Minimum Liability on Qualified Pension Plan.....	404,673,245	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.....	(66,400,000)	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	340,980,762	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.....	8,783,434,631	8,561,555,626	11,465,588,750
2. Net investment income.....	1,839,467,589	1,778,867,357	2,455,312,773
3. Miscellaneous income.....	1,102,269,027	965,049,211	1,303,685,635
4. Total (Lines 1 through 3).....	11,725,171,247	11,305,472,194	15,224,587,158
5. Benefit and loss related payments.....	8,722,728,136	7,840,844,597	10,963,762,371
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	148,670,744	325,102,780	86,139,686
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,275,567,711	1,383,146,197	1,828,053,598
8. Dividends paid to policyholders.....	196,033,272	214,391,075	290,448,500
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....	(241,425,477)	141,304,888	(28,950,669)
10. Total (Lines 5 through 9).....	10,101,574,386	9,904,789,537	13,139,453,486
11. Net cash from operations (Line 4 minus Line 10).....	1,623,596,861	1,400,682,657	2,085,133,672
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	5,830,567,857	3,289,737,479	4,151,642,081
12.2 Stocks.....	67,676,372	56,911,011	95,699,083
12.3 Mortgage loans.....	697,698,539	548,805,955	766,810,922
12.4 Real estate.....	0	0	(74,467)
12.5 Other invested assets.....	229,274,573	296,014,387	836,857,360
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(1,103)	19,657	19,651
12.7 Miscellaneous proceeds.....	(1,684,896,242)	129,624,015	(30,215,890)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	5,140,319,996	4,321,112,504	5,820,738,740
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	4,397,398,618	3,909,252,549	4,659,270,804
13.2 Stocks.....	114,260,702	138,033,603	150,892,987
13.3 Mortgage loans.....	1,218,158,203	1,225,753,394	1,545,252,286
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	355,338,296	252,902,070	359,028,867
13.6 Miscellaneous applications.....	79,482,883	510,730,670	528,827,736
13.7 Total investments acquired (Lines 13.1 to 13.6).....	6,164,638,702	6,036,672,286	7,243,272,680
14. Net increase (decrease) in contract loans and premium notes.....	(73,762,135)	(26,205,725)	(30,536,682)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(950,556,571)	(1,689,354,057)	(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.....	731,937	159,913	479,009
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(37,866,646)	(27,309,372)	(49,674,224)
16.5 Dividends to stockholders.....	0	181,000,000	362,500,000
16.6 Other cash provided (applied).....	(941,197,481)	(451,812,529)	(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).....	(1,478,332,190)	(659,961,988)	(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).....	(805,291,900)	(948,633,388)	(112,876,019)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,072,805,040	2,185,681,059	2,185,681,059
19.2 End of period (Line 18 plus Line 19.1).....	1,267,513,140	1,237,047,671	2,072,805,040

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

20.0001	Non-cash acquisition of investments.....	19,630,392	13,423,618	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.....	1,863,386,256	2,107,683,352	2,675,693,638
3. Ordinary individual annuities.....	5,315,770,605	4,181,136,059	5,766,110,831
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	2,001,240,118	2,811,074,557	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.....	58,666,477	66,650,499	87,682,912
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	9,239,063,456	9,166,544,467	12,100,735,075
12. Deposit-type contracts.....	0	0	0
13. Total.....	9,239,063,456	9,166,544,467	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.

During the third quarter of 2013, the Company identified an error in the calculation of prior year expenses regarding rent. As a result of this error, the Company reported a correction to reduce opening surplus by \$66.4 million within Page 4 write-in Line 53.

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.

NOTES TO FINANCIAL STATEMENTS

(2) Loan-backed securities with a recognized other than temporary impairment recorded by quarter for the period ended September 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
OTTI recognized 3rd Quarter					
g.	Intent to Sell	-	-	-	-
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	-	-	-	-
i.	Total 3rd Quarter	\$ -	-	-	-
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

(3) Each loan-backed security held with a recognized other than temporary impairment recorded during the current ear, 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
46629YAQ2	4,005,651	253,142	3,752,509	253,142	224,000	06/30/2013
46629YAQ2	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 September 30, 2013 are as follows:

a.	The aggregate amount of Unrealized Losses:	
	1. Less than 12 Months	\$ 11,313,891
	2. 12 Months or Longer	\$ 292,408,959
b.	The aggregate related fair value of securities with Unrealized Losses:	
	1. Less than 12 Months	\$ 61,786,630
	2. 12 Months or Longer	\$ 555,694,875

The \$303,722,850 of unrealized losses includes \$205,171,547 of valuation allowances already recognized through surplus.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2013

<u>State</u>	<u>Admitted Value</u>	<u>Fair Value</u>
CA	141,873,725	101,264,033
NY	103,779,758	76,512,264

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

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

E-G No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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 a surplus note with accrued interest of \$1,972,222.

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

During September 2013, AXA Equitable, with approval from the New York State Department of Financial Services (“NYSDFS”), purchased at fair value the \$57.3 million of equity partnership investments, \$30.7 million of commercial mortgage-backed securities and \$0.5 million of fine art from MONY Life Insurance Company (“MONY Life”), an affiliate.

On September 27, 2013, AXA Equitable purchased at fair value a \$50.0 million note issued by AXA S.A. from AXA RE Arizona Company (“AXA RE” or “AXA Arizona”), an affiliate for \$56.0 million. The note pays interest at 5.40% semi-annually and matures on December 15, 2020.

Note 11 - Debt

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

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.

During the third quarter 2013, AXA Equitable announced that benefit accruals under its defined benefit pension plan will be discontinued as of December 31, 2013. This plan curtailment resulted in a decrease in the Projected Benefit Obligation (“PBO”) of approximately \$29 million, including an operating expense of approximately \$34 million, offset by a direct credit to surplus of approximately \$63 million. In addition, AXA Equitable remeasured the underfunded status of the plan at September 30, 2013, including an adjustment of the discount rate assumption from 3.5% to 4.5% reflecting current markets, and recognized a \$275 million reduction to the net pension liability, with a corresponding credit to surplus. In addition, AXA Equitable announced that it will begin providing a company contribution to the AXA Equitable 401(k) Plan as of January 1, 2014. AXA Equitable will also provide a new company contribution for eligible earnings over the qualified plan limits under a nonqualified deferred compensation plan.

(6) Components of Net Periodic Benefit Cost	Q3 2013		Q3 2012	
	(in millions)			
a. Service Cost	\$	30.6	\$	30.6
b. Interest Cost		67.0		76.9
c. Expected return on plan assets		(111.9)		(105.7)
d. Amortization of unrecognized transition obligation or transition asset		3.2		3.2
e. Amount of recognized gains and losses		121.0		119.5
f. Amount of prior service cost recognized		0.9		0.9
g. Amount of gain or loss recognized due to a settlement or curtailment		34.2		-
Plan Amendments – Recognition of Statutory amendment		4.1		-
h. Total net periodic benefit cost	\$	149.2	\$	125.4

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

In June 2013, with the approval from NYSDFS, pursuant to Section 1307(b) of the New York Insurance Laws, the Company repaid its parent AXA Financial, Inc. 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 Inerest	Date of Maturity
11/24/2008	7.10%	\$500,000,000	\$500,000,000	\$ 1,972,222	\$ 144,662,500	-	12/01/2018

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

Insurance Litigation

There have been no new material legal proceedings and no material developments in specific litigations or regulatory matters from previously reported in the Company’s Notes to Financial Statements for the quarter ended September 30, 2013.

Note 15 - Leases

During 2013, the Company vacated certain floor space in its New York headquarters and established a liability for approximately \$60 million. There were no other significant changes to leases.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2013

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	\$ 145,495,030	\$ 145,495,030
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	-	-	\$ 145,495,030	\$ 145,495,030
Preferred Stocks:				
Industrial and Miscellaneous	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Preferred Stocks	-	-	-	-
Common Stocks:				
Industrial and Miscellaneous	\$ 1,017,926	-	\$ 13,095,330	\$ 14,113,256
Parent, Subsidiaries and Affiliates	-	-	854,832,713	854,832,713
Total Common Stocks	\$ 1,017,926	-	\$ 867,928,043	\$ 868,945,969
Derivative Assets:				
Swaps	- \$	52,824,822	-	\$ 52,824,822
Futures	-	-	-	-
Options	-	358,932,057	-	358,932,057
Floors	-	214,386,363	-	214,386,363
Swaptions	-	-	-	-
Credit Default Swaps	-	4,748,393	-	4,748,393
Total Derivatives*	- \$	630,891,635	-	\$ 630,891,635
Separate Account Assets	101,717,183,541	6,301,252,790	220,121,732	108,238,558,063
Total Assets at Fair Value	\$ 101,718,201,467	\$ 6,932,144,425	\$ 1,233,544,805	\$ 109,883,890,697
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

* Fair value includes \$43,577,214 million of due and accrued investment income.

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 9/30/2013
a. Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 208,082,983	\$ 4,181,796	\$ (4,601,644)	\$ (54,513,262)	\$ (7,448,419)	\$ -	\$ -	\$ (206,424)	\$ -	\$ 145,495,030
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	-	-	-	-	3,242,900	-	(2,250,000)	-	13,095,330
Parent, Subsidiaries and Affiliates - Stocks	706,947,512	-	-	-	147,885,201	-	-	-	-	854,832,713
Separate Account Assets	223,633,826	2,544,660	-	-	(3,737,195)	1,113,114	-	(2,250,992)	(1,181,681)	220,121,732
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,150,766,751	\$ 6,726,456	\$ (4,601,644)	\$ (54,513,262)	\$ 136,699,587	\$ 4,356,014	\$ -	\$ (4,707,416)	\$ (1,181,681)	\$ 1,233,544,805
b. Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

a) Amount includes: \$4,181,796 of Level 3 securities now carried at fair value, where the market value is less than the adjusted cost (carried at adjusted cost in prior period) and (\$4,601,644) 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 September 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	\$ 30,026,965,412	\$ 29,023,920,642	-	\$ 27,733,039,335	\$ 2,293,926,077	
Preferred Stock	\$ 396,196,019	\$ 397,327,944	\$ 226,833,417	\$ 169,362,602	-	
Common Stock *	\$ 1,349,883,018	\$ 868,945,969	\$ 1,017,926	-	\$ 1,348,865,092	
Mortgage Loans on Real Estate	\$ 6,066,665,344	\$ 5,953,268,979	-	-	\$ 6,066,665,344	
Other Invested Assets:						
- Joint ventures or partnerships interest unaffiliated	\$ 1,478,738,432	\$ 1,478,738,432	-	-	\$ 1,478,738,432	
- Joint ventures or partnerships interest affiliated	\$ 158,602,246	\$ 158,602,246	-	-	-	\$ 158,602,246
- Other Invested Assets unaffiliated	\$ 64,433,047	\$ 64,433,047	-	-	\$ 64,433,047	
Derivatives**	\$ 631,058,473	\$ 587,314,421	-	\$ 631,058,473	-	
Separate Accounts	\$ 108,767,542,724	\$ 108,787,516,306	\$ 102,246,168,202	\$ 6,301,252,790	\$ 220,121,732	
Policyholders liabilities: Investment contracts	\$ 2,534,423,751	\$ 2,454,346,483			\$ 2,534,423,751	
Surplus Notes	\$ 1,194,895,730	\$ 1,024,953,000			\$ 1,194,895,730	
	\$ 151,474,508,466	\$ 149,774,414,469	\$ 102,474,019,545	\$ 34,834,713,200	\$ 14,007,173,475	\$ 158,602,246

* 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 September 30, 2013. The discount is based on SSAP #97 sliding scale and approved by the SVO.

** Fair value includes \$43,577,214 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	\$ 158,602,246			There is no fair value amount available for the controlled affiliates

Note 21 - Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

In October 2013, the Company paid a dividend of \$234 million to its parent, AXA Equitable Financial Services, LLC.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:

.....
- 3.1

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

Yes [☐] No [☒]
- 3.2

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

- 4.1

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

Yes [☐] No [☒]
- 4.2

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

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

5.

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

Yes [☐] No [☒] N/A [☐]
-
-

- 6.1

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

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

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

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

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

6/30/2012.....
- 6.4

By what department or departments?
New York and Nevada

- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☒] No [☐] N/A [☐]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐] No [☒]
- 8.2

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

- 8.3

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

Yes [☒] No [☐]
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
AllianceBernstein Investments, Inc.	New York, NY				YES
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 LP	New York, NY				YES
Sanford C. Bernstein & Co. LLC	New York, NY				YES
AXA Advisors, LLC	New York, NY				YES
AXA Distributors, LLC	New York, NY				YES
AXA Equitable Life Insurance Company	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 Real Estate Investment Managers US LLC	New York, NY				YES
AXA Rosenberg Investment Management, LLC	Orinda, CA				YES

- 9.1

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

Yes [☒] No [☐]
- 9.11

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

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☒] No [☐]

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

\$.....2,743,178

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	\$1,206,021,941
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$706,947,512	\$854,832,713
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	\$158,602,246
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$2,348,142,598	\$2,603,970,199
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.

Yes [X] No []

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

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

\$.....0

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

\$.....0

16.3 Total payable for securities lending 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	1 Chase Manhattan Plaza, NY, NY 10005

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.....	\$.....	1,838,590,984	
1.12	Residential mortgages.....	\$.....	0	
1.13	Commercial mortgages.....	\$.....	4,040,936,226	
1.14	Total mortgages in good standing.....	\$.....	5,879,527,210	
1.2	Long-term mortgages in good standing with restructured terms			
1.21	Total mortgages in good standing with restructured terms.....	\$.....	64,000,000	
1.3	Long-term mortgage loans upon which interest is overdue more than three months			
1.31	Farm mortgages.....	\$.....	5,891,769	
1.32	Residential mortgages.....	\$.....	0	
1.33	Commercial mortgages.....	\$.....	0	
1.34	Total mortgages with interest overdue more than three months.....	\$.....	5,891,769	
1.4	Long-term mortgage loans in process of foreclosure			
1.41	Farm mortgages.....	\$.....	3,850,000	
1.42	Residential mortgages.....	\$.....	0	
1.43	Commercial mortgages.....	\$.....	0	
1.44	Total mortgages in process of foreclosure.....	\$.....	3,850,000	
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	5,953,268,979	
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.....		190.6	
2.2	A&H cost containment percent.....		0.0	
2.3	A&H expense percent excluding cost containment expenses.....		48.2	
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]	
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0	
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]	
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0	

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 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.....	18,696,047	54,495,597	727,440	736,158	74,655,242	0
2.	Alaska.....	AK.....L.....	1,219,495	6,703,633	152,395	25,611	8,101,134	0
3.	Arizona.....	AZ.....L.....	17,604,282	95,025,677	470,343	218,646	113,318,948	0
4.	Arkansas.....	AR.....L.....	6,382,253	32,423,095	193,538	113,206	39,112,092	0
5.	California.....	CA.....L.....	192,792,791	646,913,036	5,032,979	10,774,486	855,513,292	0
6.	Colorado.....	CO.....L.....	20,917,339	155,508,818	383,450	1,123,166	177,932,774	0
7.	Connecticut.....	CT.....L.....	26,862,474	172,197,413	889,665	90,859	200,040,411	0
8.	Delaware.....	DE.....L.....	16,122,118	32,369,413	76,595	136,798	48,704,924	0
9.	District of Columbia.....	DC.....L.....	4,300,526	15,462,229	172,095	26,572	19,961,421	0
10.	Florida.....	FL.....L.....	128,509,616	512,691,725	3,998,844	10,541,002	655,741,188	0
11.	Georgia.....	GA.....L.....	33,252,938	112,648,528	2,117,566	4,326,209	152,345,241	0
12.	Hawaii.....	HI.....L.....	6,972,701	38,602,993	205,268	63,765	45,844,726	0
13.	Idaho.....	ID.....L.....	2,742,209	12,874,864	51,768	14,082	15,682,923	0
14.	Illinois.....	IL.....L.....	76,557,550	295,832,638	2,244,843	817,486	375,452,518	0
15.	Indiana.....	IN.....L.....	14,570,403	71,213,194	348,560	1,106,944	87,239,101	0
16.	Iowa.....	IA.....L.....	9,015,205	49,568,605	119,790	28,971	58,732,570	0
17.	Kansas.....	KS.....L.....	11,616,110	45,379,456	189,405	860,124	58,045,094	0
18.	Kentucky.....	KY.....L.....	7,939,694	30,509,748	114,576	134,357	38,698,375	0
19.	Louisiana.....	LA.....L.....	11,692,909	49,237,463	627,685	71,661	61,629,718	0
20.	Maine.....	ME.....L.....	2,277,434	19,734,160	74,493	13,625,307	35,711,394	0
21.	Maryland.....	MD.....L.....	37,552,340	150,571,205	946,716	225,970	189,296,230	0
22.	Massachusetts.....	MA.....L.....	23,993,065	163,537,789	673,944	205,121	188,409,919	0
23.	Michigan.....	MI.....L.....	55,848,467	329,300,055	1,398,863	785,423	387,332,809	0
24.	Minnesota.....	MN.....L.....	85,634,347	119,266,002	278,282	1,609,441	206,788,072	0
25.	Mississippi.....	MS.....L.....	8,841,732	15,261,906	407,405	49,903	24,560,946	0
26.	Missouri.....	MO.....L.....	25,521,328	78,274,964	364,288	83,857	104,244,438	0
27.	Montana.....	MT.....L.....	1,333,957	3,422,777	13,802	5,848	4,776,383	0
28.	Nebraska.....	NE.....L.....	5,424,740	24,778,161	79,831	118,251	30,400,982	0
29.	Nevada.....	NV.....L.....	8,270,976	45,949,752	49,662	73,214	54,343,604	0
30.	New Hampshire.....	NH.....L.....	1,969,515	26,021,728	82,993	9,003,895	37,078,132	0
31.	New Jersey.....	NJ.....L.....	114,552,733	605,363,399	4,875,627	9,302,571	734,094,329	0
32.	New Mexico.....	NM.....L.....	4,012,925	16,529,202	162,765	85,680	20,790,573	0
33.	New York.....	NY.....L.....	310,555,371	841,141,384	14,177,895	117,130,285	1,283,004,935	0
34.	North Carolina.....	NC.....L.....	39,848,294	172,814,535	745,285	7,473,903	220,882,016	0
35.	North Dakota.....	ND.....L.....	3,287,764	21,560,565	41,609	6,727	24,896,664	0
36.	Ohio.....	OH.....L.....	34,875,077	290,477,639	522,247	1,045,420	326,920,382	0
37.	Oklahoma.....	OK.....L.....	11,822,536	65,087,801	361,736	62,062	77,334,135	0
38.	Oregon.....	OR.....L.....	7,281,118	41,319,311	140,985	307,215	49,048,628	0
39.	Pennsylvania.....	PA.....L.....	81,507,763	414,664,100	5,203,589	173,822	501,549,274	0
40.	Rhode Island.....	RI.....L.....	3,252,900	24,148,980	41,219	23,575	27,466,674	0
41.	South Carolina.....	SC.....L.....	11,850,081	95,823,162	547,344	157,025	108,377,611	0
42.	South Dakota.....	SD.....L.....	6,286,400	12,024,508	87,746	3,516,872	21,915,526	0
43.	Tennessee.....	TN.....L.....	24,672,667	69,501,468	1,010,336	79,039	95,263,510	0
44.	Texas.....	TX.....L.....	89,726,241	482,935,040	1,472,978	7,622,225	581,756,484	0
45.	Utah.....	UT.....L.....	14,641,408	61,367,469	39,034	7,951	76,055,862	0
46.	Vermont.....	VT.....L.....	1,930,027	7,640,956	17,757	76,806	9,665,545	0
47.	Virginia.....	VA.....L.....	38,858,641	167,451,623	1,102,656	4,791,880	212,204,800	0
48.	Washington.....	WA.....L.....	18,890,149	90,105,312	169,053	86,216	109,250,731	0
49.	West Virginia.....	WV.....L.....	6,326,804	22,777,448	295,733	24,786	29,424,771	0
50.	Wisconsin.....	WI.....L.....	25,638,637	135,340,314	576,811	532,469	162,088,230	0
51.	Wyoming.....	WY.....L.....	4,270,994	15,207,201	59,631	2,084,299	21,622,125	0
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0
53.	Guam.....	GU.....N.....	61,444	0	0	0	61,444	0
54.	Puerto Rico.....	PR.....L.....	20,911,840	45,824,102	1,237,112	128,042	68,101,096	0
55.	US Virgin Islands.....	VI.....L.....	526,791	1,642	11,836	0	540,268	0
56.	Northern Mariana Islands.....	MP.....N.....	7,900	0	0	0	7,900	0
57.	Canada.....	CAN.....L.....	251,447	78,215	4,586	42	334,290	0
58.	Aggregate Other Alien.....	OT.....XXX.....	31,829,645	213,667	900,881	3,775	32,947,968	0
59.	Subtotal.....	(a).....53.....	1,772,112,160	7,105,175,664	56,293,535	211,719,018	9,145,300,376	0
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	0	1,589	0	97,033	98,622	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	85,447,623	17,767	0	0	85,465,390	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	7,862,103	0	4,006,891	0	11,868,994	0
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	1,865,421,886	7,105,195,020	60,300,426	211,816,051	9,242,733,382	0
96.	Plus Reinsurance Assumed.....	XXX.....	146,447,745	6,647,312	9,185,987	0	162,281,044	0
97.	Totals (All Business).....	XXX.....	2,011,869,631	7,111,842,332	69,486,413	211,816,051	9,405,014,426	0
98.	Less Reinsurance Ceded.....	XXX.....	262,497,420	330,041,960	41,435,784	0	633,975,164	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	1,749,372,211	6,781,800,372	28,050,629	211,816,051	8,771,039,262	0
DETAILS OF WRITE-INS								
58001.	.....	XXX.....	56,389	0	0	0	56,389	0
58002.	.....	XXX.....	804,897	0	657,428	0	1,462,325	0
58003.	.....	XXX.....	23,025	0	0	0	23,025	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	30,945,333	213,667	243,453	3,775	31,406,228	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	31,829,645	213,667	900,881	3,775	32,947,968	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 Ubezpieczen S.A.	90.24			
	AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
	AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	100.00			
	AXA Life Insurance SA	99.90			
	AXA Business Services Private Limited	99.99			
	Compagnie Financiere de Paris	100.00			
AXA France	Assurance	100.00			
	AXA Corporate Solutions Assurance	98.75			
AXA Global	Life	100.00			
AXA Global	P&C	100.00			
AXA Liabilities	Managers - France	99.90			
	AXA Liabilities Managers - US	100.00			
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			

Q12.2

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	AXA America Holdings, Inc.	100.00	90-0226248		
	AXA Technology Services America Inc.	100.00	30-0011728		
	AXA 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.....

Q13

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 Powszechna 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 Mediterraenan 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 Mediterraenan Holding, S.A.U.....	Ownership.....	...99.990	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA MEDLA IT & Local Support Services, S.A.....	ESP.....	NIA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Regional Services, S.A.....	ESP.....	NIA.....	AXA Mediterraenan 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 Mediterraenan Holding, S.A.U.....	Ownership.....	...99.890	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Pensiones, S.A. E.G.F.P.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Tigris, S.A.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Vida, S.A.de Seguros y Reaseguros.....	ESP.....	IA.....	AXA Mediterraenan 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

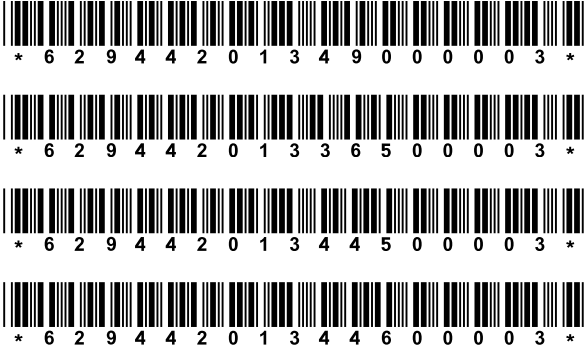
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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:



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.....	59,561,669	59,561,669	0	0
2505. Corporate-owned life insurance.....	827,610,696	0	827,610,696	772,850,117
2597. Summary of remaining write-ins for Line 25.....	887,172,365	59,561,669	827,610,696	772,850,117

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	64,801,539	118,314,859
2597. Summary of remaining write-ins for Line 25.....	64,801,539	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.....	35,527	4,756,254	4,756,254
2706. Fines & penalties of reg authorities.....	13,125	39,702	39,702
2797. Summary of remaining write-ins for Line 27.....	48,652	4,795,838	4,795,838

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Prior Year Correction.....	(66,400,000)	0	0
5397. Summary of remaining write-ins for Line 53.....	(66,400,000)	0	0

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.	Active Status						
58004.		85,129	(0)	27,624	1,134	113,887	0
58997. Summary of remaining write-ins for line 58	XXX	30,945,333	213,667	243,453	3,775	31,406,228	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.....	1,174,761,217	1,541,569,987
2.2 Additional investment made after acquisition.....	43,396,987	3,682,299
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	186,294	202,786
5. Unrealized valuation increase (decrease).....	25,951,545	(4,542,820)
6. Total gain (loss) on disposals.....	0	(6,585,980)
7. Deduct amounts received on disposals.....	697,698,539	766,810,922
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	2,146,300	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.....	28,901,184	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).....	5,953,268,979	5,437,718,959
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	5,953,268,979	5,437,718,959
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	5,953,268,979	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.....	198,426,235	73,870,912
2.2 Additional investment made after acquisition.....	156,912,058	285,157,954
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	9,874	4,864
5. Unrealized valuation increase (decrease).....	85,282,195	64,408,709
6. Total gain (loss) on disposals.....	1,005,314	308,789,886
7. Deduct amounts received on disposals.....	229,274,573	836,857,360
8. Deduct amortization of premium and depreciation.....	132,543	593,533
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	5,639,437	13,086,480
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,701,921,164	1,495,332,041
12. Deduct total nonadmitted amounts.....	147,436	152,244
13. Statement value at end of current period (Line 11 minus Line 12).....	1,701,773,728	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.....	4,511,659,319	4,810,163,801
3. Accrual of discount.....	54,167,868	65,640,631
4. Unrealized valuation increase (decrease).....	140,735,789	425,108,000
5. Total gain (loss) on disposals.....	32,076,435	10,622,726
6. Deduct consideration for bonds and stocks disposed of.....	5,898,244,229	4,247,341,168
7. Deduct amortization of premium.....	28,510,582	56,367,093
8. Total foreign exchange change in book/adjusted carrying value.....	(3,465,812)	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).....	30,290,194,535	31,531,363,242
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	30,290,194,535	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).....	18,766,353,826	4,187,780,101	4,329,763,245	(194,701,827)	19,871,488,316	18,766,353,826	18,429,668,855	20,486,432,739
2. Class 2 (a).....	9,956,380,520	445,970,046	220,205,916	154,637,191	9,926,511,490	9,956,380,520	10,336,781,841	10,212,794,889
3. Class 3 (a).....	887,382,258	9,646,431	51,953,791	46,749,870	902,594,513	887,382,258	891,824,767	899,013,372
4. Class 4 (a).....	224,285,963	13,966,251	7,504,230	7,532,015	260,186,482	224,285,963	238,279,999	288,865,682
5. Class 5 (a).....	149,447,268	8,573,734	1,118,292	(4,469,704)	152,947,153	149,447,268	152,433,006	141,544,459
6. Class 6 (a).....	70,544,217	5,603,910	342,918	18,075,010	200,420,550	70,544,217	93,880,218	187,730,580
7. Total Bonds.....	30,054,394,052	4,671,540,473	4,610,888,392	27,822,555	31,314,148,504	30,054,394,052	30,142,868,686	32,216,381,721
PREFERRED STOCK								
8. Class 1.....	25,000,000	0	0	0	25,000,000	25,000,000	25,000,000	25,000,000
9. Class 2.....	310,393,964	0	0	2,230,915	308,163,049	310,393,964	312,624,880	244,424,634
10. Class 3.....	59,029,757	0	0	0	66,766,742	59,029,757	59,029,756	69,397,712
11. Class 4.....	675,225	0	0	(1,918)	2,500,000	675,225	673,307	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.....	395,098,946	0	0	2,228,997	402,429,791	395,098,946	397,327,943	341,322,346
15. Total Bonds and Preferred Stock.....	30,449,492,998	4,671,540,473	4,610,888,392	30,051,552	31,716,578,295	30,449,492,998	30,540,196,629	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.....	1,118,948,044	XXX.....	1,118,948,044	40,845	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.....	8,338,614,458	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.....	8,969,500,000	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).....	1,118,948,044	1,749,833,586
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,118,948,044	1,749,833,586

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

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	1,105,042,082
2.	Cost paid/(consideration received) on additions.....	79,482,883
3.	Unrealized valuation increase (decrease).....	2,601,654
4.	Total gain (loss) on termination recognized.....	(1,038,634,884)
5.	Considerations received (paid) on terminations.....	(439,103,513)
6.	Amortization.....	(280,844)
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).....	587,314,403
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	587,314,403

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.....	(13,766,173)
3.14	Section 1, Column 18, prior year.....	(125,767,745)
		112,001,572
		112,001,572
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.....	(13,766,323)
3.24	Section 1, Column 19, prior year.....	(125,767,745)
		112,001,423
		112,001,423
3.3	Subtotal (Line 3.1 minus Line 3.2).....	149
4.1	Cumulative variation margin on terminated contracts during the year.....	0
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	0
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).....	149
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	149

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.....	587,314,417	
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).....		587,314,417
4.	Part D, Section 1, Column 5.....	848,323,842	
5.	Part D, Section 1, Column 6.....	(261,009,424)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		(0)

Fair Value Check

7.	Part A, Section 1, Column 16.....	631,048,155	
8.	Part B, Section 1, Column 13.....	0	
9.	Total (Line 7 plus Line 8).....		631,048,155
10.	Part D, Section 1, Column 8.....	885,274,882	
11.	Part D, Section 1, Column 9.....	(254,226,727)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	653,060,756	
14.	Part B, Section 1, Column 20.....	277,274,923	
15.	Part D, Section 1, Column 11.....	930,335,679	
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								
60713259.....	CROSS.....	AR.....	.....	09/18/2013.....	4.400	4,500,000	0	8,937,000
60713231.....	BUTTE.....	CA.....	.....	08/19/2013.....	5.450	1,300,000	0	3,750,000
60713246.....	GLENN.....	CA.....	.....	08/08/2013.....	4.500	1,300,000	0	8,475,000
60713199.....	IMPERIAL.....	CA.....	.....	07/11/2013.....	3.650	1,200,000	0	2,472,000
60713251.....	LAKE.....	CA.....	.....	09/26/2013.....	4.150	1,150,000	0	2,283,661
60713217.....	MADERA.....	CA.....	.....	08/22/2013.....	3.850	10,000,000	0	17,134,000
60713252.....	MODOC.....	CA.....	.....	09/26/2013.....	5.450	6,000,000	0	11,913,488
60713186.....	NAPA.....	CA.....	.....	07/17/2013.....	4.700	2,450,000	0	14,600,000
60713187.....	NAPA.....	CA.....	.....	07/17/2013.....	4.700	1,000,000	0	8,500,000
60713212.....	NAPA.....	CA.....	.....	08/15/2013.....	4.500	1,150,000	0	2,500,000
19951600.....	SAN JOAQUIN.....	CA.....	.....	09/25/2013.....	7.500	0	7,716	2,545,470
60713204.....	SAGUACHE.....	CO.....	.....	08/06/2013.....	3.850	7,000,000	0	12,560,000
60713240.....	WASHINGTON.....	CO.....	.....	07/25/2013.....	4.850	1,700,000	0	3,000,000
60713222.....	PALM BEACH.....	FL.....	.....	08/07/2013.....	4.850	7,500,000	0	21,900,000
60713226.....	ST. LUCIE.....	FL.....	.....	08/06/2013.....	5.000	10,000,000	0	15,000,000
60713248.....	BERRIEN.....	GA.....	.....	09/19/2013.....	4.950	1,300,000	0	2,140,000
60713170.....	MILLER.....	GA.....	.....	09/10/2013.....	3.850	3,200,000	0	5,717,600
60713241.....	CEDAR.....	IA.....	.....	09/04/2013.....	4.700	585,000	0	1,595,572
60713242.....	CEDAR.....	IA.....	.....	09/04/2013.....	4.700	860,000	0	2,345,628
60713213.....	MUSCATINE.....	IA.....	.....	08/13/2013.....	3.800	625,000	0	1,580,127
60713214.....	MUSCATINE.....	IA.....	.....	08/13/2013.....	3.800	975,000	0	2,464,998
60713253.....	OSCEOLA.....	IA.....	.....	09/30/2013.....	4.900	500,000	0	1,760,000
60713244.....	SAC.....	IA.....	.....	09/12/2013.....	4.250	3,965,000	0	9,999,300
60713229.....	IROQUOIS.....	IL.....	.....	07/30/2013.....	4.150	1,620,000	0	5,340,000
60713237.....	LOGAN.....	IL.....	.....	08/08/2013.....	4.250	750,000	0	2,715,000
60713192.....	STEPHENSON.....	IL.....	.....	07/19/2013.....	4.350	1,600,000	0	5,315,000
60713205.....	CLINTON.....	IN.....	.....	07/03/2013.....	3.600	1,200,000	0	2,985,000
60713206.....	CLINTON.....	IN.....	.....	07/03/2013.....	3.600	150,000	0	1,350,000
60713216.....	HANCOCK.....	IN.....	.....	07/29/2013.....	3.700	950,000	0	3,050,000
60713198.....	BUTLER.....	KS.....	.....	07/02/2013.....	3.600	3,436,788	0	13,863,194
60713247.....	FARIBAULT.....	MN.....	.....	09/20/2013.....	4.400	765,000	0	1,716,500
60713181.....	GOODHUE.....	MN.....	.....	07/03/2013.....	3.950	245,000	0	760,000
60713272.....	KANDIYOHI.....	MN.....	.....	09/25/2013.....	5.350	2,268,000	0	5,760,000
60713208.....	MCLEOD.....	MN.....	.....	08/15/2013.....	4.150	3,725,000	0	7,857,340
60713234.....	OLMSTED.....	MN.....	.....	08/06/2013.....	5.150	870,000	0	2,280,000
60713191.....	YELLOW MEDICINE.....	MN.....	.....	08/05/2013.....	3.600	650,000	0	1,596,000
60713207.....	BATES.....	MO.....	.....	07/08/2013.....	4.200	1,000,000	0	2,750,000
60713245.....	BROADWATER.....	MT.....	.....	09/03/2013.....	4.000	148,500	0	553,000

QE02

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
60713125.....	CHOUTEAU.....	MT.....		07/11/2013.....	4.950.....	555,000.....	0.....	1,000,000.....
60713210.....	CHOUTEAU.....	MT.....		07/17/2013.....	3.900.....	143,500.....	0.....	683,085.....
60713223.....	CHOUTEAU.....	MT.....		07/26/2013.....	4.650.....	1,100,000.....	0.....	2,000,000.....
60713230.....	FERGUS.....	MT.....		07/24/2013.....	4.450.....	750,000.....	0.....	1,800,000.....
60713266.....	FERGUS.....	MT.....		09/27/2013.....	4.350.....	1,150,000.....	0.....	4,500,000.....
10623800.....	DONA ANA.....	NM.....		07/22/2013.....	4.250.....	0.....	5,013,436.....	10,120,850.....
60713236.....	HARDING.....	NM.....		08/21/2013.....	3.800.....	1,500,000.....	0.....	5,488,390.....
60713220.....	HUMBOLDT.....	NV.....		07/24/2013.....	3.800.....	4,700,000.....	0.....	7,500,000.....
60713225.....	ADAIR.....	OK.....		07/30/2013.....	4.250.....	2,400,000.....	0.....	5,850,000.....
60713221.....	UMATILLA.....	OR.....		07/31/2013.....	3.550.....	3,300,000.....	0.....	5,665,000.....
60713262.....	BUTTE.....	SD.....		09/25/2013.....	5.300.....	240,000.....	0.....	2,137,750.....
60713238.....	HAAKON.....	SD.....		08/01/2013.....	4.580.....	1,600,000.....	0.....	6,794,000.....
60713224.....	HYDE.....	SD.....		08/07/2013.....	3.500.....	2,525,000.....	0.....	23,230,450.....
60713196.....	SULLY.....	SD.....		07/03/2013.....	4.350.....	20,500,000.....	0.....	60,000,000.....
60713235.....	HAYWOOD.....	TN.....		09/03/2013.....	4.600.....	8,000,000.....	0.....	13,265,000.....
60713239.....	COMANCHE.....	TX.....		08/28/2013.....	4.400.....	1,350,000.....	0.....	2,975,000.....
60713232.....	FALLS.....	TX.....		08/28/2013.....	4.800.....	7,000,000.....	0.....	10,805,000.....
60713243.....	BENTON.....	WA.....		08/08/2013.....	3.950.....	1,200,000.....	0.....	2,425,000.....
60713271.....	DOUGLAS.....	WA.....		09/30/2013.....	4.950.....	560,000.....	0.....	810,000.....
60713190.....	GRANT.....	WA.....		07/24/2013.....	4.600.....	810,000.....	0.....	1,456,000.....
60713254.....	GRANT.....	WA.....		09/05/2013.....	4.150.....	950,000.....	0.....	1,500,000.....
60713255.....	GRANT.....	WA.....		09/05/2013.....	4.150.....	1,200,000.....	0.....	1,885,000.....
60713256.....	GRANT.....	WA.....		08/29/2013.....	4.150.....	1,500,000.....	0.....	2,765,000.....
60713218.....	OKANOGAN.....	WA.....		07/09/2013.....	4.400.....	1,600,000.....	0.....	3,160,000.....
60713219.....	OKANOGAN.....	WA.....		07/09/2013.....	4.400.....	1,800,000.....	0.....	3,155,000.....
60712306.....	SPOKANE.....	WA.....		08/01/2013.....	4.400.....	360,000.....	0.....	560,000.....
60713227.....	YAKIMA.....	WA.....		07/17/2013.....	3.900.....	240,000.....	0.....	1,121,000.....
60713258.....	LAFAYETTE.....	WI.....		08/29/2013.....	4.600.....	1,650,000.....	0.....	4,223,000.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	156,321,788.....	5,021,152.....	407,939,403.....

Commercial Mortgages - All Other

160000981.....	PEORIA.....	AZ.....		09/16/2013.....	4.350.....	15,022,146.....	0.....	18,860,000.....
160000672.....	CITRUS HEIGHTS.....	CA.....		10/21/2004.....	0.000.....	0.....	8,901,184.....	64,000,000.....
160000980.....	LOS ANGELES.....	CA.....		09/11/2013.....	4.680.....	53,500,000.....	0.....	81,500,000.....
160000976.....	MURRIETA.....	CA.....		08/06/2013.....	4.500.....	20,300,000.....	0.....	28,200,000.....
160000965.....	SAN DIEGO.....	CA.....		05/31/2013.....	5.050.....	0.....	3,168,443.....	17,262,000.....
160000978.....	SAN FRANCISCO.....	CA.....		09/12/2013.....	4.340.....	62,700,000.....	0.....	92,700,000.....
160000979.....	WASHINGTON.....	DC.....		09/11/2013.....	4.180.....	50,000,000.....	0.....	79,000,000.....
160000973.....	CHICAGO.....	IL.....		07/11/2013.....	4.350.....	16,300,000.....	0.....	23,600,000.....
160000975.....	CAMBRIDGE.....	MA.....		08/01/2013.....	3.650.....	31,000,000.....	0.....	48,970,000.....

QE02.1

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						
160000927.....	BETHESDA.....	MD.....	.....	05/15/2012....	5.250	0	12,964,205	37,340,000
160000971.....	NEW YORK.....	NY.....	.....	07/15/2013....	4.000	20,000,000	0	72,600,000
160000977.....	NEW YORK.....	NY.....	.....	09/27/2013....	4.460	35,000,000	0	91,900,000
160000950.....	AUSTIN.....	TX.....	.....	08/02/2012....	5.910	0	970,862	1,444,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	303,822,146	26,004,694	657,376,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	460,143,934	31,025,846	1,065,315,403
3399999. Total Mortgages.....				XXX.....	XXX.....	460,143,934	31,025,846	1,065,315,403

SCHEDULE B - PART 3

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

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

Mortgages Closed by Repayment

40511000.....	PRAIRIE.....	AR.....	.....	09/01/2012....	07/01/2013....	262,921	0	(2,031)	0	0	(2,031)	0	252,573	252,573	0	0	0
160000723.....	PEORIA.....	AZ.....	.....	09/25/2007....	09/16/2013....	17,472,146	0	0	0	0	0	0	15,022,146	15,022,146	0	0	0
19950500.....	BUTTE.....	CA.....	.....	12/22/1998....	08/19/2013....	700,000	0	0	0	0	0	0	650,000	650,000	0	0	0
19995100.....	GLENN.....	CA.....	.....	09/15/2003....	08/08/2013....	1,230,000	0	0	0	0	0	0	1,215,000	1,215,000	0	0	0
40422000.....	IMPERIAL.....	CA.....	.....	09/01/2012....	07/11/2013....	393,775	0	(30,677)	0	0	(30,677)	0	354,210	354,210	0	0	0
11629300.....	KERN.....	CA.....	.....	06/16/2008....	07/30/2013....	5,479,946	0	0	0	0	0	0	5,384,105	5,384,105	0	0	0
19949300.....	KERN.....	CA.....	.....	11/12/1998....	07/12/2013....	846,000	0	0	0	0	0	0	834,000	834,000	0	0	0
160000917.....	LOS ANGELES.....	CA.....	.....	02/28/2011....	09/11/2013....	39,500,000	0	0	0	0	0	0	39,500,000	39,500,000	0	0	0
11629600.....	MADERA.....	CA.....	.....	04/24/2008....	07/31/2013....	984,000	0	0	0	0	0	0	960,000	960,000	0	0	0
11626900.....	MODOC.....	CA.....	.....	12/27/2007....	09/26/2013....	4,640,720	0	0	0	0	0	0	4,465,042	4,465,042	0	0	0
19988700.....	MONTEREY.....	CA.....	.....	08/29/2003....	07/01/2013....	3,075,000	0	0	0	0	0	0	3,075,000	3,075,000	0	0	0
160000680.....	MURRIETA.....	CA.....	.....	02/27/2006....	08/06/2013....	19,687,517	0	0	0	0	0	0	19,407,993	19,407,993	0	0	0
11634100.....	SAN JOAQUIN.....	CA.....	.....	05/26/2009....	09/05/2013....	1,163,932	0	0	0	0	0	0	1,142,195	1,142,195	0	0	0
11610800.....	SANTA CRUZ.....	CA.....	.....	02/02/2005....	08/14/2013....	1,841,736	0	0	0	0	0	0	1,744,032	1,744,032	0	0	0
12761000.....	YOLO.....	CA.....	.....	09/01/2012....	07/30/2013....	728,771	0	0	0	0	0	0	703,083	703,083	0	0	0
10619900.....	ALAMOSA.....	CO.....	.....	03/14/2002....	08/06/2013....	95,875	0	0	0	0	0	0	75,879	75,879	0	0	0
19699800.....	KIT CARSON.....	CO.....	.....	10/27/1993....	07/23/2013....	158,000	0	0	0	0	0	0	104,500	104,500	0	0	0
10650600.....	SAGUACHE.....	CO.....	.....	01/21/2005....	08/06/2013....	4,004,935	0	0	0	0	0	0	3,763,713	3,763,713	0	0	0
10642800.....	PALM BEACH.....	FL.....	.....	12/11/2003....	08/07/2013....	3,870,000	0	0	0	0	0	0	3,870,000	3,870,000	0	0	0
10676200.....	ST. LUCIE.....	FL.....	.....	10/31/2008....	08/06/2013....	9,570,000	0	0	0	0	0	0	9,000,000	9,000,000	0	0	0
160000331.....	ATLANTA.....	GA.....	.....	09/01/1998....	07/17/2013....	41,385,038	0	0	0	0	0	0	43,615,136	43,615,136	0	0	0

QE02.2

QE02.3

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
12415000.....	DECATUR.....	GA.....	.....	09/01/2012....	07/15/2013....	119,195	0	0	0	0	0	0	61,163	61,163	0	0	0
19824600.....	WORTH.....	GA.....	.....	01/12/1999....	08/01/2013....	83,750	0	0	0	0	0	0	78,500	78,500	0	0	0
19874700.....	OSCEOLA.....	IA.....	.....	08/26/1998....	09/30/2013....	116,000	0	0	0	0	0	0	113,000	113,000	0	0	0
11018800.....	SAC.....	IA.....	.....	08/13/2009....	09/12/2013....	2,796,179	0	0	0	0	0	0	2,763,464	2,763,464	0	0	0
10634900.....	WOODBURY.....	IA.....	.....	07/02/2003....	07/01/2013....	175,287	0	0	0	0	0	0	175,287	175,287	0	0	0
160000681.....	CHICAGO.....	IL.....	.....	02/21/2006....	07/11/2013....	12,486,033	0	0	0	0	0	0	12,364,905	12,364,905	0	0	0
11004700.....	IROQUOIS.....	IL.....	.....	02/21/2007....	07/30/2013....	614,000	0	0	0	0	0	0	614,000	614,000	0	0	0
40512000.....	LOGAN.....	IL.....	.....	09/01/2012....	08/08/2013....	586,623	0	(32,092)	0	0	(32,092)	0	525,067	525,067	0	0	0
19877300.....	MCHENRY.....	IL.....	.....	08/28/1998....	07/24/2013....	95,000	0	0	0	0	0	0	85,343	85,343	0	0	0
10667100.....	OGLE.....	IL.....	.....	07/07/2006....	07/03/2013....	25,284	0	0	0	0	0	0	25,284	25,284	0	0	0
11008500.....	STEPHENSON.....	IL.....	.....	08/01/2007....	07/19/2013....	1,006,688	0	0	0	0	0	0	984,775	984,775	0	0	0
10640000.....	TAZEWELL.....	IL.....	.....	09/16/2003....	07/01/2013....	72,044	0	0	0	0	0	0	53,744	53,744	0	0	0
19864500.....	CLINTON.....	IN.....	.....	06/05/1998....	07/03/2013....	138,500	0	0	0	0	0	0	138,500	138,500	0	0	0
11018900.....	HANCOCK.....	IN.....	.....	08/12/2009....	07/29/2013....	835,459	0	0	0	0	0	0	827,800	827,800	0	0	0
64016502.....	KNOX.....	IN.....	.....	09/01/2012....	09/25/2013....	49,166	0	(520)	0	0	(520)	0	5,525	5,525	0	0	0
64016602.....	KNOX.....	IN.....	.....	09/01/2012....	09/25/2013....	49,166	0	(520)	0	0	(520)	0	5,525	5,525	0	0	0
10676500.....	BUTLER.....	KS.....	.....	12/02/2008....	07/02/2013....	2,586,788	0	0	0	0	0	0	2,586,788	2,586,788	0	0	0
19775000.....	LINN.....	KS.....	.....	08/16/1999....	09/27/2013....	357,950	0	0	0	0	0	0	287,800	287,800	0	0	0
19758300.....	REPUBLIC.....	KS.....	.....	08/05/1998....	09/10/2013....	69,442	0	0	0	0	0	0	60,451	60,451	0	0	0
19862900.....	HURON.....	MI.....	.....	03/26/1998....	07/01/2013....	199,500	0	0	0	0	0	0	199,500	199,500	0	0	0
11016900.....	BLUE EARTH.....	MN.....	.....	10/29/2008....	09/04/2013....	542,000	0	0	0	0	0	0	531,000	531,000	0	0	0
10637200.....	COTTONWOOD.....	MN.....	.....	07/23/2003....	07/01/2013....	237,859	0	0	0	0	0	0	237,859	237,859	0	0	0
10637300.....	COTTONWOOD.....	MN.....	.....	07/23/2003....	07/01/2013....	119,968	0	0	0	0	0	0	119,968	119,968	0	0	0
11015700.....	FARIBAULT.....	MN.....	.....	09/05/2008....	09/20/2013....	180,000	0	0	0	0	0	0	175,000	175,000	0	0	0
19870200.....	FARIBAULT.....	MN.....	.....	05/21/1998....	07/03/2013....	88,300	0	0	0	0	0	0	88,300	88,300	0	0	0
10119500.....	GOODHUE.....	MN.....	.....	06/07/2001....	07/03/2013....	142,500	0	0	0	0	0	0	140,000	140,000	0	0	0
11012900.....	KANDIYOHI.....	MN.....	.....	03/19/2008....	09/25/2013....	1,935,650	0	0	0	0	0	0	1,768,500	1,768,500	0	0	0
19870700.....	NOBLES.....	MN.....	.....	02/12/1999....	07/02/2013....	90,600	0	0	0	0	0	0	88,400	88,400	0	0	0
10028000.....	OLMSTED.....	MN.....	.....	03/15/2010....	08/06/2013....	471,000	0	0	0	0	0	0	464,500	464,500	0	0	0
19868900.....	YELLOW MEDICINE.....	MN.....	.....	06/05/1998....	08/05/2013....	143,500	0	0	0	0	0	0	143,500	143,500	0	0	0
19756700.....	BARTON.....	MO.....	.....	06/16/1998....	09/04/2013....	5,000	0	0	0	0	0	0	1,200	1,200	0	0	0
10665700.....	BATES.....	MO.....	.....	03/23/2006....	07/08/2013....	789,545	0	0	0	0	0	0	769,565	769,565	0	0	0
19942700.....	BROADWATER.....	MT.....	.....	05/07/1998....	09/03/2013....	148,500	0	0	0	0	0	0	148,500	148,500	0	0	0
19945500.....	CHOUTEAU.....	MT.....	.....	07/16/1998....	07/17/2013....	150,000	0	0	0	0	0	0	143,500	143,500	0	0	0
11611900.....	FERGUS.....	MT.....	.....	09/01/2012....	07/24/2013....	592,159	0	(34,659)	0	0	(34,659)	0	550,000	550,000	0	0	0
19994100.....	FERGUS.....	MT.....	.....	08/20/2003....	09/27/2013....	710,000	0	0	0	0	0	0	700,000	700,000	0	0	0
19881100.....	RICHLAND.....	ND.....	.....	01/15/1999....	07/12/2013....	32,500	0	0	0	0	0	0	30,000	30,000	0	0	0
10646400.....	DAWSON.....	NE.....	.....	06/18/2004....	07/11/2013....	625,800	0	0	0	0	0	0	613,200	613,200	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
10635200.....	GAGE.....	NE.....	.....	05/05/2003....	07/02/2013....	81,999	0	0	0	0	0	0	64,486	64,486	0	0	0
19750000.....	HAMILTON.....	NE.....	.....	03/09/1998....	07/08/2013....	40,000	0	0	0	0	0	0	40,000	40,000	0	0	0
19772700.....	KEARNEY.....	NE.....	.....	06/16/1999....	07/05/2013....	25,892	0	0	0	0	0	0	25,892	25,892	0	0	0
10643900.....	PHELPS.....	NE.....	.....	01/05/2004....	08/09/2013....	183,940	0	0	0	0	0	0	178,390	178,390	0	0	0
10636500.....	POLK.....	NE.....	.....	06/16/2003....	07/01/2013....	1,260,098	0	0	0	0	0	0	1,260,098	1,260,098	0	0	0
10640500.....	POLK.....	NE.....	.....	09/10/2003....	09/04/2013....	61,000	0	0	0	0	0	0	55,500	55,500	0	0	0
10634100.....	HARDING.....	NM.....	.....	05/22/2003....	08/21/2013....	920,000	0	0	0	0	0	0	920,000	920,000	0	0	0
11630600.....	HUMBOLDT.....	NV.....	.....	10/02/2008....	07/24/2013....	5,348,946	0	0	0	0	0	0	3,574,385	3,574,385	0	0	0
19761100.....	KAY.....	OK.....	.....	09/21/1998....	08/30/2013....	20,690	0	0	0	0	0	0	13,471	13,471	0	0	0
91248000.....	MARION.....	OR.....	.....	09/01/2012....	09/03/2013....	12,491	0	0	0	0	0	0	6,361	6,361	0	0	0
19779700.....	BUTTE.....	SD.....	.....	01/19/2000....	09/25/2013....	91,043	0	0	0	0	0	0	88,793	88,793	0	0	0
19876200.....	DAVISON.....	SD.....	.....	11/30/1998....	08/28/2013....	57,225	0	0	0	0	0	0	49,225	49,225	0	0	0
10673700.....	HAAKON.....	SD.....	.....	12/11/2007....	08/01/2013....	1,305,334	0	0	0	0	0	0	1,283,084	1,283,084	0	0	0
19764800.....	HUGHES.....	SD.....	.....	11/30/1998....	07/01/2013....	290,000	0	0	0	0	0	0	290,000	290,000	0	0	0
19774500.....	HUGHES.....	SD.....	.....	06/10/1999....	07/03/2013....	131,750	0	0	0	0	0	0	131,750	131,750	0	0	0
10636300.....	HYDE.....	SD.....	.....	08/25/2003....	08/07/2013....	1,525,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
10140500.....	SULLY.....	SD.....	.....	12/23/2010....	07/03/2013....	3,280,000	0	0	0	0	0	0	3,225,000	3,225,000	0	0	0
10670200.....	SULLY.....	SD.....	.....	07/12/2007....	07/03/2013....	14,190,000	0	0	0	0	0	0	13,980,000	13,980,000	0	0	0
10635900.....	CROCKETT.....	TN.....	.....	06/05/2003....	07/03/2013....	558,900	0	0	0	0	0	0	552,000	552,000	0	0	0
19560600.....	CARSON.....	TX.....	.....	12/16/1991....	08/02/2013....	71,272	0	0	0	0	0	0	71,272	71,272	0	0	0
10674200.....	FALLS.....	TX.....	.....	01/22/2008....	08/28/2013....	614,771	0	0	0	0	0	0	603,953	603,953	0	0	0
19763200.....	WILLACY.....	TX.....	.....	11/16/1998....	07/03/2013....	185,940	0	0	0	0	0	0	148,810	148,810	0	0	0
84005902.....	FRANKLIN.....	WA.....	.....	09/01/2012....	07/01/2013....	9,484	0	0	0	0	0	0	9,484	9,484	0	0	0
10037400.....	GRANT.....	WA.....	.....	03/30/2010....	07/24/2013....	119,439	0	0	0	0	0	0	112,620	112,620	0	0	0
11618800.....	LINCOLN.....	WA.....	.....	08/21/2006....	08/29/2013....	33,709	0	0	0	0	0	0	21,372	21,372	0	0	0
160000945.....	SEATTLE.....	WA.....	.....	03/23/2012....	07/31/2013....	28,610,000	0	0	0	0	0	0	28,610,000	28,610,000	0	0	0
19951400.....	YAKIMA.....	WA.....	.....	11/16/1998....	07/17/2013....	252,000	0	0	0	0	0	0	240,000	240,000	0	0	0
61217300.....	YAKIMA.....	WA.....	.....	09/01/2012....	07/26/2013....	78,279	0	(2,322)	0	0	(2,322)	0	38,658	38,658	0	0	0
61217302.....	YAKIMA.....	WA.....	.....	09/01/2012....	07/26/2013....	39,095	0	(1,169)	0	0	(1,169)	0	32,169	32,169	0	0	0
10658000.....	LAFAYETTE.....	WI.....	.....	09/01/2012....	08/29/2013....	1,663,602	0	(106,438)	0	0	(106,438)	0	1,532,533	1,532,533	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						247,619,146	0	(210,428)	0	0	(210,428)	0	242,467,326	242,467,326	0	0	0

Mortgages With Partial Repayments

10635000.....	DALLAS.....	AL.....	.....	05/21/2003....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
19824800.....	CRITTENDEN.....	AR.....	.....	01/21/1999....	09/30/2013....	0	0	0	0	0	0	0	0	3,800	0	0	0
60712105.....	CROSS.....	AR.....	.....	02/15/2012....	09/30/2013....	0	0	0	0	0	0	0	0	200,000	0	0	0
10633700.....	INDEPENDENCE.....	AR.....	.....	04/21/2003....	09/30/2013....	0	0	0	0	0	0	0	0	7,974	0	0	0
10668000.....	JACKSON.....	AR.....	.....	02/28/2007....	09/30/2013....	0	0	0	0	0	0	0	0	22,325	0	0	0
19832300.....	JACKSON.....	AR.....	.....	04/09/2002....	09/30/2013....	0	0	0	0	0	0	0	0	12,325	0	0	0

QE024

QE02.5

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
10649200.....	LEE.....	AR.....	.....	09/01/2012...	09/30/2013...	0	0	(2,803)	0	0	(2,803)	0	0	20,486	0	0	0
10677700.....	LONOKE.....	AR.....	.....	05/28/2009...	09/30/2013...	0	0	0	0	0	0	0	0	5,115	0	0	0
19818700.....	MISSISSIPPI.....	AR.....	.....	04/09/1998...	09/30/2013...	0	0	0	0	0	0	0	0	2,700	0	0	0
19818702.....	MISSISSIPPI.....	AR.....	.....	08/19/2005...	09/30/2013...	0	0	0	0	0	0	0	0	2,600	0	0	0
10665800.....	MONROE.....	AR.....	.....	06/13/2006...	09/30/2013...	0	0	0	0	0	0	0	0	15,625	0	0	0
12696000.....	PHILLIPS.....	AR.....	.....	09/01/2012...	09/30/2013...	0	0	(1,217)	0	0	(1,217)	0	0	4,157	0	0	0
12697000.....	PHILLIPS.....	AR.....	.....	09/01/2012...	09/30/2013...	0	0	(1,683)	0	0	(1,683)	0	0	5,267	0	0	0
60712245.....	PHILLIPS.....	AR.....	.....	12/26/2012...	09/30/2013...	0	0	0	0	0	0	0	0	5,692	0	0	0
19824400.....	POINSETT.....	AR.....	.....	12/30/1998...	09/30/2013...	0	0	0	0	0	0	0	0	8,000	0	0	0
60712185.....	POINSETT.....	AR.....	.....	06/21/2012...	09/30/2013...	0	0	0	0	0	0	0	0	22,000	0	0	0
40511000.....	PRAIRIE.....	AR.....	.....	09/01/2012...	09/30/2013...	0	0	0	0	0	0	0	0	0	0	0	0
19762900.....	GILA.....	AZ.....	.....	11/12/1998...	09/30/2013...	0	0	0	0	0	0	0	0	6,000	0	0	0
11632200.....	GRAHAM.....	AZ.....	.....	11/03/2008...	09/30/2013...	0	0	0	0	0	0	0	0	11,790	0	0	0
160000723.....	PEORIA.....	AZ.....	.....	09/25/2007...	09/30/2013...	0	0	0	0	0	0	0	0	2,450,000	0	0	0
10026400.....	YUMA.....	AZ.....	.....	05/04/2010...	09/30/2013...	0	0	0	0	0	0	0	0	39,699	0	0	0
11620300.....	YUMA.....	AZ.....	.....	09/01/2012...	09/30/2013...	0	0	(30,344)	0	0	(30,344)	0	0	0	0	0	0
19945900.....	YUMA.....	AZ.....	.....	09/15/1998...	09/30/2013...	0	0	0	0	0	0	0	0	19,495	0	0	0
40404000.....	YUMA.....	AZ.....	.....	09/01/2012...	09/30/2013...	0	0	(7,866)	0	0	(7,866)	0	0	22,400	0	0	0
40451000.....	YUMA.....	AZ.....	.....	09/01/2012...	09/30/2013...	0	0	(143)	0	0	(143)	0	0	0	0	0	0
50056000.....	YUMA.....	AZ.....	.....	09/01/2012...	09/30/2013...	0	0	(531)	0	0	(531)	0	0	18,750	0	0	0
19986900.....	ALAMEDA.....	CA.....	.....	12/04/2002...	09/30/2013...	0	0	0	0	0	0	0	0	12,500	0	0	0
11632400.....	BUTTE.....	CA.....	.....	12/15/2008...	09/30/2013...	0	0	0	0	0	0	0	0	7,993	0	0	0
19954900.....	BUTTE.....	CA.....	.....	03/24/1999...	09/30/2013...	0	0	0	0	0	0	0	0	10,000	0	0	0
11611200.....	COLUSA.....	CA.....	.....	02/15/2005...	09/30/2013...	0	0	0	0	0	0	0	0	99,064	0	0	0
11618900.....	COLUSA.....	CA.....	.....	09/14/2006...	09/30/2013...	0	0	0	0	0	0	0	0	96,507	0	0	0
19983000.....	COLUSA.....	CA.....	.....	06/19/2002...	09/30/2013...	0	0	0	0	0	0	0	0	6,000	0	0	0
11623300.....	FRESNO.....	CA.....	.....	05/29/2007...	09/30/2013...	0	0	0	0	0	0	0	0	54,000	0	0	0
11633600.....	FRESNO.....	CA.....	.....	05/12/2009...	09/30/2013...	0	0	0	0	0	0	0	0	17,888	0	0	0
12773000.....	FRESNO.....	CA.....	.....	09/01/2012...	09/30/2013...	0	0	(2,717)	0	0	(2,717)	0	0	0	0	0	0
19946000.....	FRESNO.....	CA.....	.....	09/03/1998...	09/30/2013...	0	0	0	0	0	0	0	0	20,625	0	0	0
40435000.....	FRESNO.....	CA.....	.....	09/01/2012...	09/30/2013...	0	0	(213)	0	0	(213)	0	0	10,824	0	0	0
12654000.....	GLENN.....	CA.....	.....	09/01/2012...	09/30/2013...	0	0	(937)	0	0	(937)	0	0	0	0	0	0
11628900.....	IMPERIAL.....	CA.....	.....	02/04/2008...	09/30/2013...	0	0	0	0	0	0	0	0	70,492	0	0	0
19948200.....	IMPERIAL.....	CA.....	.....	12/09/1998...	09/30/2013...	0	0	0	0	0	0	0	0	47,068	0	0	0
40422000.....	IMPERIAL.....	CA.....	.....	09/01/2012...	09/30/2013...	0	0	0	0	0	0	0	0	0	0	0	0
160000906.....	ISLA VISTA.....	CA.....	.....	09/03/2010...	09/30/2013...	0	0	0	0	0	0	0	0	149,475	0	0	0
10053400.....	KERN.....	CA.....	.....	06/08/2010...	09/30/2013...	0	0	0	0	0	0	0	0	101,057	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					
11624000.....	KERN.....	CA.....	.....	06/14/2007....	09/30/2013....	0	0	0	0	0	0	0	0	324,000	0	0	0
40493000.....	KERN.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(7,456)	0	0	(7,456)	0	0	29,374	0	0	0
11630200.....	KINGS.....	CA.....	.....	07/28/2008....	09/30/2013....	0	0	0	0	0	0	0	0	86,013	0	0	0
11634000.....	KINGS.....	CA.....	.....	05/04/2009....	09/30/2013....	0	0	0	0	0	0	0	0	6,519	0	0	0
160000904.....	LA JOLLA.....	CA.....	.....	01/26/2010....	09/30/2013....	0	0	0	0	0	0	0	0	147,343	0	0	0
19961600.....	LAKE.....	CA.....	.....	08/19/1999....	09/30/2013....	0	0	0	0	0	0	0	0	48,277	0	0	0
60711176.....	LAKE.....	CA.....	.....	02/14/2012....	09/30/2013....	0	0	0	0	0	0	0	0	83,359	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....	.....	09/06/2006....	09/30/2013....	0	0	0	0	0	0	0	0	98,799	0	0	0
160000915.....	LOS ANGELES.....	CA.....	.....	02/25/2011....	09/30/2013....	0	0	0	0	0	0	0	0	208,687	0	0	0
11633100.....	MADERA.....	CA.....	.....	02/06/2009....	09/30/2013....	0	0	0	0	0	0	0	0	18,656	0	0	0
11635300.....	MENDOCINO.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(24,649)	0	0	(24,649)	0	0	0	0	0	0
19980400.....	MENDOCINO.....	CA.....	.....	03/21/2002....	09/30/2013....	0	0	0	0	0	0	0	0	23,935	0	0	0
11614300.....	MERCED.....	CA.....	.....	10/27/2005....	09/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
11626900.....	MODOC.....	CA.....	.....	12/27/2007....	09/30/2013....	0	0	0	0	0	0	0	0	89,318	0	0	0
11634400.....	MODOC.....	CA.....	.....	07/01/2009....	09/30/2013....	0	0	0	0	0	0	0	0	13,821	0	0	0
60712209.....	MODOC.....	CA.....	.....	09/20/2012....	09/30/2013....	0	0	0	0	0	0	0	0	50,480	0	0	0
10166500.....	MONTEREY.....	CA.....	.....	03/31/2011....	09/30/2013....	0	0	0	0	0	0	0	0	21,324	0	0	0
11634700.....	MONTEREY.....	CA.....	.....	06/30/2009....	09/30/2013....	0	0	0	0	0	0	0	0	136,600	0	0	0
12678000.....	MONTEREY.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(6,402)	0	0	(6,402)	0	0	0	0	0	0
60711166.....	MONTEREY.....	CA.....	.....	03/05/2012....	09/30/2013....	0	0	0	0	0	0	0	0	35,560	0	0	0
60711167.....	MONTEREY.....	CA.....	.....	01/13/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,517	0	0	0
60712107.....	MONTEREY.....	CA.....	.....	03/21/2012....	09/30/2013....	0	0	0	0	0	0	0	0	64,051	0	0	0
60712119.....	MONTEREY.....	CA.....	.....	05/03/2012....	09/30/2013....	0	0	0	0	0	0	0	0	44,836	0	0	0
60712171.....	MONTEREY.....	CA.....	.....	06/21/2012....	09/30/2013....	0	0	0	0	0	0	0	0	38,687	0	0	0
160000680.....	MURRIETA.....	CA.....	.....	02/27/2006....	09/30/2013....	0	0	0	0	0	0	0	0	70,864	0	0	0
11614100.....	NAPA.....	CA.....	.....	11/07/2005....	09/30/2013....	0	0	0	0	0	0	0	0	38,438	0	0	0
11635600.....	NAPA.....	CA.....	.....	10/15/2009....	09/30/2013....	0	0	0	0	0	0	0	0	72,645	0	0	0
12787000.....	NAPA.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(14,412)	0	0	(14,412)	0	0	0	0	0	0
19973100.....	NAPA.....	CA.....	.....	02/07/2002....	09/30/2013....	0	0	0	0	0	0	0	0	136,173	0	0	0
19974100.....	NAPA.....	CA.....	.....	06/14/2001....	09/30/2013....	0	0	0	0	0	0	0	0	112,102	0	0	0
19987800.....	NAPA.....	CA.....	.....	12/26/2002....	09/30/2013....	0	0	0	0	0	0	0	0	93,427	0	0	0
60711117.....	NAPA.....	CA.....	.....	12/20/2011....	09/30/2013....	0	0	0	0	0	0	0	0	128,419	0	0	0
60712199.....	NAPA.....	CA.....	.....	08/06/2012....	09/30/2013....	0	0	0	0	0	0	0	0	15,911	0	0	0
60712223.....	NAPA.....	CA.....	.....	09/04/2012....	09/30/2013....	0	0	0	0	0	0	0	0	222,555	0	0	0
60713186.....	NAPA.....	CA.....	.....	07/17/2013....	09/30/2013....	0	0	0	0	0	0	0	0	17,502	0	0	0
60713187.....	NAPA.....	CA.....	.....	07/17/2013....	09/30/2013....	0	0	0	0	0	0	0	0	7,144	0	0	0
60713197.....	NAPA.....	CA.....	.....	06/11/2013....	09/30/2013....	0	0	0	0	0	0	0	0	23,723	0	0	0
160000738.....	RANCHO CUCAMONGA.....	CA.....	.....	12/21/2007....	09/30/2013....	0	0	0	0	0	0	0	0	244,029	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
160000957.....	ROSEVILLE.....	CA.....	.....	12/14/2012....	09/30/2013....	0	0	0	0	0	0	0	0	85,887	0	0	0
160000698.....	SACRAMENTO.....	CA.....	.....	03/15/2006....	09/30/2013....	0	0	0	0	0	0	0	0	111,906	0	0	0
19992200.....	SACRAMENTO.....	CA.....	.....	05/13/2003....	09/30/2013....	0	0	0	0	0	0	0	0	10,327	0	0	0
60711206.....	SACRAMENTO.....	CA.....	.....	03/05/2012....	09/30/2013....	0	0	0	0	0	0	0	0	100,966	0	0	0
11613200.....	SAN BENITO.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(78,418)	0	0	(78,418)	0	0	66,049	0	0	0
11615500.....	SAN BENITO.....	CA.....	.....	04/04/2006....	09/30/2013....	0	0	0	0	0	0	0	0	224,534	0	0	0
11612300.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(17,100)	0	0	(17,100)	0	0	0	0	0	0
11634100.....	SAN JOAQUIN.....	CA.....	.....	05/26/2009....	09/30/2013....	0	0	0	0	0	0	0	0	21,737	0	0	0
12639000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(1,652)	0	0	(1,652)	0	0	19,419	0	0	0
19943800.....	SAN JOAQUIN.....	CA.....	.....	07/09/1998....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
19954600.....	SAN JOAQUIN.....	CA.....	.....	04/15/1999....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
19958800.....	SAN JOAQUIN.....	CA.....	.....	06/09/1999....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
19965200.....	SAN JOAQUIN.....	CA.....	.....	02/10/2000....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
19986200.....	SAN JOAQUIN.....	CA.....	.....	12/30/2002....	09/30/2013....	0	0	0	0	0	0	0	0	14,967	0	0	0
40402000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(10,005)	0	0	(10,005)	0	0	13,010	0	0	0
40434000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(3,452)	0	0	(3,452)	0	0	0	0	0	0
40452000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(15,600)	0	0	(15,600)	0	0	0	0	0	0
60711178.....	SAN JOAQUIN.....	CA.....	.....	12/15/2011....	09/30/2013....	0	0	0	0	0	0	0	0	82,579	0	0	0
60712177.....	SAN JOAQUIN.....	CA.....	.....	06/05/2012....	09/30/2013....	0	0	0	0	0	0	0	0	17,429	0	0	0
60713104.....	SAN JOAQUIN.....	CA.....	.....	02/26/2013....	09/30/2013....	0	0	0	0	0	0	0	0	60,000	0	0	0
11613100.....	SANTA BARBARA.....	CA.....	.....	08/25/2005....	09/30/2013....	0	0	0	0	0	0	0	0	107,622	0	0	0
11623700.....	SANTA BARBARA.....	CA.....	.....	07/25/2007....	09/30/2013....	0	0	0	0	0	0	0	0	74,069	0	0	0
11624700.....	SANTA BARBARA.....	CA.....	.....	08/16/2007....	09/30/2013....	0	0	0	0	0	0	0	0	41,184	0	0	0
19970400.....	SANTA CLARA.....	CA.....	.....	03/07/2001....	09/30/2013....	0	0	0	0	0	0	0	0	39,560	0	0	0
11610800.....	SANTA CRUZ.....	CA.....	.....	02/02/2005....	09/30/2013....	0	0	0	0	0	0	0	0	49,663	0	0	0
11623500.....	SOLANO.....	CA.....	.....	07/18/2007....	09/30/2013....	0	0	0	0	0	0	0	0	6,309	0	0	0
11625000.....	SOLANO.....	CA.....	.....	08/28/2007....	09/30/2013....	0	0	0	0	0	0	0	0	396,000	0	0	0
11633300.....	SOLANO.....	CA.....	.....	03/06/2009....	09/30/2013....	0	0	0	0	0	0	0	0	125,551	0	0	0
12730000.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(44,524)	0	0	(44,524)	0	0	0	0	0	0
12730002.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(7,957)	0	0	(7,957)	0	0	0	0	0	0
12781000.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(9,236)	0	0	(9,236)	0	0	18,789	0	0	0
40427000.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(662)	0	0	(662)	0	0	0	0	0	0
11632000.....	SONOMA.....	CA.....	.....	09/24/2008....	09/30/2013....	0	0	0	0	0	0	0	0	32,720	0	0	0
60711107.....	SONOMA.....	CA.....	.....	12/19/2011....	09/30/2013....	0	0	0	0	0	0	0	0	219,031	0	0	0
60712102.....	SONOMA.....	CA.....	.....	03/29/2012....	09/30/2013....	0	0	0	0	0	0	0	0	152,118	0	0	0
60712184.....	SONOMA.....	CA.....	.....	08/03/2012....	09/30/2013....	0	0	0	0	0	0	0	0	28,601	0	0	0
10157400.....	STANISLAUS.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(8,502)	0	0	(8,502)	0	0	0	0	0	0

QE02.8

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
10034100.....	SUTTER.....	CA.....	.....	05/04/2010....	09/30/2013....	0	0	0	0	0	0	0	0	406,290	0	0	0
11611100.....	SUTTER.....	CA.....	.....	03/10/2005....	09/30/2013....	0	0	0	0	0	0	0	0	14,000	0	0	0
11611600.....	SUTTER.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(5,424)	0	0	(5,424)	0	0	0	0	0	0
11615800.....	SUTTER.....	CA.....	.....	01/26/2006....	09/30/2013....	0	0	0	0	0	0	0	0	144,000	0	0	0
11619200.....	SUTTER.....	CA.....	.....	11/08/2006....	09/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
11619500.....	SUTTER.....	CA.....	.....	12/04/2006....	09/30/2013....	0	0	0	0	0	0	0	0	6,280	0	0	0
11627300.....	SUTTER.....	CA.....	.....	01/01/2008....	09/30/2013....	0	0	0	0	0	0	0	0	50,000	0	0	0
19920900.....	SUTTER.....	CA.....	.....	06/24/1996....	09/30/2013....	0	0	0	0	0	0	0	0	95,502	0	0	0
19921400.....	SUTTER.....	CA.....	.....	07/22/1996....	09/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
19993300.....	SUTTER.....	CA.....	.....	08/12/2003....	09/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
10103300.....	TULARE.....	CA.....	.....	01/07/2011....	09/30/2013....	0	0	0	0	0	0	0	0	164,135	0	0	0
11610500.....	TULARE.....	CA.....	.....	01/10/2005....	09/30/2013....	0	0	0	0	0	0	0	0	31,000	0	0	0
11633200.....	TULARE.....	CA.....	.....	03/19/2009....	09/30/2013....	0	0	0	0	0	0	0	0	25,174	0	0	0
11633400.....	TULARE.....	CA.....	.....	05/05/2009....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
12750000.....	TULARE.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	54,304	0	0	0
12777000.....	TULARE.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	(1,095)	0	0	(1,095)	0	0	0	0	0	0
160000727.....	UNION CITY.....	CA.....	.....	08/31/2007....	09/30/2013....	0	0	0	0	0	0	0	0	143,445	0	0	0
160000670.....	UPLAND.....	CA.....	.....	12/22/2004....	09/30/2013....	0	0	0	0	0	0	0	0	127,208	0	0	0
10143000.....	VENTURA.....	CA.....	.....	02/10/2011....	09/30/2013....	0	0	0	0	0	0	0	0	113,817	0	0	0
11617000.....	VENTURA.....	CA.....	.....	04/19/2006....	09/30/2013....	0	0	0	0	0	0	0	0	4,641	0	0	0
11617400.....	VENTURA.....	CA.....	.....	05/25/2006....	09/30/2013....	0	0	0	0	0	0	0	0	294,898	0	0	0
19998700.....	VENTURA.....	CA.....	.....	08/12/2004....	09/30/2013....	0	0	0	0	0	0	0	0	94,717	0	0	0
12761000.....	YOLO.....	CA.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	25,688	0	0	0
10060200.....	YUBA.....	CA.....	.....	05/28/2010....	09/30/2013....	0	0	0	0	0	0	0	0	23,106	0	0	0
11612800.....	YUBA.....	CA.....	.....	06/28/2005....	09/30/2013....	0	0	0	0	0	0	0	0	24,000	0	0	0
19970300.....	YUBA.....	CA.....	.....	01/17/2001....	09/30/2013....	0	0	0	0	0	0	0	0	250,000	0	0	0
10619900.....	ALAMOSA.....	CO.....	.....	03/14/2002....	09/30/2013....	0	0	0	0	0	0	0	0	10,087	0	0	0
19760500.....	BACA.....	CO.....	.....	09/08/1998....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
160000719.....	DENVER.....	CO.....	.....	03/01/2007....	09/30/2013....	0	0	0	0	0	0	0	0	79,515	0	0	0
22102200.....	KIT CARSON.....	CO.....	.....	06/14/2000....	09/30/2013....	0	0	0	0	0	0	0	0	7,300	0	0	0
160000711.....	LAKEWOOD.....	CO.....	.....	10/31/2006....	09/30/2013....	0	0	0	0	0	0	0	0	236,572	0	0	0
19765700.....	MONTROSE.....	CO.....	.....	01/04/1999....	09/30/2013....	0	0	0	0	0	0	0	0	13,500	0	0	0
10670100.....	PHILLIPS.....	CO.....	.....	07/03/2007....	09/30/2013....	0	0	0	0	0	0	0	0	20,332	0	0	0
19777400.....	RIO BLANCO.....	CO.....	.....	10/26/1999....	09/30/2013....	0	0	0	0	0	0	0	0	5,750	0	0	0
60711100.....	ROUTT.....	CO.....	.....	08/03/2011....	09/30/2013....	0	0	0	0	0	0	0	0	38,045	0	0	0
10650600.....	SAGUACHE.....	CO.....	.....	01/21/2005....	09/30/2013....	0	0	0	0	0	0	0	0	120,611	0	0	0
10619700.....	WASHINGTON.....	CO.....	.....	01/31/2002....	09/30/2013....	0	0	0	0	0	0	0	0	4,250	0	0	0
10635800.....	WASHINGTON.....	CO.....	.....	05/14/2003....	09/30/2013....	0	0	0	0	0	0	0	0	11,583	0	0	0

QE02.9

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
160000725.....	WINDSOR.....	CT.....	.....	07/03/2007....	09/30/2013....	0	0	0	0	0	0	0	0	84,720	0	0	0
160000689.....	DAVIE.....	FL.....	.....	10/21/2005....	09/30/2013....	0	0	0	0	0	0	0	0	(74,679)	0	0	0
10676000.....	MANATEE.....	FL.....	.....	08/22/2008....	09/30/2013....	0	0	0	0	0	0	0	0	25,250	0	0	0
10678400.....	MANATEE.....	FL.....	.....	09/01/2012....	09/30/2013....	0	0	(12,090)	0	0	(12,090)	0	0	70,000	0	0	0
19831700.....	MANATEE.....	FL.....	.....	03/05/2002....	09/30/2013....	0	0	0	0	0	0	0	0	17,500	0	0	0
607112277.....	OSCEOLA.....	FL.....	.....	03/28/2013....	09/30/2013....	0	0	0	0	0	0	0	0	130,000	0	0	0
19817900.....	OSCEOLA.....	FL.....	.....	02/12/1998....	09/30/2013....	0	0	0	0	0	0	0	0	44,000	0	0	0
19817902.....	OSCEOLA.....	FL.....	.....	01/18/2000....	09/30/2013....	0	0	0	0	0	0	0	0	48,000	0	0	0
19826400.....	PALM BEACH.....	FL.....	.....	06/25/1999....	09/30/2013....	0	0	0	0	0	0	0	0	177,500	0	0	0
160000682.....	PLANTATION.....	FL.....	.....	10/21/2005....	09/30/2013....	0	0	0	0	0	0	0	0	45,345	0	0	0
160000688.....	POMPANO BEACH.....	FL.....	.....	10/21/2005....	09/30/2013....	0	0	0	0	0	0	0	0	(131,389)	0	0	0
160000910.....	WESTON.....	FL.....	.....	12/15/2010....	09/30/2013....	0	0	0	0	0	0	0	0	191,623	0	0	0
160000911.....	WESTON.....	FL.....	.....	12/15/2010....	09/30/2013....	0	0	0	0	0	0	0	0	8,097	0	0	0
50133000.....	BLECKLEY.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(1,800)	0	0	(1,800)	0	0	0	0	0	0
12602000.....	CALHOUN.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(8,137)	0	0	(8,137)	0	0	0	0	0	0
60711153.....	CALHOUN.....	GA.....	.....	12/22/2011....	09/30/2013....	0	0	0	0	0	0	0	0	230,000	0	0	0
60712140.....	CALHOUN.....	GA.....	.....	05/30/2012....	09/30/2013....	0	0	0	0	0	0	0	0	300,000	0	0	0
60711111.....	COLQUITT.....	GA.....	.....	12/08/2011....	09/30/2013....	0	0	0	0	0	0	0	0	67,562	0	0	0
12720000.....	EARLY.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(4,443)	0	0	(4,443)	0	0	0	0	0	0
60711127.....	EFFINGHAM.....	GA.....	.....	09/27/2011....	09/30/2013....	0	0	0	0	0	0	0	0	54,269	0	0	0
12681000.....	MILLER.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(3,827)	0	0	(3,827)	0	0	0	0	0	0
10672500.....	RANDOLPH.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(16,811)	0	0	(16,811)	0	0	0	0	0	0
40507000.....	SCHLEY.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(2,490)	0	0	(2,490)	0	0	0	0	0	0
10677400.....	SEMINOLE.....	GA.....	.....	04/09/2009....	09/30/2013....	0	0	0	0	0	0	0	0	43,500	0	0	0
19833000.....	SEMINOLE.....	GA.....	.....	09/30/2002....	09/30/2013....	0	0	0	0	0	0	0	0	18,000	0	0	0
12735000.....	SUMTER.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(2,232)	0	0	(2,232)	0	0	9,635	0	0	0
40508000.....	SUMTER.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	(8,402)	0	0	(8,402)	0	0	0	0	0	0
12709000.....	TERRELL.....	GA.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	16,094	0	0	0
60711170.....	BENTON.....	IA.....	.....	01/13/2012....	09/30/2013....	0	0	0	0	0	0	0	0	51,700	0	0	0
19888900.....	BUENA VISTA.....	IA.....	.....	04/29/1999....	09/30/2013....	0	0	0	0	0	0	0	0	101,250	0	0	0
10124300.....	CEDAR.....	IA.....	.....	01/02/2002....	09/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
10633300.....	CEDAR.....	IA.....	.....	07/09/2003....	09/30/2013....	0	0	0	0	0	0	0	0	10,625	0	0	0
11006900.....	CRAWFORD.....	IA.....	.....	05/14/2007....	09/30/2013....	0	0	0	0	0	0	0	0	97,240	0	0	0
11009700.....	DELAWARE.....	IA.....	.....	11/01/2007....	09/30/2013....	0	0	0	0	0	0	0	0	7,095	0	0	0
10648200.....	HAMILTON.....	IA.....	.....	07/12/2004....	09/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
10006400.....	HANCOCK.....	IA.....	.....	12/11/2009....	09/30/2013....	0	0	0	0	0	0	0	0	11,600	0	0	0
10644400.....	JASPER.....	IA.....	.....	01/14/2004....	09/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0

SCHEDULE B - PART 3

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

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
60712246.....	KOSSUTH.....	IA.....	.....	11/19/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10125900.....	LYON.....	IA.....	.....	03/19/2002....	09/30/2013....	0	0	0	0	0	0	0	0	19,600	0	0	0
10658100.....	LYON.....	IA.....	.....	07/27/2005....	09/30/2013....	0	0	0	0	0	0	0	0	5,250	0	0	0
11005600.....	LYON.....	IA.....	.....	03/12/2007....	09/30/2013....	0	0	0	0	0	0	0	0	41,565	0	0	0
11008700.....	PLYMOUTH.....	IA.....	.....	07/19/2007....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
11018800.....	SAC.....	IA.....	.....	08/13/2009....	09/30/2013....	0	0	0	0	0	0	0	0	32,715	0	0	0
60712303.....	SIOUX.....	IA.....	.....	02/06/2013....	09/30/2013....	0	0	0	0	0	0	0	0	49,000	0	0	0
60713127.....	SIOUX.....	IA.....	.....	04/08/2013....	09/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
10112600.....	WINNEBAGO.....	IA.....	.....	01/26/2001....	09/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
60712131.....	WOODBURY.....	IA.....	.....	06/13/2012....	09/30/2013....	0	0	0	0	0	0	0	0	187,455	0	0	0
19981400.....	BINGHAM.....	ID.....	.....	05/23/2002....	09/30/2013....	0	0	0	0	0	0	0	0	17,783	0	0	0
11613500.....	BONNEVILLE.....	ID.....	.....	12/01/2005....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
11617700.....	BONNEVILLE.....	ID.....	.....	07/05/2006....	09/30/2013....	0	0	0	0	0	0	0	0	26,226	0	0	0
84009200.....	CASSIA.....	ID.....	.....	09/01/2012....	09/30/2013....	0	0	(1,685)	0	0	(1,685)	0	0	0	0	0	0
84009202.....	CASSIA.....	ID.....	.....	09/01/2012....	09/30/2013....	0	0	(130)	0	0	(130)	0	0	0	0	0	0
84009203.....	CASSIA.....	ID.....	.....	09/01/2012....	09/30/2013....	0	0	(1,372)	0	0	(1,372)	0	0	0	0	0	0
19996400.....	FRANKLIN.....	ID.....	.....	03/17/2004....	09/30/2013....	0	0	0	0	0	0	0	0	3,361	0	0	0
10089100.....	GOODING.....	ID.....	.....	09/01/2012....	09/30/2013....	0	0	(39,510)	0	0	(39,510)	0	0	39,529	0	0	0
19951800.....	JEFFERSON.....	ID.....	.....	01/14/1999....	09/30/2013....	0	0	0	0	0	0	0	0	34,874	0	0	0
11633700.....	JEROME.....	ID.....	.....	06/29/2009....	09/30/2013....	0	0	0	0	0	0	0	0	7,552	0	0	0
19941400.....	JEROME.....	ID.....	.....	06/09/1998....	09/30/2013....	0	0	0	0	0	0	0	0	20,740	0	0	0
40504000.....	JEROME.....	ID.....	.....	09/01/2012....	09/30/2013....	0	0	(1,927)	0	0	(1,927)	0	0	0	0	0	0
19972300.....	LATAH.....	ID.....	.....	02/14/2001....	09/30/2013....	0	0	0	0	0	0	0	0	7,416	0	0	0
10072000.....	MADISON.....	ID.....	.....	06/29/2010....	09/30/2013....	0	0	0	0	0	0	0	0	36,938	0	0	0
10100200.....	MADISON.....	ID.....	.....	10/29/2010....	09/30/2013....	0	0	0	0	0	0	0	0	54,531	0	0	0
160000721.....	MOSCOW.....	ID.....	.....	06/27/2007....	09/30/2013....	0	0	0	0	0	0	0	0	95,869	0	0	0
10199300.....	POWER.....	ID.....	.....	03/15/2011....	09/30/2013....	0	0	0	0	0	0	0	0	24,666	0	0	0
11635100.....	POWER.....	ID.....	.....	07/27/2009....	09/30/2013....	0	0	0	0	0	0	0	0	109,045	0	0	0
11629500.....	TWIN FALLS.....	ID.....	.....	05/13/2008....	09/30/2013....	0	0	0	0	0	0	0	0	38,061	0	0	0
12804000.....	TWIN FALLS.....	ID.....	.....	09/01/2012....	09/30/2013....	0	0	(11,495)	0	0	(11,495)	0	0	20,902	0	0	0
41257700.....	WASHINGTON.....	ID.....	.....	09/01/2012....	09/30/2013....	0	0	(1,636)	0	0	(1,636)	0	0	6,200	0	0	0
12768000.....	BOONE.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(8,588)	0	0	(8,588)	0	0	0	0	0	0
11001300.....	CHAMPAIGN.....	IL.....	.....	06/20/2006....	09/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
12795000.....	CHAMPAIGN.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(1,481)	0	0	(1,481)	0	0	0	0	0	0
160000681.....	CHICAGO.....	IL.....	.....	02/21/2006....	09/30/2013....	0	0	0	0	0	0	0	0	17,553	0	0	0
160000708.....	CHICAGO.....	IL.....	.....	06/30/2006....	09/30/2013....	0	0	0	0	0	0	0	0	72,567	0	0	0
160000916.....	CHICAGO.....	IL.....	.....	05/25/2011....	09/30/2013....	0	0	0	0	0	0	0	0	276,495	0	0	0
160000952.....	CHICAGO.....	IL.....	.....	08/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	120,674	0	0	0

SCHEDULE B - PART 3

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

QE02.11

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160000973.....	CHICAGO.....	IL.....	.....	07/11/2013....	09/30/2013....	0	0	0	0	0	0	0	0	22,056	0	0	0
10658400.....	CLINTON.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(11,289)	0	0	(11,289)	0	0	10,469	0	0	0
11015600.....	CLINTON.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	4,693	0	0	0
19860700.....	DEKALB.....	IL.....	.....	03/17/1998....	09/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
60713115.....	FULTON.....	IL.....	.....	03/27/2013....	09/30/2013....	0	0	0	0	0	0	0	0	102,311	0	0	0
60712239.....	GREENE.....	IL.....	.....	10/17/2012....	09/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
19887500.....	GRUNDY.....	IL.....	.....	03/15/1999....	09/30/2013....	0	0	0	0	0	0	0	0	1,000	0	0	0
60712162.....	IROQUOIS.....	IL.....	.....	05/08/2012....	09/30/2013....	0	0	0	0	0	0	0	0	24,875	0	0	0
10649800.....	KANKAKEE.....	IL.....	.....	11/03/2004....	09/30/2013....	0	0	0	0	0	0	0	0	6,250	0	0	0
40472000.....	KANKAKEE.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	33,152	0	0	0
19881900.....	LASALLE.....	IL.....	.....	12/03/1998....	09/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
12754000.....	LEE.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(11,249)	0	0	(11,249)	0	0	29,941	0	0	0
12755000.....	LEE.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(5,192)	0	0	(5,192)	0	0	13,819	0	0	0
12808000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(1,740)	0	0	(1,740)	0	0	6,946	0	0	0
40416000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(3,271)	0	0	(3,271)	0	0	16,955	0	0	0
40512000.....	LOGAN.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	14,976	0	0	0
60712244.....	LOGAN.....	IL.....	.....	10/11/2012....	09/30/2013....	0	0	0	0	0	0	0	0	28,844	0	0	0
60712266.....	LOGAN.....	IL.....	.....	11/13/2012....	09/30/2013....	0	0	0	0	0	0	0	0	4,180	0	0	0
10047400.....	MACOUPIN.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(7,586)	0	0	(7,586)	0	0	0	0	0	0
11017800.....	MACOUPIN.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(48,852)	0	0	(48,852)	0	0	51,941	0	0	0
19799400.....	MACOUPIN.....	IL.....	.....	09/04/1997....	09/30/2013....	0	0	0	0	0	0	0	0	1,750	0	0	0
40498000.....	MCDONOUGH.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(2,468)	0	0	(2,468)	0	0	0	0	0	0
10653000.....	MERCER.....	IL.....	.....	03/03/2005....	09/30/2013....	0	0	0	0	0	0	0	0	5,919	0	0	0
10654600.....	MERCER.....	IL.....	.....	04/21/2005....	09/30/2013....	0	0	0	0	0	0	0	0	2,771	0	0	0
10654800.....	MERCER.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(5,511)	0	0	(5,511)	0	0	8,302	0	0	0
11000800.....	MERCER.....	IL.....	.....	05/03/2006....	09/30/2013....	0	0	0	0	0	0	0	0	9,458	0	0	0
60712167.....	OGLE.....	IL.....	.....	06/07/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,595	0	0	0
10661700.....	ROCK ISLAND.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(3,294)	0	0	(3,294)	0	0	4,527	0	0	0
160000944.....	SKOKIE.....	IL.....	.....	03/28/2012....	09/30/2013....	0	0	0	0	0	0	0	0	181,079	0	0	0
11010900.....	STEPHENSON.....	IL.....	.....	11/01/2007....	09/30/2013....	0	0	0	0	0	0	0	0	9,676	0	0	0
11011000.....	STEPHENSON.....	IL.....	.....	11/01/2007....	09/30/2013....	0	0	0	0	0	0	0	0	9,423	0	0	0
12705000.....	TAZEWELL.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(5,198)	0	0	(5,198)	0	0	23,668	0	0	0
160000912.....	URBANA.....	IL.....	.....	12/17/2010....	09/30/2013....	0	0	0	0	0	0	0	0	66,573	0	0	0
10667500.....	VERMILION.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(16,832)	0	0	(16,832)	0	0	0	0	0	0
11017700.....	VERMILION.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(10,082)	0	0	(10,082)	0	0	6,105	0	0	0
12794000.....	VERMILION.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(814)	0	0	(814)	0	0	5,820	0	0	0
12756000.....	WHITESIDE.....	IL.....		09/01/2012....	09/30/2013....	0	0	(3,029)	0	0	(3,029)	0	0	8,061	0	0	0
40486000.....	WILL.....	IL.....		09/01/2012....	09/30/2013....	0	0	(1,715)	0	0	(1,715)	0	0	7,974	0	0	0

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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					
60711175.....	WINNEBAGO.....	IL.....	.....	12/28/2011....	09/30/2013....	0	0	0	0	0	0	0	0	27,572	0	0	0
12701000.....	WOODFORD.....	IL.....	.....	09/01/2012....	09/30/2013....	0	0	(3,122)	0	0	(3,122)	0	0	22,444	0	0	0
12802000.....	BLACKFORD.....	IN.....	.....	09/01/2012....	09/30/2013....	0	0	(3,179)	0	0	(3,179)	0	0	10,915	0	0	0
60712285.....	DAVISS.....	IN.....	.....	12/13/2012....	09/30/2013....	0	0	0	0	0	0	0	0	11,550	0	0	0
10646200.....	JASPER.....	IN.....	.....	05/07/2004....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
64016502.....	KNOX.....	IN.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	10,941	0	0	0
64016602.....	KNOX.....	IN.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	10,941	0	0	0
10662300.....	MONTGOMERY.....	IN.....	.....	12/28/2005....	09/30/2013....	0	0	0	0	0	0	0	0	18,898	0	0	0
11016000.....	TIPPECANOE.....	IN.....	.....	08/11/2008....	09/30/2013....	0	0	0	0	0	0	0	0	12,374	0	0	0
12810000.....	WELLS.....	IN.....	.....	09/01/2012....	09/30/2013....	0	0	(1,621)	0	0	(1,621)	0	0	0	0	0	0
12758000.....	WHITE.....	IN.....	.....	09/01/2012....	09/30/2013....	0	0	(4,410)	0	0	(4,410)	0	0	20,237	0	0	0
00114900.....	FINNEY.....	KS.....	.....	12/08/2009....	09/30/2013....	0	0	0	0	0	0	0	0	28,000	0	0	0
10639600.....	FINNEY.....	KS.....	.....	08/20/2003....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10678700.....	FINNEY.....	KS.....	.....	09/01/2009....	09/30/2013....	0	0	0	0	0	0	0	0	95,500	0	0	0
60712100.....	FINNEY.....	KS.....	.....	02/27/2012....	09/30/2013....	0	0	0	0	0	0	0	0	75,000	0	0	0
10641200.....	FRANKLIN.....	KS.....	.....	10/06/2003....	09/30/2013....	0	0	0	0	0	0	0	0	36,590	0	0	0
10670400.....	JEWELL.....	KS.....	.....	07/31/2007....	09/30/2013....	0	0	0	0	0	0	0	0	10,537	0	0	0
10639100.....	SHERMAN.....	KS.....	.....	08/18/2003....	09/30/2013....	0	0	0	0	0	0	0	0	10,520	0	0	0
10613400.....	STANTON.....	KS.....	.....	06/13/2001....	09/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
19758900.....	STANTON.....	KS.....	.....	09/22/1998....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712217.....	STEVENS.....	KS.....	.....	09/12/2012....	09/30/2013....	0	0	0	0	0	0	0	0	19,377	0	0	0
12749000.....	CALDWELL.....	KY.....	.....	09/01/2012....	09/30/2013....	0	0	(5,547)	0	0	(5,547)	0	0	0	0	0	0
19823300.....	CALDWELL.....	KY.....	.....	12/21/1998....	09/30/2013....	0	0	0	0	0	0	0	0	4,125	0	0	0
12806000.....	FRANKLIN.....	LA.....	.....	09/01/2012....	09/30/2013....	0	0	(5,418)	0	0	(5,418)	0	0	15,698	0	0	0
10634600.....	RICHLAND.....	LA.....	.....	06/17/2003....	09/30/2013....	0	0	0	0	0	0	0	0	21,543	0	0	0
10645900.....	RICHLAND.....	LA.....	.....	05/14/2004....	09/30/2013....	0	0	0	0	0	0	0	0	13,830	0	0	0
160000930.....	BOSTON.....	MA.....	.....	08/31/2012....	09/30/2013....	0	0	0	0	0	0	0	0	379,075	0	0	0
160000919.....	BALTIMORE.....	MD.....	.....	03/30/2011....	09/30/2013....	0	0	0	0	0	0	0	0	327,177	0	0	0
160000692.....	ACME.....	MI.....	.....	12/29/2005....	09/30/2013....	0	0	0	0	0	0	0	0	359,783	0	0	0
60712293.....	BECKER.....	MN.....	.....	02/13/2013....	09/30/2013....	0	0	0	0	0	0	0	0	32,500	0	0	0
10239200.....	BLUE EARTH.....	MN.....	.....	06/15/2011....	09/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
10653400.....	BLUE EARTH.....	MN.....	.....	03/29/2005....	09/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
10660400.....	BLUE EARTH.....	MN.....	.....	09/23/2005....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
11008200.....	BLUE EARTH.....	MN.....	.....	06/22/2007....	09/30/2013....	0	0	0	0	0	0	0	0	11,500	0	0	0
11014000.....	BLUE EARTH.....	MN.....	.....	03/14/2008....	09/30/2013....	0	0	0	0	0	0	0	0	13,500	0	0	0
11017000.....	BLUE EARTH.....	MN.....	.....	11/06/2008....	09/30/2013....	0	0	0	0	0	0	0	0	3,750	0	0	0
11018700.....	BLUE EARTH.....	MN.....	.....	06/30/2009....	09/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0

QE02.13

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
19868400.....	BLUE EARTH.....	MN.....	.....	06/18/1998....	09/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0
19883300.....	BLUE EARTH.....	MN.....	.....	01/05/1999....	09/30/2013....	0	0	0	0	0	0	0	0	2,550	0	0	0
19886000.....	BLUE EARTH.....	MN.....	.....	02/08/1999....	09/30/2013....	0	0	0	0	0	0	0	0	2,100	0	0	0
60712135.....	BLUE EARTH.....	MN.....	.....	03/15/2012....	09/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712233.....	BLUE EARTH.....	MN.....	.....	10/03/2012....	09/30/2013....	0	0	0	0	0	0	0	0	17,500	0	0	0
11010700.....	BROWN.....	MN.....	.....	09/18/2007....	09/30/2013....	0	0	0	0	0	0	0	0	19,000	0	0	0
19875400.....	BROWN.....	MN.....	.....	11/03/1998....	09/30/2013....	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400.....	BROWN.....	MN.....	.....	09/10/1998....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	09/30/2013....	0	0	0	0	0	0	0	0	3,375	0	0	0
60712114.....	CARVER.....	MN.....	.....	03/15/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,386	0	0	0
10118100.....	CHIPPEWA.....	MN.....	.....	06/14/2001....	09/30/2013....	0	0	0	0	0	0	0	0	21,150	0	0	0
11007100.....	CHIPPEWA.....	MN.....	.....	05/24/2007....	09/30/2013....	0	0	0	0	0	0	0	0	36,500	0	0	0
60712123.....	CHIPPEWA.....	MN.....	.....	05/14/2012....	09/30/2013....	0	0	0	0	0	0	0	0	17,250	0	0	0
60712202.....	CHIPPEWA.....	MN.....	.....	08/07/2012....	09/30/2013....	0	0	0	0	0	0	0	0	46,200	0	0	0
60712302.....	CHIPPEWA.....	MN.....	.....	01/31/2013....	09/30/2013....	0	0	0	0	0	0	0	0	42,500	0	0	0
10013500.....	COTTONWOOD.....	MN.....	.....	12/22/2009....	09/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
10083700.....	COTTONWOOD.....	MN.....	.....	07/14/2010....	09/30/2013....	0	0	0	0	0	0	0	0	18,113	0	0	0
10130100.....	COTTONWOOD.....	MN.....	.....	05/24/2002....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
10219800.....	COTTONWOOD.....	MN.....	.....	03/23/2011....	09/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
10258300.....	COTTONWOOD.....	MN.....	.....	07/21/2011....	09/30/2013....	0	0	0	0	0	0	0	0	2,300	0	0	0
10645800.....	COTTONWOOD.....	MN.....	.....	03/15/2004....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
10647300.....	COTTONWOOD.....	MN.....	.....	06/16/2004....	09/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
10655200.....	COTTONWOOD.....	MN.....	.....	06/16/2005....	09/30/2013....	0	0	0	0	0	0	0	0	4,400	0	0	0
10664100.....	COTTONWOOD.....	MN.....	.....	02/01/2006....	09/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
11015100.....	COTTONWOOD.....	MN.....	.....	07/18/2008....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
11016800.....	COTTONWOOD.....	MN.....	.....	11/07/2008....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
11018200.....	COTTONWOOD.....	MN.....	.....	03/24/2009....	09/30/2013....	0	0	0	0	0	0	0	0	9,390	0	0	0
19894500.....	COTTONWOOD.....	MN.....	.....	10/25/1999....	09/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
60711136.....	COTTONWOOD.....	MN.....	.....	11/30/2011....	09/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
60711202.....	COTTONWOOD.....	MN.....	.....	02/07/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,750	0	0	0
60712122.....	COTTONWOOD.....	MN.....	.....	05/07/2012....	09/30/2013....	0	0	0	0	0	0	0	0	10,500	0	0	0
60712240.....	COTTONWOOD.....	MN.....	.....	10/23/2012....	09/30/2013....	0	0	0	0	0	0	0	0	26,750	0	0	0
60712241.....	COTTONWOOD.....	MN.....	.....	10/23/2012....	09/30/2013....	0	0	0	0	0	0	0	0	25,500	0	0	0
60712267.....	COTTONWOOD.....	MN.....	.....	12/14/2012....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712304.....	COTTONWOOD.....	MN.....	.....	01/25/2013....	09/30/2013....	0	0	0	0	0	0	0	0	8,300	0	0	0
19865600.....	DAKOTA.....	MN.....	.....	10/30/1998....	09/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
10659200.....	DODGE.....	MN.....	.....	08/30/2005....	09/30/2013....	0	0	0	0	0	0	0	0	5,800	0	0	0
11003100.....	DODGE.....	MN.....	.....	11/01/2006....	09/30/2013....	0	0	0	0	0	0	0	0	1,500	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
11009300.....	DODGE.....	MN.....		07/31/2007....	09/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
11013600.....	DODGE.....	MN.....		03/05/2008....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
60711162.....	DODGE.....	MN.....		02/03/2012....	09/30/2013....	0	0	0	0	0	0	0	0	10,500	0	0	0
10114900.....	FARIBAULT.....	MN.....		02/28/2001....	09/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
10124800.....	FARIBAULT.....	MN.....		01/11/2002....	09/30/2013....	0	0	0	0	0	0	0	0	4,700	0	0	0
10240200.....	FARIBAULT.....	MN.....		04/01/2011....	09/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
10646100.....	FARIBAULT.....	MN.....		06/01/2004....	09/30/2013....	0	0	0	0	0	0	0	0	5,600	0	0	0
10658600.....	FARIBAULT.....	MN.....		09/01/2012....	09/30/2013....	0	0	(2,447)	0	0	(2,447)	0	0	0	0	0	0
11011600.....	FARIBAULT.....	MN.....		12/13/2007....	09/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
11015400.....	FARIBAULT.....	MN.....		08/06/2008....	09/30/2013....	0	0	0	0	0	0	0	0	6,250	0	0	0
11015700.....	FARIBAULT.....	MN.....		09/05/2008....	09/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
19890900.....	FARIBAULT.....	MN.....		07/06/1999....	09/30/2013....	0	0	0	0	0	0	0	0	1,875	0	0	0
60711109.....	FARIBAULT.....	MN.....		09/02/2011....	09/30/2013....	0	0	0	0	0	0	0	0	13,500	0	0	0
60712124.....	FARIBAULT.....	MN.....		06/21/2012....	09/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
60712157.....	FARIBAULT.....	MN.....		05/23/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0
10122600.....	FREEBORN.....	MN.....		02/01/2002....	09/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
11011300.....	FREEBORN.....	MN.....		11/08/2007....	09/30/2013....	0	0	0	0	0	0	0	0	3,800	0	0	0
11015200.....	FREEBORN.....	MN.....		07/18/2008....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
60711163.....	FREEBORN.....	MN.....		02/03/2012....	09/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
60712158.....	FREEBORN.....	MN.....		04/17/2012....	09/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712206.....	FREEBORN.....	MN.....		08/28/2012....	09/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
60713142.....	GRANT.....	MN.....		05/16/2013....	09/30/2013....	0	0	0	0	0	0	0	0	28,045	0	0	0
10126300.....	JACKSON.....	MN.....		02/15/2002....	09/30/2013....	0	0	0	0	0	0	0	0	3,200	0	0	0
10647200.....	JACKSON.....	MN.....		06/16/2004....	09/30/2013....	0	0	0	0	0	0	0	0	3,300	0	0	0
10662600.....	JACKSON.....	MN.....		12/20/2005....	09/30/2013....	0	0	0	0	0	0	0	0	8,500	0	0	0
11006000.....	JACKSON.....	MN.....		05/15/2007....	09/30/2013....	0	0	0	0	0	0	0	0	2,900	0	0	0
11007600.....	JACKSON.....	MN.....		06/05/2007....	09/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
60711144.....	JACKSON.....	MN.....		12/05/2011....	09/30/2013....	0	0	0	0	0	0	0	0	9,800	0	0	0
10116900.....	KANDIYOHI.....	MN.....		05/09/2001....	09/30/2013....	0	0	0	0	0	0	0	0	2,600	0	0	0
11012900.....	KANDIYOHI.....	MN.....		03/19/2008....	09/30/2013....	0	0	0	0	0	0	0	0	31,500	0	0	0
19871600.....	KANDIYOHI.....	MN.....		08/10/1998....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19891100.....	KANDIYOHI.....	MN.....		07/07/1999....	09/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
60712108.....	KANDIYOHI.....	MN.....		03/21/2012....	09/30/2013....	0	0	0	0	0	0	0	0	45,469	0	0	0
60712109.....	KANDIYOHI.....	MN.....		03/21/2012....	09/30/2013....	0	0	0	0	0	0	0	0	45,436	0	0	0
60712312.....	KANDIYOHI.....	MN.....		01/31/2013....	09/30/2013....	0	0	0	0	0	0	0	0	100,740	0	0	0
60712313.....	KANDIYOHI.....	MN.....		03/05/2013....	09/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
60713184.....	KANDIYOHI.....	MN.....		05/24/2013....	09/30/2013....	0	0	0	0	0	0	0	0	6,018	0	0	0

SCHEDULE B - PART 3

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

QE02.15

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					
11002500.....	LAC QUI PARLE.....	MN.....		09/22/2006....	09/30/2013....	0	0	0	0	0	0	0	0	4,700	0	0	0
10117100.....	LYON.....	MN.....		06/06/2001....	09/30/2013....	0	0	0	0	0	0	0	0	10,402	0	0	0
10125800.....	LYON.....	MN.....		03/14/2002....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
19873000.....	LYON.....	MN.....		07/02/1998....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19898300.....	LYON.....	MN.....		06/19/2000....	09/30/2013....	0	0	0	0	0	0	0	0	9,520	0	0	0
10655800.....	MARSHALL.....	MN.....		06/23/2005....	09/30/2013....	0	0	0	0	0	0	0	0	6,250	0	0	0
10662700.....	MARSHALL.....	MN.....		12/15/2005....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
10164500.....	MARTIN.....	MN.....		01/31/2011....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10631000.....	MARTIN.....	MN.....		03/10/2003....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19881600.....	MARTIN.....	MN.....		02/11/1999....	09/30/2013....	0	0	0	0	0	0	0	0	4,700	0	0	0
60711106.....	MARTIN.....	MN.....		09/08/2011....	09/30/2013....	0	0	0	0	0	0	0	0	17,000	0	0	0
60712242.....	MARTIN.....	MN.....		11/09/2012....	09/30/2013....	0	0	0	0	0	0	0	0	16,500	0	0	0
60711211.....	MCLEOD.....	MN.....		03/26/2012....	09/30/2013....	0	0	0	0	0	0	0	0	18,000	0	0	0
60712138.....	MCLEOD.....	MN.....		05/03/2012....	09/30/2013....	0	0	0	0	0	0	0	0	2,650	0	0	0
10663300.....	NOBLES.....	MN.....		01/04/2006....	09/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
10028000.....	OLMSTED.....	MN.....		03/15/2010....	09/30/2013....	0	0	0	0	0	0	0	0	6,500	0	0	0
11001700.....	OLMSTED.....	MN.....		06/14/2006....	09/30/2013....	0	0	0	0	0	0	0	0	1,800	0	0	0
10628000.....	POLK.....	MN.....		01/09/2003....	09/30/2013....	0	0	0	0	0	0	0	0	6,250	0	0	0
10629000.....	POLK.....	MN.....		01/09/2003....	09/30/2013....	0	0	0	0	0	0	0	0	6,250	0	0	0
10641600.....	POLK.....	MN.....		10/23/2003....	09/30/2013....	0	0	0	0	0	0	0	0	3,400	0	0	0
19882500.....	POLK.....	MN.....		12/21/1998....	09/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
10116500.....	REDWOOD.....	MN.....		03/27/2001....	09/30/2013....	0	0	0	0	0	0	0	0	2,450	0	0	0
10629900.....	REDWOOD.....	MN.....		02/07/2003....	09/30/2013....	0	0	0	0	0	0	0	0	1,125	0	0	0
11001200.....	REDWOOD.....	MN.....		05/10/2006....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
60713157.....	REDWOOD.....	MN.....		03/27/2013....	09/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
10130300.....	RENVILLE.....	MN.....		05/22/2002....	09/30/2013....	0	0	0	0	0	0	0	0	6,700	0	0	0
10637000.....	RENVILLE.....	MN.....		07/01/2003....	09/30/2013....	0	0	0	0	0	0	0	0	62,144	0	0	0
10652000.....	RENVILLE.....	MN.....		01/19/2005....	09/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
10658200.....	RENVILLE.....	MN.....		08/17/2005....	09/30/2013....	0	0	0	0	0	0	0	0	8,216	0	0	0
11014200.....	RENVILLE.....	MN.....		04/18/2008....	09/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
19794400.....	RENVILLE.....	MN.....		04/16/1997....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19884300.....	RENVILLE.....	MN.....		01/21/1999....	09/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
19890400.....	RENVILLE.....	MN.....		04/26/1999....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19891300.....	RENVILLE.....	MN.....		05/14/1999....	09/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
19895800.....	RENVILLE.....	MN.....		01/05/2000....	09/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
19896100.....	RENVILLE.....	MN.....		01/05/2000....	09/30/2013....	0	0	0	0	0	0	0	0	1,575	0	0	0
60711203.....	RENVILLE.....	MN.....		02/22/2012....	09/30/2013....	0	0	0	0	0	0	0	0	36,000	0	0	0
60712299.....	RENVILLE.....	MN.....		12/20/2012....	09/30/2013....	0	0	0	0	0	0	0	0	17,500	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
10647900.....	RICE.....	MN.....	.....	07/14/2004....	09/30/2013....	0	0	0	0	0	0	0	0	10,500	0	0	0
10655600.....	RICE.....	MN.....	.....	05/25/2005....	09/30/2013....	0	0	0	0	0	0	0	0	13,300	0	0	0
19894400.....	SIBLEY.....	MN.....	.....	10/29/1999....	09/30/2013....	0	0	0	0	0	0	0	0	1,688	0	0	0
60713128.....	STEVENS.....	MN.....	.....	04/29/2013....	09/30/2013....	0	0	0	0	0	0	0	0	24,513	0	0	0
10111100.....	SWIFT.....	MN.....	.....	12/04/2000....	09/30/2013....	0	0	0	0	0	0	0	0	1,300	0	0	0
11012100.....	SWIFT.....	MN.....	.....	01/08/2008....	09/30/2013....	0	0	0	0	0	0	0	0	76,400	0	0	0
11014100.....	SWIFT.....	MN.....	.....	04/24/2008....	09/30/2013....	0	0	0	0	0	0	0	0	38,000	0	0	0
19851700.....	SWIFT.....	MN.....	.....	11/04/1997....	09/30/2013....	0	0	0	0	0	0	0	0	15,500	0	0	0
19894600.....	SWIFT.....	MN.....	.....	10/08/1999....	09/30/2013....	0	0	0	0	0	0	0	0	2,813	0	0	0
10284100.....	WASECA.....	MN.....	.....	07/14/2011....	09/30/2013....	0	0	0	0	0	0	0	0	6,600	0	0	0
10630100.....	WATONWAN.....	MN.....	.....	01/29/2003....	09/30/2013....	0	0	0	0	0	0	0	0	5,400	0	0	0
10126800.....	YELLOW MEDICINE.....	MN.....	.....	03/27/2002....	09/30/2013....	0	0	0	0	0	0	0	0	4,200	0	0	0
10642700.....	YELLOW MEDICINE.....	MN.....	.....	12/11/2003....	09/30/2013....	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600.....	YELLOW MEDICINE.....	MN.....	.....	09/22/2004....	09/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0
10664300.....	YELLOW MEDICINE.....	MN.....	.....	02/10/2006....	09/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
11009600.....	YELLOW MEDICINE.....	MN.....	.....	08/01/2007....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
11013700.....	YELLOW MEDICINE.....	MN.....	.....	02/29/2008....	09/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
19852200.....	YELLOW MEDICINE.....	MN.....	.....	01/28/1998....	09/30/2013....	0	0	0	0	0	0	0	0	3,200	0	0	0
19892200.....	YELLOW MEDICINE.....	MN.....	.....	06/04/1999....	09/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
60711181.....	YELLOW MEDICINE.....	MN.....	.....	01/30/2012....	09/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
60712139.....	YELLOW MEDICINE.....	MN.....	.....	04/25/2012....	09/30/2013....	0	0	0	0	0	0	0	0	21,000	0	0	0
10657800.....	AUDRAIN.....	MO.....	.....	07/08/2005....	09/30/2013....	0	0	0	0	0	0	0	0	6,321	0	0	0
60711200.....	AUDRAIN.....	MO.....	.....	01/17/2012....	09/30/2013....	0	0	0	0	0	0	0	0	26,686	0	0	0
10612500.....	BATES.....	MO.....	.....	04/18/2001....	09/30/2013....	0	0	0	0	0	0	0	0	5,250	0	0	0
40141000.....	BATES.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(4,047)	0	0	(4,047)	0	0	18,869	0	0	0
12559000.....	CALLAWAY.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(3,502)	0	0	(3,502)	0	0	0	0	0	0
60712160.....	CALLAWAY.....	MO.....	.....	06/18/2012....	09/30/2013....	0	0	0	0	0	0	0	0	141,000	0	0	0
60712301.....	CARROLL.....	MO.....	.....	01/29/2013....	09/30/2013....	0	0	0	0	0	0	0	0	18,813	0	0	0
60712161.....	CEDAR.....	MO.....	.....	06/18/2012....	09/30/2013....	0	0	0	0	0	0	0	0	23,489	0	0	0
10660000.....	HOWARD.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(19,629)	0	0	(19,629)	0	0	300,000	0	0	0
10619100.....	MONROE.....	MO.....	.....	01/14/2002....	09/30/2013....	0	0	0	0	0	0	0	0	4,626	0	0	0
10660900.....	MONROE.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(4,938)	0	0	(4,938)	0	0	0	0	0	0
12513000.....	MONROE.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(1,527)	0	0	(1,527)	0	0	31,839	0	0	0
12514000.....	MONROE.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(375)	0	0	(375)	0	0	7,825	0	0	0
40406000.....	MONROE.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(3,550)	0	0	(3,550)	0	0	0	0	0	0
60712125.....	MONROE.....	MO.....	.....	03/09/2012....	09/30/2013....	0	0	0	0	0	0	0	0	10,621	0	0	0
84009902.....	MONROE.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(4,989)	0	0	(4,989)	0	0	0	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11012200.....	MONTGOMERY.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(11,804)	0	0	(11,804)	0	0	0	0	0	0
60712288.....	MONTGOMERY.....	MO.....	.....	12/17/2012....	09/30/2013....	0	0	0	0	0	0	0	0	10,840	0	0	0
19821700.....	NEW MADRID.....	MO.....	.....	07/29/1998....	09/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
12744000.....	PEMISCOT.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(50)	0	0	(50)	0	0	0	0	0	0
60711197.....	PULASKI.....	MO.....	.....	04/24/2012....	09/30/2013....	0	0	0	0	0	0	0	0	37,500	0	0	0
10622800.....	PUTNAM.....	MO.....	.....	05/07/2002....	09/30/2013....	0	0	0	0	0	0	0	0	16,059	0	0	0
10661600.....	PUTNAM.....	MO.....	.....	11/18/2005....	09/30/2013....	0	0	0	0	0	0	0	0	8,431	0	0	0
11003000.....	RALLS.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(1,604)	0	0	(1,604)	0	0	0	0	0	0
19773402.....	RALLS.....	MO.....	.....	05/20/2004....	09/30/2013....	0	0	0	0	0	0	0	0	2,698	0	0	0
11007200.....	RAY.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(18,147)	0	0	(18,147)	0	0	0	0	0	0
12560000.....	SCOTLAND.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(8,212)	0	0	(8,212)	0	0	0	0	0	0
19813900.....	SCOTT.....	MO.....	.....	06/02/1997....	09/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
10247700.....	SHELBY.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(5,571)	0	0	(5,571)	0	0	4,770	0	0	0
12694000.....	SHELBY.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(715)	0	0	(715)	0	0	0	0	0	0
12526000.....	STODDARD.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(1,935)	0	0	(1,935)	0	0	12,158	0	0	0
19821400.....	STODDARD.....	MO.....	.....	07/08/1998....	09/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
40342000.....	STODDARD.....	MO.....	.....	09/01/2012....	09/30/2013....	0	0	(618)	0	0	(618)	0	0	3,883	0	0	0
60712111.....	STODDARD.....	MO.....	.....	03/27/2012....	09/30/2013....	0	0	0	0	0	0	0	0	15,769	0	0	0
19747100.....	VERNON.....	MO.....	.....	12/18/1997....	09/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
19767100.....	VERNON.....	MO.....	.....	12/22/1998....	09/30/2013....	0	0	0	0	0	0	0	0	5,631	0	0	0
10004200.....	SHARKEY.....	MS.....	.....	01/12/2010....	09/30/2013....	0	0	0	0	0	0	0	0	23,327	0	0	0
10678000.....	SUNFLOWER.....	MS.....	.....	06/08/2009....	09/30/2013....	0	0	0	0	0	0	0	0	19,086	0	0	0
19831600.....	SUNFLOWER.....	MS.....	.....	02/05/2002....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
10669100.....	YAZOO.....	MS.....	.....	04/12/2007....	09/30/2013....	0	0	0	0	0	0	0	0	6,327	0	0	0
11627000.....	BROADWATER.....	MT.....	.....	10/11/2007....	09/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
19945100.....	CARBON.....	MT.....	.....	07/13/1998....	09/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0
60711172.....	CHOUTEAU.....	MT.....	.....	01/06/2012....	09/30/2013....	0	0	0	0	0	0	0	0	8,500	0	0	0
60712120.....	CHOUTEAU.....	MT.....	.....	03/20/2012....	09/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
11610700.....	FERGUS.....	MT.....	.....	01/18/2005....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
11611900.....	FERGUS.....	MT.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	0	0	0	0
19978300.....	FERGUS.....	MT.....	.....	12/18/2001....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712116.....	GALLATIN.....	MT.....	.....	03/28/2012....	09/30/2013....	0	0	0	0	0	0	0	0	7,798	0	0	0
10035900.....	JUDITH BASIN.....	MT.....	.....	09/01/2012....	09/30/2013....	0	0	(37,346)	0	0	(37,346)	0	0	0	0	0	0
19919500.....	JUDITH BASIN.....	MT.....	.....	05/23/1996....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
19919700.....	JUDITH BASIN.....	MT.....	.....	05/23/1996....	09/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0
11618500.....	MEAGHER.....	MT.....	.....	09/07/2006....	09/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
10009500.....	MUSSELSHELL.....	MT.....	.....	12/22/2009....	09/30/2013....	0	0	0	0	0	0	0	0	4,560	0	0	0
10159200.....	POWDER RIVER.....	MT.....	.....	09/01/2012....	09/30/2013....	0	0	(32,937)	0	0	(32,937)	0	0	12,292	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
10266000.....	POWDER RIVER.....	MT.....	.....	06/03/2011....	09/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0
10072800.....	POWELL.....	MT.....	.....	07/30/2010....	09/30/2013....	0	0	0	0	0	0	0	0	9,260	0	0	0
60713108.....	ROSEBUD.....	MT.....	.....	01/01/2013....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
10100100.....	TETON.....	MT.....	.....	09/14/2010....	09/30/2013....	0	0	0	0	0	0	0	0	2,220	0	0	0
11624500.....	TETON.....	MT.....	.....	07/26/2007....	09/30/2013....	0	0	0	0	0	0	0	0	7,861	0	0	0
60711147.....	TOOLE.....	MT.....	.....	11/28/2011....	09/30/2013....	0	0	0	0	0	0	0	0	6,500	0	0	0
11612900.....	WHEATLAND.....	MT.....	.....	07/28/2005....	09/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
60713105.....	WHEATLAND.....	MT.....	.....	02/06/2013....	09/30/2013....	0	0	0	0	0	0	0	0	8,500	0	0	0
160000964.....	CHARLOTTE.....	NC.....	.....	04/03/2013....	09/30/2013....	0	0	0	0	0	0	0	0	474,800	0	0	0
11002900.....	CASS.....	ND.....	.....	12/21/2006....	09/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
10675600.....	DUNN.....	ND.....	.....	10/27/2008....	09/30/2013....	0	0	0	0	0	0	0	0	16,500	0	0	0
10675900.....	STARK.....	ND.....	.....	09/30/2008....	09/30/2013....	0	0	0	0	0	0	0	0	7,393	0	0	0
10620600.....	CLAY.....	NE.....	.....	03/27/2002....	09/30/2013....	0	0	0	0	0	0	0	0	86,379	0	0	0
19749100.....	DAWSON.....	NE.....	.....	04/02/1998....	09/30/2013....	0	0	0	0	0	0	0	0	41,855	0	0	0
10635300.....	GAGE.....	NE.....	.....	05/05/2003....	09/30/2013....	0	0	0	0	0	0	0	0	7,249	0	0	0
10675100.....	HALL.....	NE.....	.....	07/01/2008....	09/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
10647500.....	HAMILTON.....	NE.....	.....	06/30/2004....	09/30/2013....	0	0	0	0	0	0	0	0	16,470	0	0	0
10666500.....	HAMILTON.....	NE.....	.....	06/06/2006....	09/30/2013....	0	0	0	0	0	0	0	0	8,519	0	0	0
19751900.....	HAMILTON.....	NE.....	.....	04/09/1998....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19762700.....	HAMILTON.....	NE.....	.....	11/30/1998....	09/30/2013....	0	0	0	0	0	0	0	0	18,918	0	0	0
19767300.....	HAMILTON.....	NE.....	.....	01/13/1999....	09/30/2013....	0	0	0	0	0	0	0	0	8,350	0	0	0
10671700.....	KEITH.....	NE.....	.....	09/21/2007....	09/30/2013....	0	0	0	0	0	0	0	0	55,856	0	0	0
10675300.....	KEITH.....	NE.....	.....	07/22/2008....	09/30/2013....	0	0	0	0	0	0	0	0	8,281	0	0	0
19744800.....	MERRICK.....	NE.....	.....	09/24/1997....	09/30/2013....	0	0	0	0	0	0	0	0	21,803	0	0	0
19758100.....	NANCE.....	NE.....	.....	08/03/1998....	09/30/2013....	0	0	0	0	0	0	0	0	16,346	0	0	0
10654300.....	NUCKOLLS.....	NE.....	.....	06/09/2005....	09/30/2013....	0	0	0	0	0	0	0	0	2,684	0	0	0
10619300.....	POLK.....	NE.....	.....	02/19/2002....	09/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712145.....	RICHARDSON.....	NE.....	.....	05/02/2012....	09/30/2013....	0	0	0	0	0	0	0	0	8,518	0	0	0
10611400.....	SCOTTS BLUFF.....	NE.....	.....	03/27/2001....	09/30/2013....	0	0	0	0	0	0	0	0	4,394	0	0	0
10664700.....	SHERIDAN.....	NE.....	.....	02/01/2006....	09/30/2013....	0	0	0	0	0	0	0	0	142,306	0	0	0
10613300.....	YORK.....	NE.....	.....	04/19/2001....	09/30/2013....	0	0	0	0	0	0	0	0	41,911	0	0	0
22100600.....	YORK.....	NE.....	.....	03/07/2000....	09/30/2013....	0	0	0	0	0	0	0	0	7,165	0	0	0
160000922.....	JERSEY CITY.....	NJ.....	.....	06/03/2011....	09/30/2013....	0	0	0	0	0	0	0	0	438,595	0	0	0
10676800.....	PASSAIC.....	NJ.....	.....	04/29/2009....	09/30/2013....	0	0	0	0	0	0	0	0	294,046	0	0	0
160000966.....	TEANECK.....	NJ.....	.....	04/09/2013....	09/30/2013....	0	0	0	0	0	0	0	0	192,033	0	0	0
10678600.....	CATRON.....	NM.....	.....	08/17/2009....	09/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
10667800.....	CHAVES.....	NM.....	.....	12/27/2006....	09/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
10670900.....	CHAVES.....	NM.....	.....	08/06/2007....	09/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
19569300.....	CHAVES.....	NM.....	.....	11/19/1992....	09/30/2013....	0	0	0	0	0	0	0	0	6,500	0	0	0
60711132.....	COLFAX.....	NM.....	.....	11/10/2011....	09/30/2013....	0	0	0	0	0	0	0	0	54,863	0	0	0
40410000.....	CURRY.....	NM.....	.....	09/01/2012....	09/30/2013....	0	0	(31,627)	0	0	(31,627)	0	0	90,163	0	0	0
10061400.....	DONA ANA.....	NM.....	.....	12/22/2010....	09/30/2013....	0	0	0	0	0	0	0	0	21,719	0	0	0
10647000.....	DONA ANA.....	NM.....	.....	07/27/2004....	09/30/2013....	0	0	0	0	0	0	0	0	35,899	0	0	0
10668500.....	DONA ANA.....	NM.....	.....	03/07/2007....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
19762300.....	DONA ANA.....	NM.....	.....	10/08/1998....	09/30/2013....	0	0	0	0	0	0	0	0	50,000	0	0	0
19771900.....	DONA ANA.....	NM.....	.....	03/22/1999....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
60711125.....	DONA ANA.....	NM.....	.....	10/03/2011....	09/30/2013....	0	0	0	0	0	0	0	0	180,000	0	0	0
60712149.....	DONA ANA.....	NM.....	.....	06/06/2012....	09/30/2013....	0	0	0	0	0	0	0	0	135,000	0	0	0
60712220.....	DONA ANA.....	NM.....	.....	08/23/2012....	09/30/2013....	0	0	0	0	0	0	0	0	11,200	0	0	0
60712221.....	DONA ANA.....	NM.....	.....	08/23/2012....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
10676100.....	HIDALGO.....	NM.....	.....	08/28/2008....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712151.....	LUNA.....	NM.....	.....	08/02/2012....	09/30/2013....	0	0	0	0	0	0	0	0	35,000	0	0	0
19730700.....	UNION.....	NM.....	.....	07/30/1996....	09/30/2013....	0	0	0	0	0	0	0	0	2,100	0	0	0
40503000.....	UNION.....	NM.....	.....	09/01/2012....	09/30/2013....	0	0	(43,822)	0	0	(43,822)	0	0	0	0	0	0
160000617.....	NEW YORK.....	NY.....	.....	03/13/2001....	09/30/2013....	0	0	0	0	0	0	0	0	19,346	0	0	0
160000686.....	NEW YORK.....	NY.....	.....	08/30/2005....	09/30/2013....	0	0	0	0	0	0	0	0	494,118	0	0	0
160000704.....	NEW YORK.....	NY.....	.....	07/26/2006....	09/30/2013....	0	0	0	0	0	0	0	0	167,836	0	0	0
160000741.....	NEW YORK.....	NY.....	.....	06/24/2008....	09/30/2013....	0	0	0	0	0	0	0	0	231,005	0	0	0
160000924.....	NEW YORK.....	NY.....	.....	06/28/2011....	09/30/2013....	0	0	0	0	0	0	0	0	85,826	0	0	0
160000941.....	NEW YORK.....	NY.....	.....	03/30/2012....	09/30/2013....	0	0	0	0	0	0	0	0	1,160,841	0	0	0
160000970.....	NEW YORK.....	NY.....	.....	05/31/2013....	09/30/2013....	0	0	0	0	0	0	0	0	138,368	0	0	0
160000907.....	REGO PARK.....	NY.....	.....	10/14/2010....	09/30/2013....	0	0	0	0	0	0	0	0	83,053	0	0	0
10131600.....	FAYETTE.....	OH.....	.....	08/21/2002....	09/30/2013....	0	0	0	0	0	0	0	0	16,250	0	0	0
19889000.....	GREENE.....	OH.....	.....	04/29/1999....	09/30/2013....	0	0	0	0	0	0	0	0	17,500	0	0	0
00114200.....	LICKING.....	OH.....	.....	10/07/2009....	09/30/2013....	0	0	0	0	0	0	0	0	2,068	0	0	0
60711180.....	LICKING.....	OH.....	.....	03/12/2012....	09/30/2013....	0	0	0	0	0	0	0	0	192,762	0	0	0
12710000.....	MIAMI.....	OH.....	.....	09/01/2012....	09/30/2013....	0	0	(1,586)	0	0	(1,586)	0	0	0	0	0	0
12683000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	09/30/2013....	0	0	(5,386)	0	0	(5,386)	0	0	26,983	0	0	0
12791000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	09/30/2013....	0	0	(31,288)	0	0	(31,288)	0	0	0	0	0	0
60711179.....	WAYNE.....	OH.....	.....	02/15/2012....	09/30/2013....	0	0	0	0	0	0	0	0	27,271	0	0	0
10628500.....	ALFALFA.....	OK.....	.....	01/23/2003....	09/30/2013....	0	0	0	0	0	0	0	0	3,555	0	0	0
19691400.....	CADDO.....	OK.....	.....	06/28/1993....	09/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
19777800.....	CANADIAN.....	OK.....	.....	11/16/1999....	09/30/2013....	0	0	0	0	0	0	0	0	3,750	0	0	0
10673000.....	CUSTER.....	OK.....	.....	12/12/2007....	09/30/2013....	0	0	0	0	0	0	0	0	11,968	0	0	0
19770200.....	GARVIN.....	OK.....	.....	03/31/1999....	09/30/2013....	0	0	0	0	0	0	0	0	2,250	0	0	0

SCHEDULE B - PART 3

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

QE02.20

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					
10623000.....	GRANT.....	OK.....	.....	06/20/2002....	09/30/2013....	0	0	0	0	0	0	0	0	13,096	0	0	0
10643100.....	HUGHES.....	OK.....	.....	02/02/2004....	09/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
10619600.....	KINGFISHER.....	OK.....	.....	04/11/2002....	09/30/2013....	0	0	0	0	0	0	0	0	22,500	0	0	0
11622500.....	BENTON.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(2,389)	0	0	(2,389)	0	0	0	0	0	0
10154800.....	DOUGLAS.....	OR.....	.....	02/10/2011....	09/30/2013....	0	0	0	0	0	0	0	0	287,000	0	0	0
160000718.....	FAIRVIEW.....	OR.....	.....	04/03/2007....	09/30/2013....	0	0	0	0	0	0	0	0	43,620	0	0	0
19966600.....	GILLIAM.....	OR.....	.....	03/30/2000....	09/30/2013....	0	0	0	0	0	0	0	0	6,322	0	0	0
11615600.....	KLAMATH.....	OR.....	.....	10/03/2006....	09/30/2013....	0	0	0	0	0	0	0	0	33,732	0	0	0
10059700.....	LINN.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(24,181)	0	0	(24,181)	0	0	0	0	0	0
40442000.....	LINN.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(56)	0	0	(56)	0	0	8,072	0	0	0
11616600.....	MARION.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(2,528)	0	0	(2,528)	0	0	16,760	0	0	0
11627100.....	MARION.....	OR.....	.....	12/03/2007....	09/30/2013....	0	0	0	0	0	0	0	0	16,889	0	0	0
41258300.....	MARION.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(737)	0	0	(737)	0	0	0	0	0	0
00115700.....	MORROW.....	OR.....	.....	12/29/2009....	09/30/2013....	0	0	0	0	0	0	0	0	500,000	0	0	0
45012500.....	MORROW.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(2,435)	0	0	(2,435)	0	0	0	0	0	0
60713132.....	MORROW.....	OR.....	.....	04/18/2013....	09/30/2013....	0	0	0	0	0	0	0	0	200,000	0	0	0
60712136.....	POLK.....	OR.....	.....	04/10/2012....	09/30/2013....	0	0	0	0	0	0	0	0	68,559	0	0	0
60712268.....	POLK.....	OR.....	.....	11/13/2012....	09/30/2013....	0	0	0	0	0	0	0	0	24,711	0	0	0
160000920.....	PORTLAND.....	OR.....	.....	05/24/2011....	09/30/2013....	0	0	0	0	0	0	0	0	56,554	0	0	0
10014600.....	UMATILLA.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(24,218)	0	0	(24,218)	0	0	0	0	0	0
10066300.....	UMATILLA.....	OR.....	.....	10/08/2010....	09/30/2013....	0	0	0	0	0	0	0	0	49,727	0	0	0
19950700.....	UMATILLA.....	OR.....	.....	11/12/1998....	09/30/2013....	0	0	0	0	0	0	0	0	30,911	0	0	0
60711112.....	UMATILLA.....	OR.....	.....	09/15/2011....	09/30/2013....	0	0	0	0	0	0	0	0	26,436	0	0	0
60711115.....	UMATILLA.....	OR.....	.....	09/15/2011....	09/30/2013....	0	0	0	0	0	0	0	0	8,527	0	0	0
60711116.....	UMATILLA.....	OR.....	.....	09/15/2011....	09/30/2013....	0	0	0	0	0	0	0	0	16,632	0	0	0
60711183.....	UMATILLA.....	OR.....	.....	01/17/2012....	09/30/2013....	0	0	0	0	0	0	0	0	7,655	0	0	0
60711184.....	UMATILLA.....	OR.....	.....	01/17/2012....	09/30/2013....	0	0	0	0	0	0	0	0	7,655	0	0	0
60712144.....	UMATILLA.....	OR.....	.....	05/31/2012....	09/30/2013....	0	0	0	0	0	0	0	0	135,082	0	0	0
10006500.....	UNION.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(17,408)	0	0	(17,408)	0	0	0	0	0	0
11615700.....	UNION.....	OR.....	.....	03/06/2006....	09/30/2013....	0	0	0	0	0	0	0	0	35,549	0	0	0
11628300.....	UNION.....	OR.....	.....	01/15/2008....	09/30/2013....	0	0	0	0	0	0	0	0	6,540	0	0	0
11636000.....	UNION.....	OR.....	.....	11/30/2009....	09/30/2013....	0	0	0	0	0	0	0	0	20,283	0	0	0
12766000.....	WASCO.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	(9,545)	0	0	(9,545)	0	0	41,098	0	0	0
40496000.....	WHEELER.....	OR.....	.....	09/01/2012....	09/30/2013....	0	0	0	0	0	0	0	0	11,979	0	0	0
160000722.....	LANGHORNE.....	PA.....	.....	05/01/2007....	09/30/2013....	0	0	0	0	0	0	0	0	110,017	0	0	0
160000937.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	09/30/2013....	0	0	0	0	0	0	0	0	116,490	0	0	0
160000938.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	09/30/2013....	0	0	0	0	0	0	0	0	72,095	0	0	0
160000968.....	PHILADELPHIA.....	PA.....	.....	05/03/2013....	09/30/2013....	0	0	0	0	0	0	0	0	210,827	0	0	0

SCHEDULE B - PART 3

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

QE02.21

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
60712248.....	CHARLES MIX.....	SD.....	.....	10/16/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,911	0	0	0
10648300.....	HUGHES.....	SD.....	.....	06/24/2004....	09/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
10672900.....	HUGHES.....	SD.....	.....	11/07/2007....	09/30/2013....	0	0	0	0	0	0	0	0	214,000	0	0	0
10649400.....	HYDE.....	SD.....	.....	11/12/2004....	09/30/2013....	0	0	0	0	0	0	0	0	175,000	0	0	0
60711119.....	HYDE.....	SD.....	.....	11/16/2011....	09/30/2013....	0	0	0	0	0	0	0	0	83,314	0	0	0
19767500.....	JACKSON.....	SD.....	.....	01/13/1999....	09/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712129.....	JACKSON.....	SD.....	.....	03/27/2012....	09/30/2013....	0	0	0	0	0	0	0	0	5,388	0	0	0
10617800.....	JONES.....	SD.....	.....	12/19/2001....	09/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
10643400.....	LYMAN.....	SD.....	.....	11/19/2003....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
10661000.....	LYMAN.....	SD.....	.....	10/12/2005....	09/30/2013....	0	0	0	0	0	0	0	0	19,000	0	0	0
60712228.....	LYMAN.....	SD.....	.....	08/20/2012....	09/30/2013....	0	0	0	0	0	0	0	0	26,205	0	0	0
60712264.....	LYMAN.....	SD.....	.....	10/25/2012....	09/30/2013....	0	0	0	0	0	0	0	0	2,025	0	0	0
60713153.....	LYMAN.....	SD.....	.....	05/01/2013....	09/30/2013....	0	0	0	0	0	0	0	0	16,000	0	0	0
60711165.....	MEADE.....	SD.....	.....	12/13/2011....	09/30/2013....	0	0	0	0	0	0	0	0	19,000	0	0	0
19765300.....	MELLETTE.....	SD.....	.....	02/09/1999....	09/30/2013....	0	0	0	0	0	0	0	0	4,125	0	0	0
10666400.....	PENNINGTON.....	SD.....	.....	05/08/2006....	09/30/2013....	0	0	0	0	0	0	0	0	8,500	0	0	0
10669500.....	PENNINGTON.....	SD.....	.....	05/02/2007....	09/30/2013....	0	0	0	0	0	0	0	0	8,125	0	0	0
60713209.....	PENNINGTON.....	SD.....	.....	06/17/2013....	09/30/2013....	0	0	0	0	0	0	0	0	3,155	0	0	0
19871900.....	UNION.....	SD.....	.....	09/11/1998....	09/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
10630000.....	DYER.....	TN.....	.....	01/14/2003....	09/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0
60712141.....	DYER.....	TN.....	.....	04/27/2012....	09/30/2013....	0	0	0	0	0	0	0	0	17,853	0	0	0
60712142.....	DYER.....	TN.....	.....	04/27/2012....	09/30/2013....	0	0	0	0	0	0	0	0	62,260	0	0	0
19830100.....	HAYWOOD.....	TN.....	.....	05/30/2001....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
10019800.....	LAUDERDALE.....	TN.....	.....	02/12/2010....	09/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
19832600.....	LAUDERDALE.....	TN.....	.....	05/08/2002....	09/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
22103400.....	BOSQUE.....	TX.....	.....	10/11/2000....	09/30/2013....	0	0	0	0	0	0	0	0	3,645	0	0	0
160000909.....	COLLEGE STATION.....	TX.....	.....	10/26/2010....	09/30/2013....	0	0	0	0	0	0	0	0	128,604	0	0	0
19701900.....	COLLINGSWORTH.....	TX.....	.....	01/19/1994....	09/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
10655700.....	COOKE.....	TX.....	.....	06/14/2005....	09/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
10663900.....	COOKE.....	TX.....	.....	12/28/2005....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712200.....	COOKE.....	TX.....	.....	09/26/2012....	09/30/2013....	0	0	0	0	0	0	0	0	100,000	0	0	0
10658900.....	DALLAM.....	TX.....	.....	09/01/2012....	09/30/2013....	0	0	(25,215)	0	0	(25,215)	0	0	0	0	0	0
19747000.....	DALLAM.....	TX.....	.....	12/15/1997....	09/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
19770500.....	DALLAM.....	TX.....	.....	07/01/1999....	09/30/2013....	0	0	0	0	0	0	0	0	18,000	0	0	0
60712146.....	DALLAM.....	TX.....	.....	06/18/2012....	09/30/2013....	0	0	0	0	0	0	0	0	430,555	0	0	0
60712211.....	DALLAM.....	TX.....	.....	08/29/2012....	09/30/2013....	0	0	0	0	0	0	0	0	70,000	0	0	0
12805000.....	DAWSON.....	TX.....	.....	09/01/2012....	09/30/2013....	0	0	(2,173)	0	0	(2,173)	0	0	0	0	0	0

SCHEDULE B - PART 3

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

QE02.22

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					
40432000.....	DAWSON.....	TX.....		09/01/2012...	09/30/2013...	0	0	(2,799)	0	0	(2,799)	0	0	0	0	0	0
10673100.....	DEAF SMITH.....	TX.....		09/01/2012...	09/30/2013...	0	0	(8,668)	0	0	(8,668)	0	0	0	0	0	0
61187802.....	DEAF SMITH.....	TX.....		09/01/2012...	09/30/2013...	0	0	(6,291)	0	0	(6,291)	0	0	0	0	0	0
160000733.....	GRAND PRAIRIE.....	TX.....		11/30/2007...	09/30/2013...	0	0	0	0	0	0	0	0	61,217	0	0	0
10004800.....	HIDALGO.....	TX.....		12/15/2009...	09/30/2013...	0	0	0	0	0	0	0	0	7,500	0	0	0
19700400.....	HIDALGO.....	TX.....		02/15/1994...	09/30/2013...	0	0	0	0	0	0	0	0	2,430	0	0	0
160000949.....	HOUSTON.....	TX.....		05/30/2012...	09/30/2013...	0	0	0	0	0	0	0	0	455,759	0	0	0
607111118.....	JEFF DAVIS.....	TX.....		12/01/2011...	09/30/2013...	0	0	0	0	0	0	0	0	325,000	0	0	0
60713136.....	JONES.....	TX.....		04/03/2013...	09/30/2013...	0	0	0	0	0	0	0	0	20,000	0	0	0
19547200.....	ROBERTS.....	TX.....		07/13/1990...	09/30/2013...	0	0	0	0	0	0	0	0	6,000	0	0	0
40475000.....	ROBERTSON.....	TX.....		09/01/2012...	09/30/2013...	0	0	(6,960)	0	0	(6,960)	0	0	0	0	0	0
12698000.....	SHERMAN.....	TX.....		09/01/2012...	09/30/2013...	0	0	(1,476)	0	0	(1,476)	0	0	31,203	0	0	0
81169602.....	TOM GREEN.....	TX.....		09/01/2012...	09/30/2013...	0	0	(1,037)	0	0	(1,037)	0	0	17,500	0	0	0
60713101.....	WILLIAMSON.....	TX.....		03/18/2013...	09/30/2013...	0	0	0	0	0	0	0	0	100,367	0	0	0
10633800.....	WILSON.....	TX.....		06/18/2003...	09/30/2013...	0	0	0	0	0	0	0	0	8,725	0	0	0
11620500.....	RICH.....	UT.....		09/01/2012...	09/30/2013...	0	0	35	0	0	35	0	0	0	0	0	0
160000717.....	ALEXANDRIA.....	VA.....		12/05/2006...	09/30/2013...	0	0	0	0	0	0	0	0	93,163	0	0	0
160000801.....	ARLINGTON.....	VA.....		11/15/2007...	09/30/2013...	0	0	0	0	0	0	0	0	337,916	0	0	0
160000728.....	RICHMOND.....	VA.....		10/11/2007...	09/30/2013...	0	0	0	0	0	0	0	0	80,078	0	0	0
11612700.....	ADAMS.....	WA.....		06/24/2005...	09/30/2013...	0	0	0	0	0	0	0	0	25,600	0	0	0
11614000.....	ADAMS.....	WA.....		09/01/2012...	09/30/2013...	0	0	(4,332)	0	0	(4,332)	0	0	0	0	0	0
11630900.....	ADAMS.....	WA.....		07/31/2008...	09/30/2013...	0	0	0	0	0	0	0	0	6,000	0	0	0
12655000.....	ADAMS.....	WA.....		09/01/2012...	09/30/2013...	0	0	(11,204)	0	0	(11,204)	0	0	0	0	0	0
12655002.....	ADAMS.....	WA.....		09/01/2012...	09/30/2013...	0	0	(3,511)	0	0	(3,511)	0	0	0	0	0	0
19942400.....	ADAMS.....	WA.....		05/11/1998...	09/30/2013...	0	0	0	0	0	0	0	0	12,210	0	0	0
19954000.....	ADAMS.....	WA.....		02/17/1999...	09/30/2013...	0	0	0	0	0	0	0	0	16,196	0	0	0
40471000.....	ADAMS.....	WA.....		09/01/2012...	09/30/2013...	0	0	(16,789)	0	0	(16,789)	0	0	43,846	0	0	0
60711120.....	ADAMS.....	WA.....		11/21/2011...	09/30/2013...	0	0	0	0	0	0	0	0	11,653	0	0	0
60712243.....	ADAMS.....	WA.....		09/25/2012...	09/30/2013...	0	0	0	0	0	0	0	0	28,481	0	0	0
11621800.....	BENTON.....	WA.....		06/05/2007...	09/30/2013...	0	0	0	0	0	0	0	0	9,049	0	0	0
19995300.....	BENTON.....	WA.....		09/25/2003...	09/30/2013...	0	0	0	0	0	0	0	0	10,717	0	0	0
19995400.....	BENTON.....	WA.....		09/25/2003...	09/30/2013...	0	0	0	0	0	0	0	0	11,262	0	0	0
19995500.....	BENTON.....	WA.....		09/25/2003...	09/30/2013...	0	0	0	0	0	0	0	0	13,771	0	0	0
60711182.....	BENTON.....	WA.....		01/13/2012...	09/30/2013...	0	0	0	0	0	0	0	0	49,125	0	0	0
60712282.....	BENTON.....	WA.....		11/29/2012...	09/30/2013...	0	0	0	0	0	0	0	0	39,374	0	0	0
60713117A.....	BENTON.....	WA.....		03/29/2013...	09/30/2013...	0	0	0	0	0	0	0	0	305,408	0	0	0
60712176.....	CHELAN.....	WA.....		05/23/2012...	09/30/2013...	0	0	0	0	0	0	0	0	26,948	0	0	0
11622000.....	FRANKLIN.....	WA.....		09/01/2012...	09/30/2013...	0	0	(7,031)	0	0	(7,031)	0	0	0	0	0	0

SCHEDULE B - PART 3

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

QE02.23

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
60712110.....	IOWA.....	WI.....	.....	03/08/2012...	09/30/2013...	0	0	0	0	0	0	0	0	14,168	0	0	0
10658000.....	LAFAYETTE.....	WI.....	.....	09/01/2012...	09/30/2013...	0	0	0	0	0	0	0	0	0	0	0	0
10661300.....	LAFAYETTE.....	WI.....	.....	12/01/2005...	09/30/2013...	0	0	0	0	0	0	0	0	80,433	0	0	0
10667000.....	LAFAYETTE.....	WI.....	.....	08/10/2006...	09/30/2013...	0	0	0	0	0	0	0	0	7,792	0	0	0
11003600.....	LAFAYETTE.....	WI.....	.....	01/10/2007...	09/30/2013...	0	0	0	0	0	0	0	0	1,873	0	0	0
12746000.....	LAFAYETTE.....	WI.....	.....	09/01/2012...	09/30/2013...	0	0	(12,091)	0	0	(12,091)	0	0	89,366	0	0	0
60712113.....	LAFAYETTE.....	WI.....	.....	03/29/2012...	09/30/2013...	0	0	0	0	0	0	0	0	10,170	0	0	0
60712164.....	LAFAYETTE.....	WI.....	.....	05/24/2012...	09/30/2013...	0	0	0	0	0	0	0	0	4,174	0	0	0
60712234.....	LAFAYETTE.....	WI.....	.....	10/10/2012...	09/30/2013...	0	0	0	0	0	0	0	0	20,126	0	0	0
60713109.....	PORTAGE.....	WI.....	.....	03/19/2013...	09/30/2013...	0	0	0	0	0	0	0	0	27,731	0	0	0
12760000.....	WAUSHARA.....	WI.....	.....	09/01/2012...	09/30/2013...	0	0	(4,829)	0	0	(4,829)	0	0	13,241	0	0	0
60712294.....	WAUSHARA.....	WI.....	.....	01/11/2013...	09/30/2013...	0	0	0	0	0	0	0	0	18,638	0	0	0
10128700.....	WINNEBAGO.....	WI.....	.....	04/25/2002...	09/30/2013...	0	0	0	0	0	0	0	0	8,000	0	0	0
60712101.....	BIG HORN.....	WY.....	.....	02/29/2012...	09/30/2013...	0	0	0	0	0	0	0	0	17,126	0	0	0
60713143.....	NATRONA.....	WY.....	.....	04/03/2013...	09/30/2013...	0	0	0	0	0	0	0	0	5,401	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	(1,163,885)	0	0	(1,163,885)	0	0	31,804,131	0	0	0
0599999. Total Mortgages.....						247,619,146	0	(1,374,313)	0	0	(1,374,313)	0	242,467,326	274,271,457	0	0	0

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13	
CUSIP Identification	Name or Description		3	4	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
			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	347,913	0	1,042,403	0.0
000000	00	0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....		09/18/2008....	3	0	1,526,801	0	3,642,676	0.0
000000	00	0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN REAL ESTATE MANAGEMENT G.P.....		11/18/2010....	3	0	7,080,010	0	26,415,200	0.1
000000	00	0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN ESG VENTURE MGMT.....		11/28/2006....	3	0	47,000	0	1,367,348	0.1
000000	00	0	ALTARIS HEALTH PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ALTARIS CAPITAL PARTNERS, L.L.C.....		05/02/2007....	3	0	282,841	0	5,599,597	0.0
000000	00	0	AMARANTH PARTNERS L.L.C.....	WILMINGTON.....	DE.....	AMARANTH ADVISORS, LLC.....		02/20/2003....	1	0	136,774	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	2,713,957	0	1,670,632	0.0
000000	00	0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....		09/20/2007....	3	0	2,505,282	0	6,006,565	0.0
000000	00	0	AUGUST CAPITAL MANAGEMENT II, LLC.....	MENLO PARK.....	CA.....	AUGUST CAPITAL MANAGEMENT II, LLC.....		09/30/2013....	1	845,501	0	0	0.1	
000000	00	0	AUGUST CAPITAL MANAGEMENT III, LLC.....	MENLO PARK.....	CA.....	AUGUST CAPITAL MANAGEMENT III, LLC.....		09/30/2013....	1	3,545,634	0	0	0.0	
000000	00	0	AVALONBAY VALUE ADDED FUND, L.P.....	WILMINGTON.....	DE.....	AVALONBAY CAPITAL MANAGEMENT, INC.....		10/14/2004....	2	0	342,188	0	0	0.0
000000	00	0	AXA EARLY SECONDARY FUND V.....		UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....		09/12/2012....	3	0	150,000	0	33,826,517	0.1
000000	00	0	AXA EXPANSION FUND III.....		FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		09/12/2012....	3	0	(117,499)	0	11,457,218	0.0
000000	00	0	AXA LBO FUND V.....	PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		02/09/2012....	3	0	(2,793,279)	0	33,579,376	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	248,643	0	575,294	0.1
000000	00	0	AXA SECONDARY FUND V L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....		02/10/2011....	3	0	3,947,746	0	31,884,020	0.0
000000	00	0	BDCM OPPORTUNITY FUND L.P.....	LAKE FOREST.....	IL.....	BLACK DIAMOND CAPITAL MANAGEMENT LLC.....		02/20/2003....	3	0	886,169	0	1,930,017	0.0
000000	00	0	BRIDGEPOINT EUROPE III, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	BRIDGEPOINT CAPITAL.....		05/18/2005....	3	0	550,437	0	1,793,572	0.0
000000	00	0	BRIDGEPOINT EUROPE IV, L.P.....	LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....		05/14/2008....	3	0	1,449,527	0	3,770,024	0.0
			BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.....	WILMINGTON.....	DE.....	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC.....		07/02/2013....	3	1,712,185	0	0	7,835,465	0.1
000000	00	0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND I, L.P.....	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....		07/17/2006....	3	0	652,526	0	1,250,915	0.1
000000	00	0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.....	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....		12/06/2007....	3	0	2,975,671	0	1,086,397	0.0
000000	00	0	CARLYLE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		11/11/2004....	3	0	1,281,865	0	1,969,952	0.0
000000	00	0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		05/15/2007....	3	0	79,441	0	5,762,985	0.0
000000	00	0	CINVEN CAPITAL MANAGEMENT IV, L.P.....	WILMINGTON.....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES.....		05/03/2006....	1	0	1,124,206	0	0	0.0
000000	00	0	CLAYTON & DUBILIER FUND VI.....	GREENWICH.....	CT.....	RICHARD A EISNER & COMPANY.....		01/06/1999....	3	0	301,090	0	884,673	0.0
000000	00	0	CLAYTON & DUBILIER V, L.P.....	GREENWICH.....	CT.....	RICHARD A. EISNER & COMPANY.....		03/08/1995....	3	0	126,567	0	79,567	0.0
000000	00	0	CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	CLAYTON, DUBILIER & RICE, INC.....		02/16/2005....	3	0	61,809	0	1,295,422	0.0
000000	00	0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	CLAYTON, DUBILIER & RICE, INC.....		02/12/2008....	3	0	19,163	0	4,358,125	0.0
000000	00	0	CPCR OPPORTUNITY FUND II, LLC.....	NEW YORK.....	NY.....	CPC RESOURCES INC.....		01/31/2005....	3	0	86,486	0	1,448,457	0.1
000000	00	0	CSFB PRIVATE EQUITY STRATEGIES (2003) L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....		09/11/2003....	3	0	750,898	0	2,128,180	0.9
000000	00	0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....		02/16/2005....	3	0	246,580	0	154,285	0.9
000000	00	0	CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	DLJ FUND PARTNERS, L.P.....		05/22/2007....	3	0	1,600,605	0	14,332,354	0.9
000000	00	0	DDJ TOTAL RETURN LOAN FUND, L.P.....	WILMINGTON.....	DE.....	DDJ TOTAL RETURN LOAN FUND, L.P.....		11/11/2004....	3	0	30	0	1,000,000	0.1
000000	00	0	DELPHI VENTURES IV.....	MENLO PARK.....	CA.....	DELPHI VENTURES IV.....		09/30/2013....	1	7,783	0	0	0.1	
000000	00	0	DLJ INVESTMENT PARTNERS III, L.P.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....		05/16/2006....	2	0	601,136	0	9,867,938	0.0
000000	00	0	DLJ MB OVERSEAS PARTNERS II, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....		05/30/1997....	3	0	24,687	0	0	0.0
000000	00	0	DLJ MB OVERSEAS PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....		01/22/2000....	3	0	77,037	0	0	0.0
000000	00	0	DLJ MERCHANT BANKING PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....		01/22/2000....	3	0	29,503	0	710,218	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	241,621	0	329,105	0.0
000000	00	0	ELLIOTT ASSOCIATES, L.P.....	WILMINGTON.....	DE.....	BRAXTON ASSOCIATES, L.P.....		07/01/1992....	1	0	4,000,000	0	0	0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND VI, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....		05/16/2006....	3	0	46,242	0	116,406	0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....		09/19/2007....	3	0	332,168	0	3,040,517	0.0

SCHEDULE BA - PART 2

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

QE03.1

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC 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
000000 00 0	FC LEADERSHIP MANAGEMENT CO., LLC.....		MENLO PARK.....	CA.....	FC LEADERSHIP MANAGEMENT CO., LLC.....		09/30/2013...	1	583,091	0	0	666,665	0.0
000000 00 0	FOUNDATION CAPITAL MANAGEMENT III.....		MENLO PARK.....	CA.....	FOUNDATION CAPITAL MANAGEMENT III.....		09/30/2013...	1	1,721,684	0	0	363,637	0.0
000000 00 0	FOUNDATION CAPITAL MANAGEMENT IV.....		MENLO PARK.....	CA.....	FOUNDATION CAPITAL MANAGEMENT IV.....		09/30/2013...	1	11,442,708	0	0	0	0.0
000000 00 0	FOUNDATION CAPITAL MGMT II.....		MENLO PARK.....	CA.....	FOUNDATION CAPITAL MGMT II.....		09/30/2013...	1	4,480,785	0	0	0	0.1
000000 00 0	FRANCISCO PARTNERS II, L.P.....		SAN FRANCISCO.....	CA.....	FRANCISCO PARTNERS GP II.....		05/16/2006...	3	0	235,621	0	1,035,000	0.0
000000 00 0	GREEN EQUITY INVESTORS IV L.P.....		LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....		09/19/2002...	3	0	56,724	0	1,759,062	0.0
000000 00 0	GREEN EQUITY INVESTORS V, L.P.....		WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....		11/09/2006...	3	0	365,251	0	2,163,869	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	580,262	0	1,527,787	0.0
000000 00 0	GSO SPECIAL SITUATIONS FUND L.P.....		WILMINGTON.....	DE.....	GSO CAPITAL PARTNERS LP.....		10/25/2005...	1	0	3,000,000	0	0	0.0
000000 00 0	H&Q ASIA PACIFIC II, LLC.....		SAN FRANCISCO.....	CA.....	H&Q ASIA PACIFIC II, LLC.....		09/30/2013...	2	191,693	0	0	0	0.0
000000 00 0	HBK FUND L.P.....		WILMINGTON.....	DE.....	HBK CAPITAL.....		01/02/2002...	1	0	22,816	0	0	0.0
000000 00 0	HERITAGE FUND III, L.P.....		BOSTON.....	MA.....	HERITAGE FUND III, L.P.....		09/30/2013...	3	1	0	0	0	0.0
000000 00 0	ICV PARTNERS II, L.P.....		WILMINGTON.....	DE.....	ICV ASSOCIATES II, LLC.....		02/16/2005...	3	0	34,627	0	494,535	0.0
000000 00 0	ICV PARTNERS, L.P.....		NEW YORK.....	NY.....	ICV PARTNERS, L.P.....		09/30/2013...	3	1	0	0	0	0.0
000000 00 0	INDIGO IV.....		LONDON.....	ENGLAND.....	INDIGO IV.....		09/30/2013...	1	623,498	0	0	0	0.0
000000 00 0	INSTITUTIONAL VENTURE PARTNERS IV.....		MENLO PARK.....	CA.....	INSTITUTIONAL VENTURE PARTNERS IV.....		09/30/2013...	1	9,009,285	0	0	0	0.1
000000 00 0	INSTITUTIONAL VENTURE PARTNERS VII.....		MENLO PARK.....	CA.....	INSTITUTIONAL VENTURE PARTNERS VII.....		09/30/2013...	1	273,061	0	0	0	0.0
000000 00 0	INSTITUTIONAL VENTURE PARTNERS VIII.....		MENLO PARK.....	CA.....	INSTITUTIONAL VENTURE PARTNERS VIII.....		09/30/2013...	1	88,316	0	0	0	0.0
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.....		WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....		09/12/2012...	3	0	235,657	0	7,569,189	3.1
000000 00 0	IRVING PLACE CAPITAL AKA BSMB III, L.P.....		WILMINGTON.....	DE.....	BEAR STEARNS MERCHANT CAPITAL III.....		05/31/2006...	3	0	70,853	0	5,838,790	0.0
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.....		NEW YORK.....	NY.....	JEFFERIES CAPITAL PARTNERS IV, LLC.....		05/18/2005...	3	0	6,572	0	2,382,661	0.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.....		WILMINGTON.....	DE.....	KELSO MEZZANINE LLC.....		09/25/2003...	3	0	1,002,051	0	915,457	0.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....		WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....		07/20/2007...	3	0	545,340	0	6,767,716	0.0
000000 00 0	KIMCO INCOME FUND I, L.P.....		WILMINGTON.....	DE.....	KIMCO INCOME FUND, LLC.....		03/08/2004...	2	0	199,942	0	0	0.1
000000 00 0	KING STREET PARTNERS.....		WILMINGTON.....	DE.....	KING STREET CAPITAL LP.....		01/02/2001...	1	0	1,000,000	0	0	0.0
000000 00 0	KLEINWORT BENSON EUROPEAN MEZZANINE FUND III.....		LONDON.....	ENGLAND.....	KLEINWORT BENSON EURO MEZZ FUND III.....		09/30/2013...	2	506,171	0	0	700,331	0.0
000000 00 0	KOHLBERG INVESTOR VI, L.P.....		WILMINGTON.....	DE.....	KOHLBERG COMPANY.....		06/21/2007...	3	0	206,877	0	2,799,468	0.0
000000 00 0	KOHLBERG INVESTORS V, L.P.....		WILMINGTON.....	DE.....	KOLBERG & COMPANY.....		06/22/2004...	3	0	778,785	0	844,460	0.0
000000 00 0	LEHMAN BROTHERS MBG ASSOCIATES II L.P.....		NEW YORK.....	NY.....	LEHMAN BROTHERS MBG ASSOCIATES II L.P.....		09/30/2013...	3	1	0	0	0	0.0
000000 00 0	Lehman Brothers Merchant Banking Portfolio Partnership.....		NEW YORK.....	NY.....	Lehman Brothers MB Partnership.....		09/30/2013...	3	1	0	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...	3	0	155,192	0	4,720,226	0.0
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.....		WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....		04/20/2007...	3	0	110,004	0	2,890,210	0.1
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....		DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....		09/07/2006...	3	0	979,813	0	8,374,395	0.0
000000 00 0	MOBIUS TECHNOLOGY VENTURES VI, L.P.....		WESTPORT.....	CT.....	SOFTBANK VENTURE PARTNERS.....		05/25/2000...	3	0	277,042	0	0	0.0
000000 00 0	NAPIER PARK RAILCAR LEASE FUND, LLC.....		WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL LLC.....		05/23/2013...	1	0	4,982,847	0	6,643,918	0.1
000000 00 0	NATURAL GAS PARTNERS IX, L.P.....		WILMINGTON.....	DE.....	NGP FUND IX.....		10/01/2007...	2	0	(26,659)	0	1,641,288	0.0
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.....		NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....		11/16/2005...	2	0	644,996	0	171,067	0.0
000000 00 0	NEW BOSTON INSTITUTIONAL FUND, L.P. VI (884).....		BOSTON.....	MA.....	NEW BOSTON FUND, INC.....		12/31/2003...	2	(6,176)	0	0	0	0.1
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.....		WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....		12/20/2007...	2	0	48,168	0	1,500,921	0.0
000000 00 0	NEW VENTURE PARTNERS IV, L.P.....		WILMINGTON.....	DE.....	NVPG IV LLC.....		05/08/2006...	3	0	446,169	0	2,719,367	0.1
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.....		WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....		02/16/2005...	3	0	248,527	0	169,260	0.0
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.....		CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	OHCP GENPAR III, L.P.....		02/12/2008...	3	0	666,400	0	5,275,886	0.0
000000 00 0	OAK HILL CREDIT ALPHA FUND, L.P.....		WILMINGTON.....	DE.....	OAK HILL ADVISORS, L.P.....		03/03/2008...	3	0	1,000,000	0	0	0.0
000000 00 0	OZ DOMESTIC PARTNERS II, L.P.....		DELAWARE.....	MD.....	OZ MANAGEMENT, LLC.....		05/03/2004...	1	0	2,000,000	0	0	0.0
000000 00 0	PARTHENON INVESTORS II, L.P.....		BOSTON.....	MA.....	PARTHENON INVESTORS II, L.P.....		09/30/2013...	3	3,520,774	0	0	928,435	0.0

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
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									
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.....		CHICAGO.....	IL.....	TRANSWESTERN MULTIFAMILY PARTNERS GP.....		01/31/2007....	2	0	66,155	0	600,000	0.1
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....		08/11/2004....	3	0	12,975	0	1,714,562	0.0
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....		WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....		11/09/2006....	3	0	49,505	0	2,813,436	0.0
000000 00 0	PROVIDENCE GROWTH PARTNERS.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....		01/19/2000....	3	0	212,620	0	751,528	0.0
000000 00 0	REDPOINT VENTURES I, L.P.....		MENLO PARK.....	CA.....	REDPOINT VENTURES I, L.P.....		09/30/2013....	1	1,397,492	0	0	500,000	0.0
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.....		WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....		05/14/2008....	3	0	231,417	0	4,162,616	0.0
000000 00 0	SIGMA PARTNERS III.....		MENLO PARK.....	CA.....	SIGMA PARTNERS III.....		09/30/2013....	1	278,084	0	0	0	0.1
000000 00 0	SIGMA PARTNERS IV.....		MENLO PARK.....	CA.....	SIGMA PARTNERS IV.....		09/30/2013....	1	2,712,251	0	0	0	0.1
000000 00 0	SIGMA PARTNERS V.....		MENLO PARK.....	CA.....	SIGMA PARTNERS V.....		09/30/2013....	1	589,151	0	0	421,071	0.1
000000 00 0	SIGMA PARTNERS VI.....		MENLO PARK.....	CA.....	SIGMA PARTNERS VI.....		09/30/2013....	1	6,148,811	0	0	521,250	0.0
000000 00 0	SPECTRUM EQUITY INVESTORS III, L.P.....		PALO ALTO.....	CA.....	SPECTRUM EQUITY INVESTORS III, L.P.....		09/30/2013....	1	19,689	0	0	50,000	0.0
000000 00 0	SPECTRUM EQUITY INVESTORS IV, L.P.....		PALO ALTO.....	CA.....	SPECTRUM EQUITY INVESTORS IV, L.P.....		09/30/2013....	1	86,135	0	0	300,000	0.0
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....		MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....		05/18/2005....	3	0	549,326	0	625,000	0.0
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.....		WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC.....		09/14/2005....	3	0	99,922	0	283,134	0.0
000000 00 0	URBAN STRATEGY AMERICA FUND, L.P.....		WILMINGTON.....	DE.....	NEW BOSTON FUND, INC.....		05/16/2006....	2	0	13,674	0	0	0.0
000000 00 0	VANTAGEPOINT COMMUNICATIONS PARTNERS, L.P.....		SAN BRUNO.....	CA.....	VANTAGEPOINT COMMUNICATIONS PARTNERS.....		09/30/2013....	1	168,543	0	0	300,000	0.1
000000 00 0	VANTAGEPOINT VENTURE PARTNERS IV, L.P.....		SAN BRUNO.....	CA.....	VANTAGEPOINT VENTURE PARTNERS IV, L.P.....		09/30/2013....	1	3,018,070	0	0	0	0.0
000000 00 0	VECTOR CAPITAL II, L.P.....		MENLO PARK.....	CA.....	VECTOR CAPITAL II, L.P.....		09/30/2013....	1	925,092	0	0	173,115	0.0
000000 00 0	VECTOR CAPITAL III, L.P.....		WILMINGTON.....	DE.....	VECTOR CAPITAL III, L.P.....		11/11/2004....	3	0	972,795	0	570,498	0.0
000000 00 0	VECTOR CAPITAL IV, L.P.....		WILMINGTON.....	DE.....	VECTOR CAPITAL PARTNERS IV, L.L.C.....		05/30/2007....	3	0	348,323	0	8,813,203	0.0
000000 00 0	VOYAGER CAPITAL FUND I, L.P.....		SEATTLE.....	WA.....	VOYAGER CAPITAL FUND I, L.P.....		09/30/2013....	1	263,488	0	0	0	0.1
000000 00 0	VOYAGER CAPITAL FUND II, L.P.....		SEATTLE.....	WA.....	VOYAGER CAPITAL FUND II, L.P.....		09/30/2013....	1	503,434	0	0	250,000	0.1
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....		05/18/2005....	3	0	1,519,695	0	0	0.0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & CO.....		02/27/2002....	3	0	1,799,816	0	0	0.0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....		WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....		09/20/2007....	3	0	733,513	0	0	0.0
000000 00 0	WOODSIDE, LLC.....			NV.....	WOODSIDE, LLC.....		03/31/2010....	1	0	199,713	0	0	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									54,662,413	60,640,991	0	315,924,433	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
000000 00 0	E-WALK INVESTORS, LLC.....		NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....		07/01/1997....	1	0	134,358	0	0	8.3
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									0	134,358	0	0	XXX.....
State Low Income Housing Tax Credit - Unaffiliated													
000000 00 0	NEW YORK EQUITY FUND 1994.....		CHICAGO.....	IL.....	NEW YORK EQUITY FUND 1994.....		09/30/2013....	3	1	0	0	0	0.0
000000 00 0	NEW YORK EQUITY FUND 1995.....		CHICAGO.....	IL.....	NEW YORK EQUITY FUND 1995.....		09/30/2013....	3	1	0	0	0	0.0
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated.....									2	0	0	0	XXX.....
Any Other Class of Asset - Unaffiliated													
000000 00 0	INVESTMENTS IN ART OBJECTS.....		NEW YORK.....	NY.....	VARIOUS.....		09/30/2013....	0	540,308	0	0	0	100.0
3799999. Total - Any Other Class of Asset - Unaffiliated.....									540,308	0	0	0	XXX.....
3999999. Subtotal - Unaffiliated.....									55,202,723	60,775,349	0	315,924,433	XXX.....
4199999. Totals.....									55,202,723	60,775,349	0	315,924,433	XXX.....

QE03.2

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
QE034	000000	00 0	DLJ MERCHANT BANKING PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....	01/22/2000	09/30/2013	1,835,437	(186,803)	0	0	(186,803)	0	0	2,996	0	0	0	(7,686)
	000000	00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....	NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....	05/16/2006	09/30/2013	4,898,828	(83,181)	0	0	(83,181)	0	0	163,883	0	0	0	94,256
	000000	00 0	ELLIOTT ASSOCIATES, L.P.....	WILMINGTON.....	DE.....	BRAXTON ASSOCIATES, L.P.....	07/01/1992	09/30/2013	19,388,481	(3,628,602)	0	0	(3,628,602)	0	0	4,000,000	0	0	0	4,000,000
	000000	00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	05/16/2006	09/30/2013	5,693,182	216,677	0	0	216,677	0	0	1,478,448	0	0	0	(46,389)
	000000	00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....	09/19/2007	09/30/2013	7,589,168	(226,065)	0	0	(226,065)	0	0	129,075	0	0	0	(269,048)
	000000	00 0	EOS CREDIT OPPORTUNITIES FUND.....	WILMINGTON.....	DE.....	EOS CAPITAL MANAGEMENT.....	05/01/2008	09/30/2013	786,712	(62,384)	0	0	(62,384)	0	0	7,417	0	0	0	0
	000000	00 0	FRANCISCO PARTNERS II, L.P.....	SAN FRANCISCO.....	CA.....	FRANCISCO PARTNERS GP II.....	05/16/2006	09/30/2013	10,627,774	247,479	0	0	247,479	0	0	542,335	0	0	0	197,077
	000000	00 0	GREEN EQUITY INVESTORS IV L.P.....	LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....	09/19/2002	09/30/2013	20,539,893	(825,121)	0	0	(825,121)	0	0	62,189	0	0	0	56,724
	000000	00 0	GREEN EQUITY INVESTORS V, L.P.....	WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....	11/09/2006	09/30/2013	21,496,715	306,294	0	0	306,294	0	0	823,424	0	0	0	365,251
	000000	00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....	WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....	04/01/2007	09/30/2013	15,933,305	(151,384)	0	0	(151,384)	0	0	907,930	0	0	0	500,105
	000000	00 0	GSO SPECIAL SITUATIONS FUND L.P.....	WILMINGTON.....	DE.....	GSO CAPITAL PARTNERS LP.....	10/25/2005	09/30/2013	18,481,436	(3,295,728)	0	0	(3,295,728)	0	0	3,000,000	0	0	0	3,000,000
	000000	00 0	HBK FUND L.P.....	WILMINGTON.....	DE.....	HBK CAPITAL.....	01/02/2002	09/30/2013	10,087,016	107,796	0	0	107,796	0	0	22,816	0	0	0	22,816
	000000	00 0	ICV PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ICV ASSOCIATES II, LLC.....	02/16/2005	09/30/2013	3,796,284	(91,961)	0	0	(91,961)	0	0	118,199	0	0	0	28,959
	000000	00 0	IRONWOOD MEZZANINE FUND L.P.(FKA: Ironbridge)	AVON.....	CT.....	IRONWOOD CAPITAL LIMITED.....	12/19/2002	09/30/2013	480,430	12,877	0	0	12,877	0	0	21,629	0	0	0	0
	000000	00 0	IRVING PLACE CAPITAL aka BSMB III, L.P.....	WILMINGTON.....	DE.....	BEAR STEARNS MERCHANT CAPITAL III.....	05/31/2006	09/30/2013	18,664,693	(421,749)	0	0	(421,749)	0	0	24,361	0	0	0	(17,857)
	000000	00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.....	NEW YORK.....	NY.....	JEFFERIES CAPITAL PARTNERS IV, LLC.....	05/18/2005	09/30/2013	8,374,374	631,309	0	0	631,309	0	0	120,637	0	0	0	4,459
	000000	00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.....	WILMINGTON.....	DE.....	KELSO MEZZANINE LLC.....	09/25/2003	09/30/2013	14,683,934	(644,276)	0	0	(644,276)	0	0	1,425,280	0	0	0	1,002,051
	000000	00 0	KIMCO INCOME FUND I, L.P.....	WILMINGTON.....	DE.....	KIMCO INCOME FUND, LLC.....	03/08/2004	09/30/2013	11,482,416	117,288	0	0	117,288	0	0	199,942	0	0	0	199,942
	000000	00 0	KING STREET PARTNERS.....	WILMINGTON.....	DE.....	KING STREET CAPITAL LP.....	01/02/2001	09/30/2013	18,364,987	(1,019,019)	0	0	(1,019,019)	0	0	1,000,000	0	0	0	1,000,000
	000000	00 0	KOHLBERG INVESTOR VI, L.P.....	WILMINGTON.....	DE.....	KOHLBERG COMPANY.....	06/21/2007	09/30/2013	12,019,901	(112,296)	0	0	(112,296)	0	0	206,877	0	0	0	206,877
	000000	00 0	KOHLBERG INVESTORS V, L.P.....	WILMINGTON.....	DE.....	KOLBERG & COMPANY.....	06/22/2004	09/30/2013	10,309,285	(402,355)	0	0	(402,355)	0	0	1,858,420	0	0	0	778,785
	000000	00 0	LONGACRE CAPITAL PARTNERS (QP), L.P.....	DELAWARE.....	MD.....	LONGACRE MANAGEMENT, LLC.....	05/01/2005	09/30/2013	336,638	0	0	0	0	0	0	63,519	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	09/30/2013	8,339,416	299,115	0	0	299,115	0	0	399,176	0	0	0	141,335
	000000	00 0	MACQUARIE INFRASTRUCTURE PARTNERS, L.P...	DELAWARE.....	MD.....	MACQUARIE INFRASTRUCTURE PARTNERS U.S. GP LLC	03/23/2007	09/30/2013	26,215,717	382,179	0	0	382,179	0	0	62,146	0	0	0	0
	000000	00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD, L.L.C.	WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....	04/20/2007	09/30/2013	13,479,814	67,570	0	0	67,570	0	0	91,591	0	0	0	(57,035)
	000000	00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....	DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....	09/07/2006	09/30/2013	14,841,570	1,482,840	0	0	1,482,840	0	0	589,655	0	0	0	379,813
	000000	00 0	MOBIUS TECHNOLOGY VENTURES VI, L.P.....	WESTPORT.....	CT.....	SOFTBANK VENTURE PARTNERS.....	05/25/2000	09/30/2013	3,141,297	76,477	0	363,490	(287,013)	0	0	412,284	0	0	0	277,042
	000000	00 0	NAPIER PARK RAILCAR LEASE FUND, LLC.....	WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL LLC.....	05/23/2013	09/30/2013	0	92,879	0	0	92,879	0	0	191,461	0	0	0	65,241
	000000	00 0	NATURAL GAS PARTNERS IX, L.P.....	WILMINGTON.....	DE.....	NGP FUND IX.....	10/01/2007	09/30/2013	23,211,156	849,330	0	0	849,330	0	0	710,182	0	0	0	(75,409)
	000000	00 0	NATURAL GAS PARTNERS VIII, L.P.....	NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....	11/16/2005	09/30/2013	15,412,873	208,699	0	0	208,699	0	0	1,217,878	0	0	0	600,321
	000000	00 0	NEW BOSTON INSTITUTIONAL FUND, L.P. VI (884)	BOSTON.....	MA.....	NEW BOSTON FUND, INC.....	12/31/2003	09/30/2013	2,648,802	(17,543)	0	0	(17,543)	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	09/30/2013	12,536,874	177,360	0	0	177,360	0	0	73,295	0	0	0	41,524
	000000	00 0	OAK HILL CAPITAL PARTNERS II, L.P.....	WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....	02/16/2005	09/30/2013	8,569,354	9,575	0	0	9,575	0	0	597,984	0	0	0	200,390
	000000	00 0	OAK HILL CAPITAL PARTNERS III, L.P.....	CAYMAN ISLANDS...	CAYMAN ISLANDS...	OHCP GENPAR III, L.P.....	02/12/2008	09/30/2013	16,649,226	1,504,470	0	0	1,504,470	0	0	816,348	0	0	0	534,579
	000000	00 0	OAK HILL CREDIT ALPHA FUND, L.P.....	WILMINGTON.....	DE.....	OAK HILL ADVISORS, L.P.....	03/03/2008	09/30/2013	10,871,520	(832,725)	0	0	(832,725)	0	0	1,000,000	0	0	0	1,000,000
	000000	00 0	OZ DOMESTIC PARTNERS II, L.P.....	DELAWARE.....	MD.....	OZ MANAGEMENT, LLC.....	05/03/2004	09/30/2013	19,709,213	(1,475,033)	0	0	(1,475,033)	0	0	2,000,000	0	0	0	2,000,000
	000000	00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.....	CHICAGO.....	IL.....	TRANSWESTERN MULTIFAMILY PARTNERS GP....	01/31/2007	09/30/2013	14,176,621	(39,197)	0	0	(39,197)	0	0	66,155	0	0	0	66,155
	000000	00 0	PERRY PARTNERS, L.P.....	WILMINGTON.....	DE.....	PERRY CORP.....	07/01/1997	09/30/2013	802,516	(8,940)	0	0	(8,940)	0	0	30,561	0	0	0	0
	000000	00 0	PROVIDENCE EQUITY PARTNERS V, L.P.....	PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	08/11/2004	09/30/2013	8,093,578	637,442	0	0	637,442	0	0	8,279	0	0	0	(40,519)
	000000	00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....	WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	11/09/2006	09/30/2013	22,517,274	(693,966)	0	0	(693,966)	0	0	373,466	0	0	0	10,830

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	PROVIDENCE GROWTH PARTNERS.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	01/19/2000	09/30/2013	605,958	(81,607)	0	70,884	0	(152,491)	0	0	286,568	0	0	0	213,403
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.		WILMINGTON.....	DE.....	THE RIVERSIDE COMPANY.....	01/01/2004	09/30/2013	2,438,410	127,268	0	0	0	127,268	0	0	298,352	0	0	0	(13,379)
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.		WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....	05/14/2008	09/30/2013	18,256,171	(510,670)	0	0	0	(510,670)	0	0	349,377	0	0	0	129,453
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.		MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005	09/30/2013	8,804,791	(510,531)	0	0	0	(510,531)	0	0	618,943	0	0	0	549,326
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.....		WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC	09/14/2005	09/30/2013	15,596,692	2,211,106	0	0	0	2,211,106	0	0	99,922	0	0	0	99,922
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V.....		WILMINGTON.....	DE.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS	04/01/2004	09/30/2013	4,902,277	1,027,474	0	0	0	1,027,474	0	0	1,137,084	0	0	0	0
000000 00 0	URBAN STRATEGY AMERICA FUND, L.P.....		WILMINGTON.....	DE.....	NEW BOSTON FUND, INC.....	05/16/2006	09/30/2013	1,934,028	25,332	0	0	0	25,332	0	0	13,674	0	0	0	13,674
000000 00 0	VECTOR CAPITAL III, L.P.....		WILMINGTON.....	DE.....	VECTOR CAPITAL III, L.P.....	11/11/2004	09/30/2013	10,260,057	262,235	0	0	0	262,235	0	0	1,707,850	0	0	0	972,795
000000 00 0	VECTOR CAPITAL IV, L.P.....		WILMINGTON.....	DE.....	VECTOR CAPITAL PARTNERS IV, L.L.C.....	05/30/2007	09/30/2013	11,089,304	169,625	0	0	0	169,625	0	0	1,669,086	0	0	0	819,580
000000 00 0	VOYAGER CAPITAL FUND II, L.P.....		SEATTLE.....	WA.....	VOYAGER CAPITAL FUND II, L.P.....	10/01/2013	09/30/2013	0	0	0	0	0	0	0	0	195,302	0	0	0	0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	09/30/2013	13,495,365	(1,228,201)	0	0	0	(1,228,201)	0	0	2,510,025	0	0	0	1,519,695
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.		NEW YORK.....	NY.....	WARBURG PINCUS & CO.....	02/27/2002	09/30/2013	18,805,322	(1,243,342)	0	0	0	(1,243,342)	0	0	2,752,443	0	0	0	1,799,816
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....		WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	09/30/2013	24,197,511	(610,263)	0	0	0	(610,263)	0	0	3,301,383	0	0	0	546,013
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	09/15/2000	09/30/2013	6,547,583	(215,640)	0	0	0	(215,640)	0	0	302,000	0	0	0	0
000000 00 0	WOODSIDE, LLC.....		WOODSIDE.....	NV.....	WOODSIDE, LLC.....	03/31/2010	09/30/2013	3,854,426	319,740	0	0	0	319,740	0	0	199,713	0	0	0	199,713
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								973,050,349	(8,002,829)	0	434,374	0	(8,437,203)	0	0	77,872,239	0	0	0	40,525,229
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	E-WALK INVESTORS, LLC.....		NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997	09/30/2013	0	0	0	0	0	0	0	0	166,013	0	0	0	134,358
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	0	0	0	0	0	0	0	166,013	0	0	0	134,358
Any Other Class of Asset - Unaffiliated																				
000000 00 0	INVESTMENTS IN ART OBJECTS.....		NEW YORK.....	NY.....	VARIOUS.....	01/01/1984	09/30/2013	8,970,680	0	0	0	0	0	0	74,894	77,900	0	3,006	3,006	0
3799999. Total - Any Other Class of Asset - Unaffiliated.....								8,970,680	0	0	0	0	0	0	74,894	77,900	0	3,006	3,006	0
3999999. Subtotal - Unaffiliated.....								982,021,029	(8,002,829)	0	434,374	0	(8,437,203)	0	74,894	78,116,152	0	3,006	3,006	40,659,587
4199999. Totals.....								982,021,029	(8,002,829)	0	434,374	0	(8,437,203)	0	74,894	78,116,152	0	3,006	3,006	40,659,587

QE03.5

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)
Bonds - U.S. Government											
912803	DD	2	UNITED STATES OF AMERICA TREASURY.....		..09/25/2013	DIRECT.....		17,722,571	43,000,000	0	1.....
912803	DN	0	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		46,895,199	110,000,000	0	1.....
912803	DP	5	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		25,210,826	60,000,000	0	1.....
912803	DU	4	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		52,802,918	130,000,000	0	1.....
912803	DX	8	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		41,741,709	107,500,000	0	1.....
912803	EA	7	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		71,069,214	184,000,000	0	1.....
912810	PZ	5	U.S. TREASURY INFLATION INDEX.....		..09/30/2013	CAPITALIZED INTEREST.....		0	498,520	0	1.....
912810	QA	9	UNITED STATES OF AMERICA TREASURY.....		..08/20/2013	DIRECT.....		4,412,388	4,500,000	2,140	1.....
912810	QP	6	U.S. TREASURY INFLATION INDEX.....		..09/30/2013	CAPITALIZED INTEREST.....		0	2,678,100	0	1.....
912810	QV	3	UNITED STATES OF AMERICA TREASURY.....		..09/30/2013	CAPITALIZED INTEREST.....		0	1,412,200	0	1.....
912810	RA	8	U.S. TREASURY INFLATION INDEX.....		..09/30/2013	VARIOUS.....		20,484,689	25,400,250	63,773	1.....
912828	QV	5	U.S. TREASURY INFLATION INDEX.....		..09/30/2013	CAPITALIZED INTEREST.....		0	460,000	0	1.....
912834	LK	2	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		12,045,311	31,300,000	0	1.....
912834	LR	7	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		11,578,061	30,400,000	0	1.....
912834	LX	4	UNITED STATES OF AMERICA TREASURY.....		..09/23/2013	DIRECT.....		11,469,960	30,400,000	0	1.....
0599999.		Total - Bonds - U.S. Government.....									
								315,432,846	761,549,070	65,913	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
31417C	GY	5	FED NATIONAL MTG ASSN.....		..09/17/2013	CHASE SECURITIES.....		93,837,427	95,175,838	175,811	1.....
3199999.		Total - Bonds - U.S. Special Revenue & Special Assessments.....									
								93,837,427	95,175,838	175,811	XXX.....
Bonds - Industrial and Miscellaneous											
00101J	AE	6	ADT CORP/THE.....		..09/12/2013	CREDIT SUISSE FIRST BOSTON.....		663,250	700,000	2,713	3FE.....
00287Y	AL	3	ABBVIE INC.....		..08/09/2013	DIRECT.....		15,168,286	15,293,000	114,570	2FE.....
007643	AB	5	AERCAP AVIATION SOLUTIONS BV.....		..09/17/2013	J.P. MORGAN.....		224,700	210,000	4,091	3FE.....
01449J	AH	8	INVERNESS MEDICAL INNOVATIONS.....		..08/09/2013	DIRECT.....		649,257	625,000	6,797	4FE.....
03968X	AB	7	ARDAGH PKG FIN/MP HD USA.....		..08/27/2013	BARCLAYS CAPITAL.....		215,000	200,000	5,531	4FE.....
043436	AK	0	ASBURY AUTOMOTIVE GROUP INC.....		..08/28/2013	VARIOUS.....		133,175	120,000	2,916	4FE.....
043436	AL	8	ASBURY AUTOMOTIVE GROUP INC.....		..08/28/2013	VARIOUS.....		199,425	180,000	4,498	4FE.....
044209	AH	7	ASHLAND INC.....		..09/10/2013	DIRECT.....		884,310	865,000	13,984	3FE.....
044209	AK	0	ASHLAND INC.....		..09/10/2013	DIRECT.....		260,000	260,000	5,429	3FE.....
05367A	AF	0	AVIATION CAPITAL GROUP CORP.....		..09/24/2013	CITIGROUP,INC.....		222,000	222,000	0	3FE.....
053773	AN	7	AVIS BUDGET CAR RENTAL.....		..09/18/2013	VARIOUS.....		113,713	104,000	1,607	4FE.....
053773	AT	4	AVIS BUDGET CAR RENTAL.....		..08/02/2013	DIRECT.....		545,573	520,000	5,422	4FE.....
05565Q	CJ	5	BP CAPITAL MARKETS PLC.....		..09/24/2013	VARIOUS.....		50,146,200	50,000,000	2,219	1FE.....
05947U	3A	4	BANC OF AMERICA COMM MTGE INC.....		..09/23/2013	DIRECT.....		2,255,562	2,550,000	8,420	5FM.....
05947U	4P	0	BANC OF AMERICA COMM MTGE INC.....		..09/23/2013	DIRECT.....		722,985	1,100,000	3,602	5FM.....
05947U	4Q	8	BANC OF AMERICA COMM MTGE INC.....		..09/23/2013	DIRECT.....		292,916	900,000	2,947	6FM.....
07387B	AW	3	BEAR STEARNS COMM MTGE SECS.....		..09/23/2013	DIRECT.....		134,240	2,500,000	0	1FM.....
07387B	EP	4	BEAR STEARNS COMM MTGE SECS.....		..09/23/2013	DIRECT.....		14,220	5,000,000	0	1FM.....
07388L	AP	5	BEAR STEARNS COMM MTGE SECS.....		..09/23/2013	DIRECT.....		2,045,384	7,267,000	25,753	5FM.....

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)
07388L AR 1	BEAR STEARNS COMM MTGE SECS.....			...09/23/2013	DIRECT.....		371,950	4,726,000	0	1FM.....
07388N AK 2	BEAR STEARNS COMM MTGE SECS.....			...09/23/2013	DIRECT.....		318,551	3,564,841	0	5FM.....
07388P AP 6	BEAR STEARNS COMM MTGE SECS.....			...09/23/2013	DIRECT.....		640,554	4,596,000	15,338	1FM.....
07388R AN 7	BEAR STEARNS COMM MTGE SECS.....			...09/23/2013	DIRECT.....		54,638	4,371,000	0	1FM.....
07388Y BC 5	BEAR STEARNS COMM MTGE SECS.....			...09/23/2013	DIRECT.....		445,122	2,667,000	9,613	1FM.....
088611 AA 6	BI-LO LLC / BI-LO FINANCE CORP.....			...09/26/2013	VARIOUS.....		341,233	308,000	3,985	4FE.....
1248EP AQ 6	CCO HOLDINGS LLC / CCO HOLDING.....			...07/23/2013	BANK OF AMERICA.....		651,175	610,000	10,565	3FE.....
12513E AW 4	CITIGROUP/DEUTSCHE BANK COMM MTGE.....			...09/23/2013	DIRECT.....		707,345	5,000,000	16,478	1FM.....
12513G AX 7	CDW LLC / CDW FINANCE CORP.....			...09/18/2013	GOLDMAN SACHS.....		116,156	105,000	4,215	4FE.....
126171 AR 8	COMM MTGE PASS THRU CERT.....			...09/23/2013	DIRECT.....		1,089,304	2,713,200	9,092	5FM.....
126171 AS 6	COMM MTGE PASS THRU CERT.....			...09/23/2013	DIRECT.....		67,950	2,286,800	0	4FM.....
13959R AB 0	CAPELLA HEALTHCARE INC.....			...08/05/2013	VARIOUS.....		338,118	315,000	2,302	4FE.....
144577 AC 7	CARRIZO OIL & GAS INC.....			...08/15/2013	CL KING.....		27,219	25,000	749	4FE.....
146303 AF 9	WILLIAM CARTER CO.....			...08/07/2013	BANK OF AMERICA.....		135,000	135,000	0	3FE.....
15089Q AB 0	CELANESE US HOLDINGS LLC.....			...08/23/2013	HSBC SECURITIES NEW YORK.....		107,000	100,000	2,448	3FE.....
179584 AM 9	CLAIRE'S STORES INC.....			...09/24/2013	VARIOUS.....		319,088	285,000	9,730	4FE.....
20047E AW 2	COMM MTGE PASS THRU CERT.....			...09/23/2013	DIRECT.....		150,050	5,000,000	0	1FM.....
20173Q AQ 4	GREENWICH CAP COMM FUNDING.....			...09/23/2013	DIRECT.....		105,615	1,800,000	0	1FM.....
203372 AH 0	COMMSCOPE INC.....			...07/31/2013	VARIOUS.....		355,223	322,000	1,053	4FE.....
21036P AF 5	CONSTELLATION BRANDS INC.....			...09/04/2013	VARIOUS.....		246,050	215,000	4,542	3FE.....
22545M AM 9	CREDIT SUISSE MTGE CAP CERTS.....			...09/23/2013	DIRECT.....		876,875	12,500,000	0	1FM.....
22545M AN 7	CREDIT SUISSE MTGE CAP CERTS.....			...09/23/2013	DIRECT.....		112,950	7,940,232	0	1FM.....
22545X AN 3	CREDIT SUISSE MTGE CAP CERTS.....			...09/23/2013	DIRECT.....		71,100	3,160,000	0	1FM.....
22545Y AW 1	CREDIT SUISSE MTGE CAP CERTS.....			...09/23/2013	DIRECT.....		19,763	2,500,000	0	1FM.....
22545Y AY 7	CREDIT SUISSE MTGE CAP CERTS.....			...09/23/2013	DIRECT.....		12,500	2,500,000	0	1FM.....
225470 NV 1	CS FIRST BOSTON MTGE SECS.....			...09/23/2013	DIRECT.....		1,011,650	2,500,000	7,990	6FM.....
231021 AR 7	CUMMINS INC.....			...09/24/2013	VARIOUS.....		50,054,902	50,000,000	1,818	1FE.....
23331A BD 0	DR HORTON INC.....			...09/09/2013	BANK OF AMERICA.....		208,000	200,000	3,088	3FE.....
256747 A@ 5	DOLLAR TREE STORES INC.....			...09/16/2013	DIRECT.....		12,000,000	12,000,000	0	2Z.....
28336L BQ 1	EL PASO CORP.....			...09/25/2013	VARIOUS.....		306,806	275,000	5,265	3FE.....
29100P AB 8	ENVISION HEALTHCARE CORP.....			...08/08/2013	BARING SECURITIES INC.....		55,526	51,000	789	5FE.....
29273R AY 5	ENERGY TRANSFER PARTNERS LP.....			...09/12/2013	VARIOUS.....		23,801,127	24,000,000	0	2FE.....
29276K AP 6	ENERGY XXI GULF COAST INC.....			...09/27/2013	VARIOUS.....		155,333	139,000	3,818	4FE.....
30251G AH 0	FMG FINANCE PTY LTD.....			...09/25/2013	GOLDMAN SACHS.....		16,313	15,000	512	4FE.....
345397 WK 5	FORD MOTOR CREDIT CO LLC.....			...09/16/2013	MORGAN STANLEY DEAN WITTER.....		49,182,500	50,000,000	261,285	2FE.....
361990 AB 0	GWR OPERATING PARTNERSHIP LLP.....			...07/01/2013	WELLS FARGO WACHOVIA CORP.....		38,325	35,000	994	4FE.....
384313 AD 4	GRAFTECH INTERNATIONAL LTD.....			...08/08/2013	DIRECT.....		515,076	500,000	7,349	3FE.....
38869P AH 7	GRAPHIC PACKAGING INTERNATIONA.....			...08/15/2013	BANC ONE SECURITIES CORP.....		195,300	180,000	5,473	3FE.....
396789 LT 4	GREENWICH CAPITAL COMM FUND.....			...09/23/2013	DIRECT.....		104,075	1,250,000	0	5FM.....
404119 BK 4	HCA INC.....			...09/26/2013	VARIOUS.....		474,169	434,000	10,711	3FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
410345 AG 7	HANESBRANDS INC.....			...09/26/2013	VARIOUS.....		233,313	215,000	3,110	3FE.....
421924 BG 5	HEALTHSOUTH CORP.....			...07/29/2013	DEUTSCHE BANK SECURITIES, INC.....		117,968	107,000	4,009	3FE.....
428040 CJ 6	HERTZ CORP.....			...09/25/2013	VARIOUS.....		220,388	205,000	4,897	4FE.....
437076 BC 5	HOME DEPOT INC.....			...09/16/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		24,737,850	25,000,000	21,875	1FE.....
46284P AL 8	IRON MOUNTAIN INC.....			...07/24/2013	CL KING.....		83,280	80,000	782	4FE.....
46284P AN 4	IRON MOUNTAIN INC.....			...09/17/2013	VARIOUS.....		56,474	51,000	1,818	4FE.....
46625Y C7 6	JP MORGAN CHASE COMM MTGE.....			...07/01/2013	CAPITALIZED INTEREST.....		0	2,956	0	6FM.....
46625Y SU 8	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		673,364	1,450,000	4,763	3FM.....
46625Y YF 4	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		970,145	1,500,000	5,062	3FM.....
46629M AQ 8	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		4,537,200	5,000,000	17,166	4FM.....
46629M AU 9	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		2,572,274	4,326,000	15,754	2FM.....
46629M AV 7	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		1,668,938	4,160,000	15,401	5FM.....
46629Y AQ 2	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		91,340	2,000,000	7,011	1FM.....
46630J AU 3	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		306,495	3,056,000	0	1FM.....
46630J AW 9	JP MORGAN CHASE COMM MTGE.....			...09/23/2013	DIRECT.....		105,333	3,500,000	0	1FM.....
471109 AB 4	JARDEN CORP.....			...09/18/2013	BANK OF AMERICA.....		510,750	450,000	13,313	4FE.....
52736R BB 7	LEVI STRAUSS & CO.....			...07/31/2013	BANK OF AMERICA.....		214,013	195,000	3,304	4FE.....
53117C AQ 5	LIBERTY PROPERTIES LTD.....			...09/24/2013	BANK OF AMERICA.....		24,357,463	24,431,000	0	2FE.....
552953 BB 6	MGM RESORTS INTERNATIONAL.....			...08/19/2013	BANK OF AMERICA.....		99,675	90,000	705	4FE.....
55616X AH 0	MACYS RETAIL HOLDINGS INC.....			...09/17/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		17,804,200	20,000,000	54,705	2FE.....
55616X AK 3	MACYS RETAIL HOLDINGS INC.....			...09/17/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		19,949,150	20,000,000	32,205	2FE.....
56081# AT 7	MAJOR LEAGUE BASEBALL TRUST.....			...09/10/2013	DIRECT.....		8,000,000	8,000,000	0	1Z.....
571903 AL 7	MARRIOTT INTERNATIONAL INC/DE.....			...09/25/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		34,799,683	35,000,000	1,034	2FE.....
591709 AK 6	METROPCS WIRELESS INC.....			...08/21/2013	VARIOUS.....		67,193	62,000	2,360	3FE.....
594087 AR 9	MICHAELS STORES INC.....			...08/29/2013	VARIOUS.....		233,419	215,000	4,298	4FE.....
617451 AP 4	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		262,584	2,000,000	6,669	1FM.....
617451 AQ 2	MORGAN STANLEY CAPITAL I.....			...09/23/2013	VARIOUS.....		9,303	220,644	620	6FM.....
61745M 6T 5	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		1,362,487	2,213,000	7,656	6FM.....
61750H AP 1	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		128,663	1,950,000	0	4FM.....
61751N AQ 5	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		1,045,834	2,250,000	7,953	6FM.....
61751X AL 4	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		205,000	2,000,000	7,153	4FM.....
61753J AM 1	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		910,918	4,263,000	14,552	2FM.....
61753J AN 9	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		798,189	4,666,000	16,210	4FM.....
61753J AP 4	MORGAN STANLEY CAPITAL I.....			...09/23/2013	DIRECT.....		442,505	2,690,000	9,849	1FM.....
62875F AB 4	NAI ENTERTAINMENT HOLDINGS LLC.....			...07/30/2013	BARCLAYS CAPITAL.....		416,000	416,000	0	4FE.....
652482 CH 1	NEWS AMERICA INC.....			...09/25/2013	CHASE SECURITIES.....		10,473,462	10,537,000	0	2FE.....
674215 AC 2	OASIS PETROLEUM INC.....			...07/30/2013	CITIGROUP, INC.....		21,475	20,000	4	4FE.....
688225 AD 3	OSHKOSH TRUCK CORP.....			...08/27/2013	VARIOUS.....		292,915	265,000	11,030	4FE.....
74170* AC 3	PRIME PROPERTY FUND LLC.....			...08/22/2013	DIRECT.....		9,000,000	9,000,000	0	2Z.....
75281A AK 5	RANGE RESOURCES CORP.....			...07/31/2013	BANK OF AMERICA.....		46,548	43,000	764	3FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
78477J AA 6	STHI HOLDING CORP.....			...09/10/2013	VARIOUS.....		283,094	261,000	8,028	4FE.....
785583 AF 2	SABINE PASS LNG LP.....			...08/19/2013	BARCLAYS CAPITAL.....		553,125	500,000	8,542	4FE.....
80874Y AG 5	SCIENTIFIC GAMES INTERNATIONAL INC.....			...09/13/2013	VARIOUS.....		10,825	10,000	239	4FE.....
829259 AA 8	SINCLAIR TELEVISION GROUP INC.....			...08/19/2013	BARCLAYS CAPITAL.....		212,100	200,000	5,704	3FE.....
832248 AQ 1	SMITHFIELD FOODS INC.....			...08/20/2013	DEUTSCHE BANK SECURITIES, INC.....		243,488	215,000	2,407	3FE.....
842400 FY 4	SOUTHERN CALIFORNIA EDISON CO.....			...09/25/2013	BARCLAYS CAPITAL.....		38,933,356	39,002,000	0	1FE.....
84756N AD 1	SPECTRA ENERGY PARTNERS LP.....			...09/16/2013	MORGAN STANLEY DEAN WITTER.....		49,882,500	50,000,000	0	2FE.....
852061 AP 5	SPRINT NEXTEL CORP.....			...08/21/2013	VARIOUS.....		602,209	522,000	20,272	4FE.....
858119 AT 7	STEEL DYNAMICS INC.....			...08/07/2013	DIRECT.....		748,259	735,000	21,509	3FE.....
86680W AA 3	SMITHFIELD FOODS INC.....			...07/24/2013	MORGAN STANLEY DEAN WITTER.....		373,125	373,000	0	4FE.....
87261N AG 5	TMX FINANCE LLC / TITLEMAX FIN.....			...09/23/2013	JEFFERIES COMPANY INC.....		104,555	101,000	1,405	4FE.....
87305Q CE 9	TTX CO.....			...09/19/2013	CITIGROUP GLOBAL MARKETS INC.....		12,821,872	12,822,000	0	2FE.....
88033G BU 3	TENET HEALTHCARE CORP.....			...07/01/2013	DIRECT.....		250,000	250,000	891	3FE.....
881609 AW 1	TESORO CORP.....			...08/22/2013	BANK OF AMERICA.....		247,500	225,000	5,241	3FE.....
92203P AE 6	VANGUARD HLT HDG LLC/INC.....			...07/24/2013	CL KING.....		42,600	40,000	1,582	4FE.....
92203P AH 9	VANGUARD HLT HDG LLC/INC.....			...07/22/2013	DEUTSCHE BANK SECURITIES, INC.....		97,200	90,000	3,371	4FE.....
92343V BR 4	VERIZON COMMUNICATIONS INC.....			...09/13/2013	CHASE SECURITIES.....		62,615,400	60,000,000	0	2FE.....
929766 S9 5	WACHOVIA BANK COMM MTGE.....			...09/23/2013	DIRECT.....		1,743,120	3,000,000	10,019	6FM.....
92978M AT 3	WACHOVIA BANK COMM MTGE.....			...09/23/2013	DIRECT.....		313,410	3,100,000	11,100	5FM.....
92978M AU 0	WACHOVIA BANK COMM MTGE.....			...09/23/2013	DIRECT.....		138,600	1,500,000	5,622	6FM.....
92978P AQ 2	WACHOVIA BANK COMM MTGE.....			...09/23/2013	DIRECT.....		560,747	9,700,000	0	1FM.....
92978P AS 8	WACHOVIA BANK COMM MTGE.....			...09/23/2013	DIRECT.....		136,740	5,000,000	0	1FM.....
952355 AH 8	WEST CORP.....			...08/21/2013	DEUTSCHE BANK SECURITIES, INC.....		23,980	22,000	216	4FE.....
962166 BW 3	WEYERHAEUSER CO.....			...09/13/2013	MORGAN STANLEY DEAN WITTER.....		21,970,118	22,000,000	0	2FE.....
98212B AC 7	WPX ENERGY INC.....			...09/27/2013	VARIOUS.....		236,880	224,000	2,511	3FE.....
983130 AP 0	WYNN LAS VEGAS LLC/CORP.....			...09/03/2013	J.P. MORGAN.....		44,400	40,000	1,094	3FE.....
AB7797 19 9	LOCAL INITIATIVES/LIVING CITIES.....			...09/06/2013	DIRECT.....		210,140	210,140	0	3Z.....
146900 AG 0	CASCADES INC.....		A.....	...09/03/2013	RBC DOMINION SEC CORP (OASYS).....		252,300	240,000	4,185	3FE.....
29250N AF 2	ENBRIDGE INC.....		A.....	...09/25/2013	CHASE SECURITIES.....		74,250,750	75,000,000	0	1FE.....
775109 AY 7	ROGERS COMMUNICATIONS INC.....		A.....	...09/25/2013	CHASE SECURITIES.....		47,304,375	47,393,000	0	2FE.....
055451 AU 2	BHP BILLITON FINANCE USA LTD.....		F.....	...09/25/2013	GOLDMAN SACHS.....		35,869,826	35,914,000	0	1FE.....
50247V AA 7	LYB INTERNATIONAL FINANCE B.V.....		F.....	...09/13/2013	BARCLAYS CAPITAL.....		27,899,826	28,755,000	198,090	2FE.....
62947Q AR 9	NXP BV/NXP FUNDING LLC.....		R.....	...09/10/2013	BARING SECURITIES INC.....		427,000	427,000	0	4FE.....
75625Q AB 5	RECKITT BENCKISER TREASURY SER.....		F.....	...09/16/2013	HSBC SECURITIES INC.....		49,372,500	50,000,000	0	1FE.....
89366L AA 2	TRANSELEC SA.....		F.....	...07/23/2013	CHASE SECURITIES.....		3,456,893	3,480,000	0	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						820,748,431	950,920,813	1,217,761	XXX.....
Bonds - Parent, Subsidiaries and Affiliates										
AX4302 89 6	AXA SA.....		F.....	...09/27/2013	DIRECT.....		56,030,000	50,000,000	0	1Z.....
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates.....						56,030,000	50,000,000	0	XXX.....
8399997.	Total - Bonds - Part 3.....						1,286,048,704	1,857,645,721	1,459,485	XXX.....

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)
8399999.	Total - Bonds.....					1,286,048,704	1,857,645,721	1,459,485	XXX.....
Common Stocks - Industrial and Miscellaneous									
31339# 11 1	FEDERAL HOME LOAN BANK.....		...09/17/2013	DIRECT.....	22,500.000	2,250,000	XXX.....	0	A.....
516806 10 6	LAREDO PETROLEUM HOLDINGS INC.....		...09/24/2013	MERRILL LYNCH INC.....	5,750.000	168,763	XXX.....	0	L.....
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		...09/06/2013	MERRILL LYNCH INC.....	85,627.000	1,664,863	XXX.....	0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					4,083,626	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					4,083,626	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....					4,083,626	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					4,083,626	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,290,132,330	XXX.....	1,459,485	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.....	09/01/2013	MBS PAYDOWN.....	3,207	3,207	3,222	3,208	0	(1)	0	(1)	0	3,207	0	0	0	130	05/20/2036	1.....
	36202E	W6	2	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	6,131,550	6,131,550	6,435,254	6,204,083	0	(72,533)	0	(72,533)	0	6,131,550	0	0	0	271,085	10/20/2038	1.....
	36202E	WF	2	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,471,815	1,471,815	1,541,037	1,487,998	0	(16,183)	0	(16,183)	0	1,471,815	0	0	0	64,312	09/20/2038	1.....
	36202E	XV	6	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,122,120	1,122,120	1,178,884	1,134,540	0	(12,420)	0	(12,420)	0	1,122,120	0	0	0	48,658	11/20/2038	1.....
	36203C	4X	7	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	3	06/15/2026	1.....
	36203C	5X	6	GOVERNMENT NATL MTG ASSN.....	09/01/2013	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.....	09/01/2013	MBS PAYDOWN.....	313	313	319	313	0	0	0	0	0	313	0	0	0	17	09/15/2026	1.....
	36204U	2V	2	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	66	66	70	67	0	0	0	0	0	66	0	0	0	4	12/15/2024	1.....
	36205K	2N	1	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	27	27	28	28	0	0	0	0	0	27	0	0	0	1	01/15/2027	1.....
	36205K	3D	2	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	225	225	237	232	0	(7)	0	(7)	0	225	0	0	0	14	01/15/2027	1.....
	36205K	6C	1	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	45	45	48	46	0	0	0	0	0	45	0	0	0	3	02/15/2027	1.....
	36205K	JK	9	GOVERNMENT NATL MTG ASSN.....	09/01/2013	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.....	09/01/2013	MBS PAYDOWN.....	912	912	961	917	0	(5)	0	(5)	0	912	0	0	0	55	01/15/2027	1.....
	36205L	3L	2	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	110	110	116	110	0	0	0	0	0	110	0	0	0	7	12/15/2024	1.....
	36205L	J4	3	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	55	55	59	55	0	0	0	0	0	55	0	0	0	3	12/15/2024	1.....
	36205L	J8	4	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	166	166	175	165	0	0	0	0	0	166	0	0	0	10	12/15/2024	1.....
	36205R	4B	0	GOVERNMENT NATL MTG ASSN.....	09/01/2013	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.....	09/01/2013	MBS PAYDOWN.....	15	15	16	15	0	0	0	0	0	15	0	0	0	1	09/15/2026	1.....
	36205X	YK	4	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2024	1.....
	36206A	H3	0	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	11	11	12	11	0	0	0	0	0	11	0	0	0	1	11/15/2024	1.....
	36206D	UK	1	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	9	9	10	10	0	0	0	0	0	9	0	0	0	1	08/15/2026	1.....
	36206N	RK	3	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	229	229	233	229	0	(1)	0	(1)	0	229	0	0	0	12	05/15/2026	1.....
	36206P	2M	1	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	32	32	33	32	0	0	0	0	0	32	0	0	0	2	08/15/2026	1.....
	36206Q	4V	7	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	89	89	91	90	0	(1)	0	(1)	0	89	0	0	0	5	08/15/2026	1.....
	36206U	QQ	5	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	57	57	58	57	0	0	0	0	0	57	0	0	0	3	08/15/2026	1.....
	36206U	ZD	4	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	160	160	163	160	0	0	0	0	0	160	0	0	0	9	09/15/2026	1.....
	36206V	3A	3	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	08/15/2026	1.....
	36206V	RK	5	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	381	381	388	384	0	(3)	0	(3)	0	381	0	0	0	23	05/15/2026	1.....
	36206W	4Q	5	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	175	175	185	181	0	(5)	0	(5)	0	175	0	0	0	11	09/15/2026	1.....
	36206W	ZP	3	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	190	190	200	199	0	(9)	0	(9)	0	190	0	0	0	11	08/15/2026	1.....
	36206X	UX	9	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	557	557	568	556	0	1	0	1	0	557	0	0	0	30	08/15/2026	1.....
	36206Y	6P	1	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	1	09/15/2026	1.....
	36207B	VG	2	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	23	23	24	23	0	0	0	0	0	23	0	0	0	1	09/15/2026	1.....
	36207D	XG	6	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	86	86	88	87	0	0	0	0	0	86	0	0	0	5	09/15/2026	1.....
	36207E	DH	4	GOVERNMENT NATL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	153	153	156	154	0	(1)	0	(1)	0	153	0	0	0	8	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.....			09/01/2013	MBS PAYDOWN.....		52	52	53	53	0	0	0	0	0	52	0	0	0	3	09/15/2026	1.....
36207F Y9 6	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	07/15/2026	1.....
36207F Z6 1	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		35	35	35	35	0	0	0	0	0	35	0	0	0	2	08/15/2026	1.....
36207G DB 2	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		286	286	291	291	0	(5)	0	(5)	0	286	0	0	0	17	09/15/2026	1.....
36207H TH 0	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		2,009	2,009	2,046	2,014	0	(5)	0	(5)	0	2,009	0	0	0	120	05/15/2026	1.....
36207H U2 1	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		83	83	84	84	0	(1)	0	(1)	0	83	0	0	0	4	06/15/2026	1.....
36207H WG 8	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		25	25	25	25	0	0	0	0	0	25	0	0	0	1	07/15/2026	1.....
36207P BD 0	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		25	25	25	25	0	0	0	0	0	25	0	0	0	1	08/15/2026	1.....
36207Q VB 0	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		143	143	146	144	0	(1)	0	(1)	0	143	0	0	0	8	10/15/2026	1.....
36209J XT 3	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		117	117	116	117	0	0	0	0	0	117	0	0	0	5	05/15/2028	1.....
36211A N8 5	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		169	169	167	168	0	1	0	1	0	169	0	0	0	7	04/15/2029	1.....
36213C P2 0	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		480	480	492	514	0	(35)	0	(35)	0	480	0	0	0	22	04/15/2031	1.....
362150 LS 1	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		123	123	109	122	0	1	0	1	0	123	0	0	0	7	06/15/2016	1.....
362154 MU 7	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		534	534	500	532	0	2	0	2	0	534	0	0	0	28	04/15/2016	1.....
362161 PM 7	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,211	1,211	1,135	1,206	0	5	0	5	0	1,211	0	0	0	65	10/15/2016	1.....
362162 NT 2	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,699	1,699	1,508	1,685	0	14	0	14	0	1,699	0	0	0	91	02/15/2017	1.....
362162 W3 9	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		108	108	114	108	0	0	0	0	0	108	0	0	0	6	02/15/2020	1.....
362163 J7 3	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,132	1,132	1,061	1,128	0	4	0	4	0	1,132	0	0	0	60	09/15/2016	1.....
362163 VP 9	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		196	196	207	197	0	(1)	0	(1)	0	196	0	0	0	12	12/15/2018	1.....
362163 WG 8	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		262	262	233	260	0	2	0	2	0	262	0	0	0	14	01/15/2017	1.....
362164 WV 3	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		445	445	395	441	0	3	0	3	0	445	0	0	0	24	10/15/2016	1.....
362164 XF 7	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		41	41	37	41	0	0	0	0	0	41	0	0	0	2	11/15/2016	1.....
362165 JZ 6	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		678	678	635	676	0	2	0	2	0	678	0	0	0	36	10/15/2016	1.....
362166 C5 7	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		780	780	692	774	0	5	0	5	0	780	0	0	0	42	04/15/2017	1.....
36216B UV 9	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		29	29	26	29	0	0	0	0	0	29	0	0	0	2	11/15/2016	1.....
36216H A6 3	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		833	833	740	827	0	6	0	6	0	833	0	0	0	44	10/15/2016	1.....
36216L 3G 0	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		105	105	98	104	0	0	0	0	0	105	0	0	0	6	08/15/2016	1.....
36216N 3P 6	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		452	452	423	449	0	2	0	2	0	452	0	0	0	24	09/15/2016	1.....
36216N KK 8	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		274	274	256	272	0	1	0	1	0	274	0	0	0	15	09/15/2016	1.....
36216P PC 6	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		3,762	3,762	3,339	3,734	0	29	0	29	0	3,762	0	0	0	182	10/15/2016	1.....
36216S E2 4	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		487	487	457	485	0	2	0	2	0	487	0	0	0	26	07/15/2016	1.....
362170 TC 6	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		112	112	99	111	0	1	0	1	0	112	0	0	0	6	05/15/2017	1.....
362171 KN 9	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		454	454	410	451	0	3	0	3	0	454	0	0	0	26	03/15/2017	1.....
362171 V6 4	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		85	85	76	85	0	1	0	1	0	85	0	0	0	5	05/15/2017	1.....
362174 KW 3	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		86	86	76	85	0	1	0	1	0	86	0	0	0	5	04/15/2017	1.....
362175 SR 3	GOVERNMENT NATL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		399	399	361	397	0	2	0	2	0	399	0	0	0	23	03/15/2017	1.....

QE05.1

SCHEDULE D - PART 4

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

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)
362176	J3	4	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....286	286	254	284	0	2	0	2	0	286	0	0	0	15	04/15/2017	1.....
36217A	QC	7	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....488	488	433	484	0	4	0	4	0	488	0	0	0	26	01/15/2017	1.....
36217A	QE	3	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....128	128	113	127	0	1	0	1	0	128	0	0	0	7	12/15/2016	1.....
36217C	GK	6	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....319	319	283	316	0	3	0	3	0	319	0	0	0	17	04/15/2017	1.....
36217E	KU	5	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....58	58	52	58	0	0	0	0	0	58	0	0	0	3	06/15/2017	1.....
36217F	3Y	3	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....160	160	142	150	0	10	0	10	0	160	0	0	0	9	12/15/2016	1.....
36217K	KB	3	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....33	33	29	33	0	0	0	0	0	33	0	0	0	2	05/15/2017	1.....
36217L	YN	0	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....236	236	210	235	0	2	0	2	0	236	0	0	0	13	06/15/2017	1.....
36217M	ZB	3	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....218	218	197	216	0	1	0	1	0	218	0	0	0	12	02/15/2017	1.....
36217N	RJ	3	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....56	56	50	56	0	0	0	0	0	56	0	0	0	3	04/15/2017	1.....
36217P	RU	3	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....389	389	345	386	0	3	0	3	0	389	0	0	0	21	04/15/2017	1.....
36217S	C6	6	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....13	13	12	13	0	0	0	0	0	13	0	0	0	1	02/15/2017	1.....
36217S	JF	9	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....6	6	6	11	0	(4)	0	(4)	0	6	0	0	0	0	02/15/2017	1.....
36217U	BJ	4	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....67	67	60	67	0	0	0	0	0	67	0	0	0	4	03/15/2017	1.....
36217V	RZ	9	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....958	958	850	950	0	8	0	8	0	958	0	0	0	51	04/15/2017	1.....
36217W	VD	1	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....488	488	433	479	0	9	0	9	0	488	0	0	0	26	02/15/2017	1.....
36217X	WH	9	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....35	35	31	35	0	0	0	0	0	35	0	0	0	2	04/15/2017	1.....
36218K	M8	7	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....490	490	443	486	0	4	0	4	0	490	0	0	0	28	09/15/2017	1.....
36218P	MA	1	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....43	43	46	44	0	(1)	0	(1)	0	43	0	0	0	3	02/15/2020	1.....
36218P	QS	8	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....76	76	80	79	0	(4)	0	(4)	0	76	0	0	0	5	01/15/2020	1.....
36218S	J9	2	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....137	137	122	136	0	1	0	1	0	137	0	0	0	7	08/15/2017	1.....
36218W	B9	1	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	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.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....1,845	1,845	1,667	1,835	0	10	0	10	0	1,845	0	0	0	105	12/15/2018	1.....
36241K	XC	7	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....1,214,458	1,214,458	1,271,386	1,229,302	0	(14,844)	0	(14,844)	0	1,214,458	0	0	0	49,336	11/15/2038	1.....
36294T	5B	7	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....111	111	112	111	0	0	0	0	0	111	0	0	0	4	11/15/2036	1.....
36296Q	L8	0	GOVERNMENT NATL MTG ASSN.....	.....	09/01/2013	MBS PAYDOWN.....	.....	.....390,063	390,063	409,384	410,494	0	(20,430)	0	(20,430)	0	390,063	0	0	0	15,063	03/15/2039	1.....
912803	DA	8	UNITED STATES OF AMERICA TREASURY.....	.....	09/12/2013	CHASE SECURITIES.....	.....	.....75,761,349	191,000,000	67,878,608	77,926,515	0	2,029,684	0	2,029,684	0	79,956,199	0	(4,194,851)	(4,194,851)	0	05/15/2037	1.....
912803	DC	4	UNITED STATES OF AMERICA TREASURY.....	.....	09/13/2013	VARIOUS.....	.....	.....67,500,019	176,587,300	60,351,679	69,394,669	0	1,854,113	0	1,854,113	0	71,248,782	0	(3,748,763)	(3,748,763)	0	02/15/2038	1.....
912803	DD	2	UNITED STATES OF AMERICA TREASURY.....	.....	09/25/2013	DIRECT.....	.....	.....17,722,571	43,000,000	15,081,478	17,262,229	0	460,342	0	460,342	0	17,722,571	0	0	0	0	05/15/2038	1.....
912803	DM	2	UNITED STATES OF AMERICA TREASURY.....	.....	09/16/2013	VARIOUS.....	.....	.....105,786,570	305,000,000	100,516,251	75,956,749	0	2,708,509	0	2,708,509	0	107,146,010	0	(1,359,440)	(1,359,440)	0	05/15/2040	1.....
912803	DN	0	UNITED STATES OF AMERICA TREASURY.....	.....	09/23/2013	DIRECT.....	.....	.....46,895,199	110,000,000	44,078,800	45,826,101	0	1,069,098	0	1,069,098	0	46,895,199	0	0	0	0	08/15/2040	1.....
912803	DP	5	UNITED STATES OF AMERICA TREASURY.....	.....	09/23/2013	VARIOUS.....	.....	.....42,331,326	110,000,000	41,257,000	42,858,336	0	1,056,266	0	1,056,266	0	43,914,602	0	(1,583,277)	(1,583,277)	0	11/15/2040	1.....
912803	DU	4	UNITED STATES OF AMERICA TREASURY.....	.....	09/23/2013	DIRECT.....	.....	.....52,802,918	130,000,000	50,047,400	51,590,692	0	1,212,225	0	1,212,225	0	52,802,918	0	0	0	0	11/15/2041	1.....
912803	DX	8	UNITED STATES OF AMERICA TREASURY.....	.....	09/23/2013	DIRECT.....	.....	.....41,741,709	107,500,000	41,073,496	0	0	668,214	0	668,214	0	41,741,709	0	0	0	0	05/15/2042	1.....
912803	DZ	3	UNITED STATES OF AMERICA TREASURY.....	.....	09/23/2013	BARCLAYS CAPITAL.....	.....	.....14,310,660	45,500,000	16,777,670	0	0	281,415	0	281,415	0	17,059,085	0	(2,748,425)	(2,748,425)	0	11/15/2042	1.....
912803	EA	7	UNITED STATES OF AMERICA TREASURY.....	.....	09/23/2013	DIRECT.....	.....	.....71,069,214	184,000,000	70,123,340	0	0	945,874	0	945,874	0	71,069,214	0	0	0	0	02/15/2043	1.....

SCHEDULE D - PART 4

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

QE053

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
912810 DW 5	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	BARCLAYS CAPITAL.....	.....	1,293,789	1,100,000	1,181,050	1,167,768	0	(13,672)	0	(13,672)	0	1,154,096	0	139,693	139,693	68,481	05/15/2016	1.....
912810 DX 3	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	CHASE SECURITIES.....	.....	1,813,359	1,500,000	1,624,440	1,606,667	0	(18,349)	0	(18,349)	0	1,588,318	0	225,041	225,041	96,603	11/15/2016	1.....
912810 EE 4	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	MORGAN STANLEY DEAN WITTER.....	.....	1,401,953	1,000,000	1,135,091	1,125,129	0	(10,360)	0	(10,360)	0	1,114,769	0	287,185	287,185	94,239	02/15/2020	1.....
912810 EL 8	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	MORGAN STANLEY DEAN WITTER.....	.....	1,422,891	1,000,000	1,054,076	1,051,105	0	(2,977)	0	(2,977)	0	1,048,127	0	374,763	374,763	68,696	11/15/2021	1.....
912810 FF 0	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	GOLDMAN SACHS.....	.....	1,578,609	1,275,000	1,234,907	1,243,444	0	1,019	0	1,019	0	1,244,464	0	334,146	334,146	57,479	11/15/2028	1.....
912810 FJ 2	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	MORGAN STANLEY DEAN WITTER.....	.....	811,359	600,000	601,969	601,488	0	11	0	11	0	601,499	0	209,860	209,860	40,745	08/15/2029	1.....
912810 FM 5	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	BANK OF AMERICA.....	.....	1,375,352	1,000,000	1,091,602	1,072,432	0	(1,773)	0	(1,773)	0	1,070,658	0	304,693	304,693	53,668	05/15/2030	1.....
912810 FP 8	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	VARIOUS.....	.....	166,445,095	133,390,000	164,421,852	132,750,632	0	(803,646)	0	(803,646)	0	162,720,843	0	3,724,252	3,724,252	7,067,485	02/15/2031	1.....
912810 QA 9	UNITED STATES OF AMERICA TREASURY.....		.....	09/13/2013	VARIOUS.....	.....	180,566,196	188,000,000	184,457,583	182,699,156	0	58,531	0	58,531	0	184,724,737	0	(4,158,540)	(4,158,540)	6,942,069	02/15/2039	1.....
912810 QQ 4	UNITED STATES OF AMERICA TREASURY.....		.....	09/25/2013	VARIOUS.....	.....	129,368,750	115,000,000	119,703,439	91,123,126	0	(59,784)	0	(59,784)	0	119,586,177	0	9,782,573	9,782,573	4,306,997	05/15/2041	1.....
912810 QS 0	UNITED STATES OF AMERICA TREASURY.....		.....	09/16/2013	VARIOUS.....	.....	24,946,289	25,000,000	26,484,375	26,450,043	0	(20,871)	0	(20,871)	0	26,429,172	0	(1,482,883)	(1,482,883)	1,021,569	08/15/2041	1.....
912810 QT 8	UNITED STATES OF AMERICA TREASURY.....		.....	09/25/2013	BONDS DIRECT SECURITIES LLC.....	.....	66,883,672	74,000,000	74,316,992	74,309,728	0	(3,272)	0	(3,272)	0	74,306,457	0	(7,422,785)	(7,422,785)	1,994,056	11/15/2041	1.....
912810 QU 5	UNITED STATES OF AMERICA TREASURY.....		.....	09/18/2013	VARIOUS.....	.....	44,519,271	50,000,000	46,841,797	46,889,635	0	46,393	0	46,393	0	46,936,028	0	(2,416,757)	(2,416,757)	1,711,107	02/15/2042	1.....
912828 BH 2	UNITED STATES OF AMERICA TREASURY.....		.....	08/15/2013	MATURITY.....	.....	1,640,000	1,640,000	1,638,365	1,639,203	0	797	0	797	0	1,640,000	0	0	0	69,700	08/15/2013	1.....
912828 JD 3	UNITED STATES OF AMERICA TREASURY.....		.....	07/02/2013	PRIOR YEAR INCOME.....	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	1,266	06/30/2013	1.....
912828 KD 1	UNITED STATES OF AMERICA TREASURY.....		.....	09/18/2013	VARIOUS.....	.....	257,176,163	245,000,000	242,566,705	242,816,082	0	237,121	0	237,121	0	243,053,203	0	14,122,960	14,122,960	7,318,886	02/15/2019	1.....
912834 LK 2	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	DIRECT.....	.....	12,045,311	31,300,000	11,857,224	0	0	188,087	0	188,087	0	12,045,311	0	0	0	0	05/15/2042	1.....
912834 LR 7	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	DIRECT.....	.....	11,578,061	30,400,000	11,395,246	0	0	182,815	0	182,815	0	11,578,061	0	0	0	0	08/15/2042	1.....
912834 LX 4	UNITED STATES OF AMERICA TREASURY.....		.....	09/23/2013	DIRECT.....	.....	11,469,960	30,400,000	11,290,560	0	0	179,400	0	179,400	0	11,469,960	0	0	0	0	11/15/2042	1.....
0599999.	Total - Bonds - U.S. Government.....		.....			.....	1,462,619,419	2,344,554,104	1,420,948,991	1,197,859,091	0	12,108,853	0	12,108,853	0	1,462,229,973	0	389,445	389,445	31,363,179	XXX...	XXX...

Bonds - All Other Government

135087 YN 8	CANADA (GOVT OF).....		C..	07/09/2013	PRIOR YEAR INCOME.....	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	88,100	06/01/2013	1FE.....
4581X0 AF 5	INTER-AMERICAN DEVEL BK.....		F...	07/08/2013	MATURITY.....	.....	350,000	350,000	328,976	348,548	0	1,452	0	1,452	0	350,000	0	0	0	12,250	07/08/2013	1FE.....
1099999.	Total - Bonds - All Other Government.....		.....			.....	350,000	350,000	328,976	348,548	0	1,452	0	1,452	0	350,000	0	0	0	100,350	XXX...	XXX...

Bonds - U.S. Special Revenue and Special Assessment

31283G Z2 6	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	5,020	5,020	5,002	5,017	0	3	0	3	0	5,020	0	0	0	229	09/01/2027	1.....
31283H 5J 0	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	86,201	86,201	86,942	86,026	0	175	0	175	0	86,201	0	0	0	3,126	01/01/2035	1.....
31283H BX 2	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	8,545	8,545	8,730	8,891	0	(346)	0	(346)	0	8,545	0	0	0	377	07/01/2028	1.....
31283H PQ 2	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	3,514	3,514	3,553	3,528	0	(14)	0	(14)	0	3,514	0	0	0	134	06/01/2031	1.....
31283H QB 4	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	12,089	12,089	12,210	12,144	0	(55)	0	(55)	0	12,089	0	0	0	453	12/01/2031	1.....
31283H SA 4	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	110,037	110,037	111,131	110,263	0	(227)	0	(227)	0	110,037	0	0	0	4,178	05/01/2032	1.....
31283H WY 7	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	2,290	2,290	2,322	2,289	0	1	0	1	0	2,290	0	0	0	83	06/01/2033	1.....
31287L FT 4	FED HOME LOAN MTG CORP.....		.....	09/01/2013	MBS PAYDOWN.....	.....	451	451	455	450	0	1	0	1	0	451	0	0	0	17	12/01/2031	1.....

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31287L GU 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		1,707	1,707	1,724	1,710	0	(3)	0	(3)	0	1,707	0	0	0	70	12/01/2031	1
31287L R5 3	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		1,387	1,387	1,401	1,389	0	(3)	0	(3)	0	1,387	0	0	0	51	12/01/2031	1
31287L WE 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		34,441	34,441	34,784	34,363	0	79	0	79	0	34,441	0	0	0	1,106	12/01/2031	1
31287L XB 3	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		329	329	332	328	0	1	0	1	0	329	0	0	0	12	12/01/2031	1
31287L ZY 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		4,817	4,817	4,865	4,814	0	3	0	3	0	4,817	0	0	0	157	12/01/2031	1
31287M NV 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		81	81	82	80	0	0	0	0	0	81	0	0	0	3	01/01/2032	1
31287M RS 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		83	83	84	84	0	(1)	0	(1)	0	83	0	0	0	3	01/01/2032	1
31287M US 7	FED HOME LOAN MTG CORP			07/01/2013	MBS PAYDOWN		20,009	20,009	19,648	18,743	0	1,266	0	1,266	0	20,009	0	0	0	759	01/01/2032	1
31287M UW 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		1,677	1,677	1,701	1,678	0	(1)	0	(1)	0	1,677	0	0	0	59	01/01/2032	1
31287M WB 2	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		63	63	63	63	0	0	0	0	0	63	0	0	0	2	01/01/2032	1
31287N 5T 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		11,196	11,196	11,308	11,221	0	(24)	0	(24)	0	11,196	0	0	0	410	01/01/2032	1
31287N E4 6	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		103	103	105	104	0	(1)	0	(1)	0	103	0	0	0	4	01/01/2032	1
31287N GQ 5	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		626	626	633	631	0	(5)	0	(5)	0	626	0	0	0	23	01/01/2032	1
31287P F8 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		24,359	24,359	24,602	24,413	0	(54)	0	(54)	0	24,359	0	0	0	1,001	02/01/2032	1
31287P GE 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		731	731	738	736	0	(5)	0	(5)	0	731	0	0	0	27	02/01/2032	1
31287P S2 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		19,363	19,363	19,610	19,303	0	61	0	61	0	19,363	0	0	0	794	02/01/2032	1
31287Q JJ 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		2,361	2,361	2,384	2,367	0	(6)	0	(6)	0	2,361	0	0	0	87	03/01/2032	1
31287Q P9 6	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		108	108	109	108	0	0	0	0	0	108	0	0	0	4	03/01/2032	1
31287Q PM 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		6,042	6,042	6,102	6,030	0	11	0	11	0	6,042	0	0	0	196	03/01/2032	1
31287Q ZV 6	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		587	587	593	587	0	0	0	0	0	587	0	0	0	22	02/01/2032	1
31287R SY 6	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		1,401	1,401	1,414	1,398	0	3	0	3	0	1,401	0	0	0	58	04/01/2032	1
31287V 6K 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		143	143	141	142	0	1	0	1	0	143	0	0	0	6	07/01/2032	1
31287X CB 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		403	403	395	399	0	4	0	4	0	403	0	0	0	17	08/01/2032	1
31288B EL 3	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		3,329	3,329	3,362	3,318	0	11	0	11	0	3,329	0	0	0	135	11/01/2032	1
31288C SX 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		6,650	6,650	6,717	6,623	0	28	0	28	0	6,650	0	0	0	244	12/01/2032	1
31288C TF 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		124,650	124,650	125,889	124,207	0	443	0	443	0	124,650	0	0	0	4,880	12/01/2032	1
31288C ZQ 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		205,327	205,327	207,369	205,154	0	173	0	173	0	205,327	0	0	0	7,706	12/01/2032	1
31288D ED 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		6,857	6,857	6,945	6,884	0	(27)	0	(27)	0	6,857	0	0	0	252	01/01/2033	1
31288D UH 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		30,702	30,702	31,364	30,642	0	60	0	60	0	30,702	0	0	0	1,180	11/01/2032	1
31288D UJ 6	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		4,060	4,060	4,147	4,044	0	16	0	16	0	4,060	0	0	0	163	11/01/2032	1
31288F 4Y 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		121	121	124	123	0	(1)	0	(1)	0	121	0	0	0	5	03/01/2033	1
31288F VE 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		6,375	6,375	6,463	6,405	0	(30)	0	(30)	0	6,375	0	0	0	222	02/01/2033	1
31288F W7 5	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		890	890	899	895	0	(5)	0	(5)	0	890	0	0	0	23	02/01/2033	1
31288F YD 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		62	62	64	62	0	0	0	0	0	62	0	0	0	3	03/01/2033	1
31288G 6D 9	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		52,570	52,570	53,703	53,501	0	(932)	0	(932)	0	52,570	0	0	0	2,102	03/01/2033	1
31288G HL 9	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	2	02/01/2033	1

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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)
31288G	JV	5		09/01/2013	MBS PAYDOWN		40,903	40,903	41,310	40,932	0	(29)	0	(29)	0	40,903	0	0	0	1,501	03/01/2033	1
31288G	YJ	5		09/01/2013	MBS PAYDOWN		223,620	223,620	226,081	223,408	0	212	0	212	0	223,620	0	0	0	7,950	03/01/2033	1
31288G	YP	1		09/01/2013	MBS PAYDOWN		4,195	4,195	4,253	4,179	0	16	0	16	0	4,195	0	0	0	154	02/01/2033	1
31288H	7J	3		09/01/2013	MBS PAYDOWN		2,963	2,963	2,992	2,964	0	(1)	0	(1)	0	2,963	0	0	0	110	05/01/2033	1
31288H	BW	9		09/01/2013	MBS PAYDOWN		948	948	968	948	0	(1)	0	(1)	0	948	0	0	0	38	04/01/2033	1
31288H	D8	0		09/01/2013	MBS PAYDOWN		972	972	986	968	0	5	0	5	0	972	0	0	0	36	04/01/2033	1
31288H	EJ	5		09/01/2013	MBS PAYDOWN		3,197	3,197	3,229	3,190	0	7	0	7	0	3,197	0	0	0	117	04/01/2033	1
31288H	KW	9		09/01/2013	MBS PAYDOWN		3,306	3,306	3,339	3,315	0	(9)	0	(9)	0	3,306	0	0	0	118	04/01/2033	1
31288H	PV	6		09/01/2013	MBS PAYDOWN		7,470	7,470	7,652	7,510	0	(40)	0	(40)	0	7,470	0	0	0	336	04/01/2033	1
31288H	Q9	4		09/01/2013	MBS PAYDOWN		3,256	3,256	3,288	3,257	0	(1)	0	(1)	0	3,256	0	0	0	106	03/01/2033	1
31288H	V3	1		09/01/2013	MBS PAYDOWN		41,138	41,138	41,547	41,100	0	38	0	38	0	41,138	0	0	0	1,508	05/01/2033	1
31288H	XB	1		09/01/2013	MBS PAYDOWN		840	840	849	837	0	4	0	4	0	840	0	0	0	31	01/01/2033	1
31288J	2K	1		09/01/2013	MBS PAYDOWN		276	276	279	278	0	(2)	0	(2)	0	276	0	0	0	10	05/01/2033	1
31288J	AG	1		09/01/2013	MBS PAYDOWN		3,232	3,232	3,264	3,235	0	(4)	0	(4)	0	3,232	0	0	0	106	05/01/2033	1
31288J	D5	2		09/01/2013	MBS PAYDOWN		81	81	83	85	0	(4)	0	(4)	0	81	0	0	0	3	04/01/2033	1
31288J	HD	1		09/01/2013	MBS PAYDOWN		342	342	350	346	0	(4)	0	(4)	0	342	0	0	0	14	05/01/2033	1
31288J	JE	7		09/01/2013	MBS PAYDOWN		161	161	162	161	0	0	0	0	0	161	0	0	0	6	05/01/2033	1
31288J	R9	9		09/01/2013	MBS PAYDOWN		41	41	41	41	0	0	0	0	0	41	0	0	0	2	04/01/2033	1
31288J	UH	7		09/01/2013	MBS PAYDOWN		49,190	49,190	49,878	49,323	0	(133)	0	(133)	0	49,190	0	0	0	1,874	05/01/2033	1
31288J	W5	1		09/01/2013	MBS PAYDOWN		68	68	69	69	0	0	0	0	0	68	0	0	0	3	05/01/2033	1
31288J	YK	6		09/01/2013	MBS PAYDOWN		21,361	21,361	21,580	21,417	0	(56)	0	(56)	0	21,361	0	0	0	688	01/01/2033	1
31288J	YL	4		09/01/2013	MBS PAYDOWN		13,283	13,283	13,434	13,325	0	(42)	0	(42)	0	13,283	0	0	0	487	02/01/2033	1
31288K	B3	6		09/01/2013	MBS PAYDOWN		325	325	328	325	0	0	0	0	0	325	0	0	0	12	05/01/2033	1
31288K	B8	5		09/01/2013	MBS PAYDOWN		81	81	82	80	0	0	0	0	0	81	0	0	0	3	06/01/2033	1
3128F5	KA	5		09/01/2013	MBS PAYDOWN		196	196	201	204	0	(7)	0	(7)	0	196	0	0	0	9	11/01/2025	1
3128F9	S9	2		09/01/2013	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	03/01/2026	1
3128FL	MH	3		09/01/2013	MBS PAYDOWN		72	72	74	75	0	(3)	0	(3)	0	72	0	0	0	3	02/01/2027	1
3128FV	AZ	4		09/01/2013	MBS PAYDOWN		67	67	68	70	0	(4)	0	(4)	0	67	0	0	0	3	01/01/2028	1
3128FV	KX	8		09/01/2013	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/01/2028	1
3128FY	RM	9		09/01/2013	MBS PAYDOWN		100	100	103	107	0	(7)	0	(7)	0	100	0	0	0	4	04/01/2028	1
3128HX	S9	7		09/15/2013	MBS PAYDOWN		759,250	759,250	758,775	759,036	0	214	0	214	0	759,250	0	0	0	3,511	08/15/2042	1
3128HX	T8	8		07/16/2013	VARIOUS		50,758,059	50,734,386	50,702,677	50,702,298	0	442	0	442	0	50,702,740	0	55,319	55,319	211,453	08/15/2042	1
3128K0	2T	9		09/01/2013	MBS PAYDOWN		396	396	387	400	0	(4)	0	(4)	0	396	0	0	0	15	12/01/2035	1
3128K0	K7	7		09/01/2013	MBS PAYDOWN		24,620	24,620	24,087	24,805	0	(184)	0	(184)	0	24,620	0	0	0	972	12/01/2035	1
3128K0	VA	8		09/01/2013	MBS PAYDOWN		20,627	20,627	20,180	20,743	0	(115)	0	(115)	0	20,627	0	0	0	847	12/01/2035	1
3128K1	LG	4		09/01/2013	MBS PAYDOWN		7,187	7,187	7,031	7,137	0	50	0	50	0	7,187	0	0	0	263	12/01/2035	1

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
3128K5 6N 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		12,899	12,899	13,086	12,927	0	(28)	0	(28)	0	12,899	0	0	0	530	06/01/2035	1
3128K6 G9 5	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		1,809	1,809	1,835	1,810	0	(1)	0	(1)	0	1,809	0	0	0	66	06/01/2035	1
3128K6 GH 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		5,643	5,643	5,725	5,651	0	(8)	0	(8)	0	5,643	0	0	0	215	06/01/2035	1
3128KV GV 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		239,809	239,809	241,083	239,186	0	623	0	623	0	239,809	0	0	0	9,591	06/01/2037	1
3128LX BR 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		127,211	127,211	128,304	126,967	0	244	0	244	0	127,211	0	0	0	4,589	07/01/2035	1
3128M4 J3 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		11,888	11,888	12,200	11,955	0	(67)	0	(67)	0	11,888	0	0	0	562	02/01/2037	1
3128M5 AR 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		66,895	66,895	62,196	67,182	0	(288)	0	(288)	0	66,895	0	0	0	1,982	03/01/2036	1
3128M5 CD 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		41,167	41,167	42,746	41,278	0	(111)	0	(111)	0	41,167	0	0	0	1,806	12/01/2033	1
3128M5 QZ 6	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		132,825	132,825	140,587	134,618	0	(1,793)	0	(1,793)	0	132,825	0	0	0	5,290	01/01/2038	1
3128NH 6F 5	FED HOME LOAN MTG CORP			09/01/2013	VARIOUS		150	150	151	150	0	0	0	0	0	150	0	0	0	3	03/01/2037	1
3128NH V4 2	FED HOME LOAN MTG CORP			09/01/2013	VARIOUS		34,691	34,691	35,036	34,709	0	(18)	0	(18)	0	34,691	0	0	0	822	03/01/2037	1
312913 X5 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		70,953	70,953	67,161	70,700	0	253	0	253	0	70,953	0	0	0	3,589	12/15/2022	1
312915 AX 9	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		178,741	178,741	143,823	177,052	0	1,688	0	1,688	0	178,741	0	0	0	7,143	04/15/2023	1
312915 FC 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		189,122	189,122	176,068	188,205	0	917	0	917	0	189,122	0	0	0	8,502	04/15/2023	1
31292G TP 1	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		333	333	340	348	0	(15)	0	(15)	0	333	0	0	0	15	09/01/2027	1
31292G V4 5	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		1,081	1,081	1,104	1,094	0	(13)	0	(13)	0	1,081	0	0	0	44	07/01/2028	1
31292G VT 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		106	106	108	107	0	(1)	0	(1)	0	106	0	0	0	4	06/01/2028	1
31292G WG 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		599	599	612	624	0	(25)	0	(25)	0	599	0	0	0	26	09/01/2028	1
31292G WT 9	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		567	567	580	588	0	(21)	0	(21)	0	567	0	0	0	24	10/01/2028	1
31292G X6 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		1,655	1,655	1,691	1,714	0	(59)	0	(59)	0	1,655	0	0	0	73	01/01/2029	1
31292G XD 3	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		667	667	681	692	0	(25)	0	(25)	0	667	0	0	0	29	11/01/2028	1
31292H M8 4	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		3,541	3,541	3,576	3,558	0	(17)	0	(17)	0	3,541	0	0	0	127	11/01/2031	1
31292H NF 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		34,798	34,798	35,144	34,931	0	(133)	0	(133)	0	34,798	0	0	0	1,275	01/01/2032	1
31292H P9 9	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		141	141	143	140	0	0	0	0	0	141	0	0	0	5	03/01/2032	1
31292H QQ 0	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		8,896	8,896	8,985	8,932	0	(36)	0	(36)	0	8,896	0	0	0	315	04/01/2032	1
31292H S8 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		8,248	8,248	8,353	8,245	0	3	0	3	0	8,248	0	0	0	300	01/01/2033	1
31292H SR 6	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		58,545	58,545	59,292	58,648	0	(103)	0	(103)	0	58,545	0	0	0	2,117	11/01/2032	1
31292H SZ 8	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		2,689	2,689	2,715	2,690	0	(1)	0	(1)	0	2,689	0	0	0	99	12/01/2032	1
31292H UP 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		240,305	240,305	243,985	240,007	0	298	0	298	0	240,305	0	0	0	8,554	02/01/2033	1
31292H VU 5	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		5,006	5,006	5,070	5,001	0	5	0	5	0	5,006	0	0	0	181	04/01/2033	1
31292H WM 2	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		82,804	82,804	83,657	82,661	0	142	0	142	0	82,804	0	0	0	3,002	05/01/2033	1
31292H X3 3	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		236,230	236,230	238,914	235,566	0	664	0	664	0	236,230	0	0	0	7,839	08/01/2033	1
31292H XA 7	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		350,648	350,648	355,615	349,842	0	806	0	806	0	350,648	0	0	0	12,807	06/01/2033	1
31292H XB 5	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		111,975	111,975	115,229	111,176	0	799	0	799	0	111,975	0	0	0	3,694	06/01/2033	1
31292H YL 2	FED HOME LOAN MTG CORP			09/01/2013	MBS PAYDOWN		8,003	8,003	8,176	8,081	0	(78)	0	(78)	0	8,003	0	0	0	322	08/01/2033	1

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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)
31292H	YT	5	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	149,160	149,160	150,855	148,705	0	455	0	455	0	149,160	0	0	0	4,979	09/01/2033	1.....
31292H	ZM	9	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	51,320	51,320	51,909	51,132	0	188	0	188	0	51,320	0	0	0	1,683	10/01/2033	1.....
31292K	6A	0	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	3,409,824	3,409,824	3,425,275	3,416,536	0	(6,712)	0	(6,712)	0	3,409,824	0	0	0	87,937	12/01/2040	1.....
31293E	PH	7	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	797	797	805	794	0	2	0	2	0	797	0	0	0	29	12/01/2028	1.....
31293H	3C	5	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	289	289	292	290	0	(1)	0	(1)	0	289	0	0	0	11	01/01/2029	1.....
31293J	6A	2	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	42	42	42	42	0	0	0	0	0	42	0	0	0	2	01/01/2029	1.....
31293J	ZB	8	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	54	54	55	57	0	(2)	0	(2)	0	54	0	0	0	2	02/01/2029	1.....
31293L	KR	4	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	31	31	32	31	0	0	0	0	0	31	0	0	0	1	02/01/2029	1.....
31293Q	T3	7	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	44	44	45	46	0	(1)	0	(1)	0	44	0	0	0	2	05/01/2029	1.....
31293V	DL	3	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	561	561	574	565	0	(4)	0	(4)	0	561	0	0	0	24	07/01/2029	1.....
31294E	JF	7	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	25	25	25	26	0	(1)	0	(1)	0	25	0	0	0	1	04/01/2030	1.....
31296J	2F	2	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	452	452	459	451	0	1	0	1	0	452	0	0	0	17	07/01/2033	1.....
31296J	C2	0	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	270	270	273	271	0	(1)	0	(1)	0	270	0	0	0	10	06/01/2033	1.....
31296J	E7	7	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	497	497	502	499	0	(2)	0	(2)	0	497	0	0	0	18	06/01/2033	1.....
31296J	GT	7	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	3,063	3,063	3,093	3,044	0	19	0	19	0	3,063	0	0	0	112	06/01/2033	1.....
31296J	SB	3	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	133	133	134	133	0	0	0	0	0	133	0	0	0	5	06/01/2033	1.....
31296J	VP	8	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	20,620	20,620	20,825	20,624	0	(4)	0	(4)	0	20,620	0	0	0	845	06/01/2033	1.....
31296J	VQ	6	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	22,409	22,409	22,632	22,392	0	18	0	18	0	22,409	0	0	0	822	06/01/2033	1.....
31296J	VR	4	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	5,509	5,509	5,564	5,504	0	5	0	5	0	5,509	0	0	0	202	06/01/2033	1.....
31296J	VS	2	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	5,585	5,585	5,641	5,592	0	(7)	0	(7)	0	5,585	0	0	0	205	06/01/2033	1.....
31296K	EQ	2	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	38,794	38,794	39,253	38,636	0	158	0	158	0	38,794	0	0	0	1,282	07/01/2033	1.....
31296K	TN	3	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	2,494	2,494	2,531	2,493	0	1	0	1	0	2,494	0	0	0	91	07/01/2033	1.....
31296L	5M	9	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	18,332	18,332	18,603	18,329	0	4	0	4	0	18,332	0	0	0	754	08/01/2033	1.....
31296L	FD	8	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	321,955	321,955	325,760	321,448	0	507	0	507	0	321,955	0	0	0	10,938	08/01/2033	1.....
31296L	JQ	5	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	173,695	173,695	175,748	172,971	0	724	0	724	0	173,695	0	0	0	6,098	08/01/2033	1.....
31296M	6J	3	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	31,637	31,637	32,000	31,529	0	108	0	108	0	31,637	0	0	0	1,039	09/01/2033	1.....
31296M	6U	8	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	1,422	1,422	1,452	1,422	0	(1)	0	(1)	0	1,422	0	0	0	57	09/01/2033	1.....
31296M	GN	3	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	2,893	2,893	2,955	2,881	0	12	0	12	0	2,893	0	0	0	116	10/01/2032	1.....
31296M	HH	5	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	25,694	25,694	25,986	25,578	0	117	0	117	0	25,694	0	0	0	775	09/01/2033	1.....
31296M	L4	9	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	75,168	75,168	76,029	75,230	0	(62)	0	(62)	0	75,168	0	0	0	2,552	09/01/2033	1.....
31296M	VC	0	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	492	492	503	489	0	3	0	3	0	492	0	0	0	20	09/01/2033	1.....
31296M	VW	6	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	47,324	47,324	48,012	47,331	0	(7)	0	(7)	0	47,324	0	0	0	1,729	09/01/2033	1.....
31296N	BE	6	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	421,368	421,368	426,349	420,181	0	1,187	0	1,187	0	421,368	0	0	0	14,096	10/01/2033	1.....
31296N	DV	6	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	108,273	108,273	109,503	107,883	0	390	0	390	0	108,273	0	0	0	3,595	09/01/2033	1.....
31296N	JW	8	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	321	321	326	321	0	0	0	0	0	321	0	0	0	12	09/01/2033	1.....
31296N	RN	9	FED HOME LOAN MTG CORP.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	291,079	291,079	294,387	292,560	0	(1,482)	0	(1,482)	0	291,079	0	0	0	10,484	06/01/2033	1.....

QE05.7

SCHEDULE D - PART 4

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

QE05.8

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)
31296Q HM	5	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	222,612	222,612	225,243	222,061	0	551	0	551	0	222,612	0	0	0	7,842	11/01/2033	1.....
31296Q SZ	4	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	3,404	3,404	3,443	3,394	0	10	0	10	0	3,404	0	0	0	114	11/01/2033	1.....
31296R QM	3	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	427,816	427,816	432,678	426,965	0	850	0	850	0	427,816	0	0	0	14,844	11/01/2033	1.....
31296S 3G	9	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	.....624	624	633	623	0	1	0	1	0	624	0	0	0	22	01/01/2034	1.....
31296T GJ	7	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	50,236	50,236	50,807	50,236	0	0	0	0	0	50,236	0	0	0	1,644	02/01/2034	1.....
31296T PN	8	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	101,573	101,573	102,774	101,573	0	0	0	0	0	101,573	0	0	0	3,225	02/01/2034	1.....
31296U PG	0	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	18,033	18,033	18,238	18,033	0	0	0	0	0	18,033	0	0	0	549	03/01/2034	1.....
31296U PU	9	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	303,432	303,432	307,019	303,432	0	0	0	0	0	303,432	0	0	0	9,978	03/01/2034	1.....
31296X 5W	1	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	9,949	9,949	10,064	9,949	0	0	0	0	0	9,949	0	0	0	348	05/01/2034	1.....
31296X 6P	5	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	125,975	125,975	127,430	125,975	0	0	0	0	0	125,975	0	0	0	4,098	05/01/2034	1.....
31296Y AK	9	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	254,118	254,118	257,054	254,118	0	0	0	0	0	254,118	0	0	0	8,547	05/01/2034	1.....
31297A VP	6	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	45,294	45,294	45,817	45,294	0	0	0	0	0	45,294	0	0	0	1,423	06/01/2034	1.....
31297B K7	6	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	109,471	109,471	110,719	109,471	0	0	0	0	0	109,471	0	0	0	3,828	06/01/2034	1.....
31297N KN	5	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	302,339	302,339	304,181	301,821	0	518	0	518	0	302,339	0	0	0	10,834	08/01/2035	1.....
31297Q ZY	8	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	11,499	11,499	11,250	11,562	0	(63)	0	(63)	0	11,499	0	0	0	372	06/01/2035	1.....
31297T MS	9	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	139,303	139,303	140,277	139,059	0	244	0	244	0	139,303	0	0	0	5,276	09/01/2035	1.....
31297U 5X	4	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	12,361	12,361	12,541	12,354	0	8	0	8	0	12,361	0	0	0	458	10/01/2034	1.....
31297U PG	9	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	11,686	11,686	11,768	11,650	0	37	0	37	0	11,686	0	0	0	428	10/01/2035	1.....
31297V UG	1	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	129,037	129,037	127,454	129,422	0	(386)	0	(386)	0	129,037	0	0	0	4,163	11/01/2035	1.....
31298M DQ	7	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	339	339	342	341	0	(3)	0	(3)	0	339	0	0	0	15	05/01/2031	1.....
31298R H4	1	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	817	817	826	822	0	(4)	0	(4)	0	817	0	0	0	30	07/01/2031	1.....
31298S PG	3	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	8,166	8,166	8,343	8,397	0	(230)	0	(230)	0	8,166	0	0	0	341	02/01/2029	1.....
31298W 2T	1	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	13	13	14	14	0	0	0	0	0	13	0	0	0	0	11/01/2031	1.....
31298W NG	6	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	118	118	119	120	0	(2)	0	(2)	0	118	0	0	0	4	11/01/2031	1.....
31298Y WM	9	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	1,244	1,244	1,256	1,248	0	(5)	0	(5)	0	1,244	0	0	0	46	12/01/2031	1.....
31335G LX	1	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	1,747	1,747	1,785	1,762	0	(15)	0	(15)	0	1,747	0	0	0	71	09/01/2025	1.....
31335G NJ	0	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	1,519	1,519	1,556	1,531	0	(12)	0	(12)	0	1,519	0	0	0	61	03/01/2026	1.....
31335H SA	2	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	96	96	99	96	0	0	0	0	0	96	0	0	0	4	01/01/2022	1.....
31335H X7	3	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	6,041	6,041	6,172	6,026	0	15	0	15	0	6,041	0	0	0	242	06/01/2023	1.....
313376 M9	9	FED HOME LOAN MTG CORP	.....	09/01/2013	MBS PAYDOWN	.....	.....	25,899	25,899	25,671	25,882	0	16	0	16	0	25,899	0	0	0	1,303	04/15/2026	1.....
313401 XK	2	FED HOME LOAN MTG CORP	.....	09/01/2013	VARIOUS	.....	.....	60	60	54	59	0	1	0	1	0	60	0	0	0	4	03/01/2017	1FM....
313401 XQ	9	FED HOME LOAN MTG CORP	.....	09/01/2013	VARIOUS	.....	.....	62	62	56	61	0	1	0	1	0	62	0	0	0	4	04/01/2017	3FM....
31340Y AE	9	FED HOME LOAN MTG CORP	.....	09/15/2013	VARIOUS	.....	.....	5,912	5,912	6,178	5,954	0	(42)	0	(42)	0	5,912	0	0	0	435	04/15/2019	1.....
31340Y BT	5	FED HOME LOAN MTG CORP	.....	09/15/2013	VARIOUS	.....	.....	13,433	13,433	12,283	13,313	0	119	0	119	0	13,433	0	0	0	861	06/15/2019	1.....
31340Y CX	5	FED HOME LOAN MTG CORP	.....	09/15/2013	VARIOUS	.....	.....	13,880	13,880	13,012	13,741	0	139	0	139	0	13,880	0	0	0	1,001	07/15/2019	1.....
313442 G8	2	FED HOME LOAN MTG CORP	.....	09/01/2013	VARIOUS	.....	.....	40	40	36	40	0	0	0	0	0	40	0	0	0	3	05/01/2017	1FM....

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
313443 PG 2	FED HOME LOAN MTG CORP.....	09/01/2013	VARIOUS.....	128	128	116	126	0	2	0	0	0	2	0	128	0	0	0	8	05/01/2017	1FM....	
313445 6Q 6	FED HOME LOAN MTG CORP.....	08/01/2013	VARIOUS.....	22	22	19	21	0	0	0	0	0	0	0	22	0	0	0	1	07/01/2017	2AM....	
31344M KB 6	FED HOME LOAN MTG CORP.....	09/01/2013	VARIOUS.....	43	43	39	42	0	0	0	0	0	0	0	43	0	0	0	3	12/01/2016	2AM....	
31344S GF 9	FED HOME LOAN MTG CORP.....	09/01/2013	VARIOUS.....	22	22	19	21	0	0	0	0	0	0	0	22	0	0	0	2	02/01/2017	3AM....	
31344X AT 4	FED HOME LOAN MTG CORP.....	09/01/2013	VARIOUS.....	89	89	80	88	0	1	0	1	0	1	0	89	0	0	0	5	04/01/2017	1.....	
31345G RL 9	FED HOME LOAN MTG CORP.....	09/01/2013	VARIOUS.....	1,848	1,848	1,673	1,840	0	9	0	9	0	9	0	1,848	0	0	0	111	06/01/2018	1.....	
31358R 4X 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	31,597	31,597	30,185	31,513	0	84	0	84	0	84	0	31,597	0	0	0	1,540	01/25/2023	1.....	
31358T LW 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	54,558	54,558	49,917	54,234	0	324	0	324	0	324	0	54,558	0	0	0	2,738	02/25/2023	1.....	
31359G UM 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	808,012	808,012	761,946	803,512	0	4,500	0	4,500	0	4,500	0	808,012	0	0	0	33,691	02/25/2024	1.....	
313602 QB 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,537	1,537	1,533	1,537	0	0	0	0	0	0	0	1,537	0	0	0	106	04/25/2019	1.....	
313637 FB 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	2,402	2,402	2,402	2,402	0	0	0	0	0	0	0	2,402	0	0	0	106	03/01/2028	1.....	
313637 FH 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	2,689	2,689	2,689	2,689	0	0	0	0	0	0	0	2,689	0	0	0	119	07/01/2028	1.....	
313637 LM 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,900	1,900	1,900	1,900	0	0	0	0	0	0	0	1,900	0	0	0	79	07/01/2029	1.....	
31368H KA 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	9,186	9,186	9,103	9,142	0	44	0	44	0	44	0	9,186	0	0	0	432	11/01/2027	1.....	
31368H KP 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	5,431	5,431	5,111	5,294	0	137	0	137	0	137	0	5,431	0	0	0	221	06/01/2029	1.....	
31371E 6V 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	315	315	320	317	0	(2)	0	(2)	0	(2)	0	315	0	0	0	17	06/01/2025	1.....	
31371F FR 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	531	531	540	531	0	0	0	0	0	0	0	531	0	0	0	28	02/01/2026	1.....	
31371F J8 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,642	1,642	1,543	1,605	0	38	0	38	0	38	0	1,642	0	0	0	66	05/01/2026	1.....	
31371F KE 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,054	1,054	1,072	1,054	0	0	0	0	0	0	0	1,054	0	0	0	56	05/01/2026	1.....	
31371G 2R 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	164	164	166	165	0	(1)	0	(1)	0	(1)	0	164	0	0	0	7	10/01/2028	1.....	
31371G BC 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	720	720	710	718	0	2	0	2	0	2	0	720	0	0	0	33	10/01/2027	1.....	
31371G CX 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	39	39	39	39	0	0	0	0	0	0	0	39	0	0	0	2	11/01/2027	1.....	
31371G DB 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	81	81	82	81	0	(1)	0	(1)	0	(1)	0	81	0	0	0	4	11/01/2027	1.....	
31371G GT 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	12,286	12,286	12,484	12,386	0	(101)	0	(101)	0	(101)	0	12,286	0	0	0	613	01/01/2028	1.....	
31371H DQ 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	3,613	3,613	3,634	3,623	0	(10)	0	(10)	0	(10)	0	3,613	0	0	0	144	01/01/2029	1.....	
31371H GY 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	2,750	2,750	2,799	2,763	0	(13)	0	(13)	0	(13)	0	2,750	0	0	0	98	02/01/2029	1.....	
31371H HQ 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	112	112	112	112	0	0	0	0	0	0	0	112	0	0	0	5	03/01/2029	1.....	
31371H JY 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	5,971	5,971	6,027	5,976	0	(5)	0	(5)	0	(5)	0	5,971	0	0	0	225	04/01/2029	1.....	
31371H NM 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	446	446	418	437	0	9	0	9	0	9	0	446	0	0	0	18	06/01/2029	1.....	
31371H QW 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	240	240	244	243	0	(3)	0	(3)	0	(3)	0	240	0	0	0	10	07/01/2029	1.....	
31371H VJ 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	106	106	106	106	0	0	0	0	0	0	0	106	0	0	0	5	09/01/2029	1.....	
31371H X8 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	3,945	3,945	3,709	3,910	0	35	0	35	0	35	0	3,945	0	0	0	139	09/01/2029	1.....	
31371K 2Z 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	25,757	25,757	26,216	25,725	0	32	0	32	0	32	0	25,757	0	0	0	947	03/01/2033	1.....	
31371K 3A 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	79,868	79,868	80,739	79,742	0	126	0	126	0	126	0	79,868	0	0	0	2,883	04/01/2033	1.....	
31371K 4K 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	10,192	10,192	10,375	10,175	0	17	0	17	0	17	0	10,192	0	0	0	367	05/01/2033	1.....	
31371K 4L 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,524	1,524	1,571	1,539	0	(15)	0	(15)	0	(15)	0	1,524	0	0	0	63	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

QE05.10

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)
31371K 5Z 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					17,264	17,264	17,574	17,246	0	18	0	18	0	17,264	0	0	0	630	06/01/2023	1.....
31371K 6C 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					240,745	240,745	245,105	240,353	0	391	0	391	0	240,745	0	0	0	8,663	06/01/2033	1.....
31371K VF 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					142,715	142,715	145,279	143,067	0	(353)	0	(353)	0	142,715	0	0	0	5,163	11/01/2032	1.....
31371K WH 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					18,847	18,847	18,714	18,825	0	22	0	22	0	18,847	0	0	0	689	12/01/2032	1.....
31371K XS 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					13,235	13,235	13,472	13,256	0	(21)	0	(21)	0	13,235	0	0	0	479	01/01/2023	1.....
31371K ZA 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					10,546	10,546	10,625	10,535	0	11	0	11	0	10,546	0	0	0	379	02/01/2033	1.....
31371L A6 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					35,780	35,780	35,921	35,741	0	39	0	39	0	35,780	0	0	0	1,309	08/01/2033	1.....
31371L DH 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					3,604	3,604	3,637	3,601	0	3	0	3	0	3,604	0	0	0	131	10/01/2033	1.....
31371L FY 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					7,732	7,732	7,804	7,719	0	13	0	13	0	7,732	0	0	0	283	12/01/2033	1.....
31371L HD 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					6,579	6,579	6,640	6,564	0	15	0	15	0	6,579	0	0	0	241	01/01/2034	1.....
31372B LU 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					149	149	151	152	0	(3)	0	(3)	0	149	0	0	0	6	01/01/2024	1.....
31373Q GN 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2025	1.....
31373Q N3 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					19	19	20	19	0	0	0	0	0	19	0	0	0	1	04/01/2025	1.....
31373T 3E 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					973	973	1,012	978	0	(5)	0	(5)	0	973	0	0	0	56	05/01/2025	1.....
31373T JQ 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					291	291	303	290	0	1	0	1	0	291	0	0	0	17	02/01/2025	1.....
31373U ER 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					4	4	4	3	0	0	0	0	0	4	0	0	0	0	10/01/2025	1.....
31373U JT 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					1,199	1,199	1,219	1,201	0	(2)	0	(2)	0	1,199	0	0	0	61	01/01/2026	1.....
31373V K2 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					55	55	57	55	0	0	0	0	0	55	0	0	0	3	03/01/2025	1.....
31373W 5K 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					16	16	17	16	0	0	0	0	0	16	0	0	0	1	02/01/2025	1.....
31374B ZZ 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					95	95	99	95	0	0	0	0	0	95	0	0	0	5	06/01/2025	1.....
31374E BM 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					78	78	81	78	0	0	0	0	0	78	0	0	0	4	05/01/2025	1.....
31374F 6W 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					201	201	200	199	0	2	0	2	0	201	0	0	0	9	01/01/2027	1.....
31374G DK 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					80	80	78	79	0	0	0	0	0	80	0	0	0	4	03/01/2027	1.....
31374L GV 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					70	70	72	69	0	0	0	0	0	70	0	0	0	4	07/01/2025	1.....
31374T 2X 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					1,119	1,119	1,060	1,098	0	21	0	21	0	1,119	0	0	0	46	10/01/2029	1.....
31374T AK 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					8,263	8,263	8,396	8,410	0	(147)	0	(147)	0	8,263	0	0	0	330	06/01/2028	1.....
31374T DR 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					6,922	6,922	7,034	7,028	0	(106)	0	(106)	0	6,922	0	0	0	278	11/01/2028	1.....
31374T E3 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					159	159	162	161	0	(2)	0	(2)	0	159	0	0	0	7	11/01/2028	1.....
31374T HQ 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					826	826	839	835	0	(10)	0	(10)	0	826	0	0	0	33	12/01/2028	1.....
31374T NX 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					7,998	7,998	7,849	7,951	0	47	0	47	0	7,998	0	0	0	345	03/01/2029	1.....
31374T RM 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					9,915	9,915	9,317	9,667	0	248	0	248	0	9,915	0	0	0	402	05/01/2029	1.....
31374T RX 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					3,086	3,086	2,900	3,010	0	76	0	76	0	3,086	0	0	0	125	05/01/2029	1.....
31374T RZ 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					4,816	4,816	4,683	4,758	0	58	0	58	0	4,816	0	0	0	232	05/01/2029	1.....
31374T VN 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					98	98	100	99	0	(1)	0	(1)	0	98	0	0	0	4	07/01/2029	1.....
31375M XC 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					5,619	5,619	5,710	5,676	0	(56)	0	(56)	0	5,619	0	0	0	246	03/01/2026	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)
31376E X5	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	19	19	18	19	0	0	0	0	0	19	0	0	0	1	09/01/2026	1.....
31376L GJ	7	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	78	78	77	77	0	0	0	0	0	78	0	0	0	4	01/01/2027	1.....
31376Q PQ	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	137	137	136	136	0	0	0	0	0	137	0	0	0	6	10/01/2026	1.....
31376T BB	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2027	1.....
31376V QT	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	11	11	12	12	0	0	0	0	0	11	0	0	0	1	02/01/2027	1.....
31377C K9	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	7,689	7,689	7,225	7,720	0	(31)	0	(31)	0	7,689	0	0	0	307	01/01/2029	1.....
31377C M4	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	183	183	186	183	0	0	0	0	0	183	0	0	0	9	12/01/2027	1.....
31377X LR	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	18	18	18	18	0	0	0	0	0	18	0	0	0	1	05/01/2027	1.....
31378A A3	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	76	76	77	76	0	0	0	0	0	76	0	0	0	4	10/01/2027	1.....
31378B 5Q	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	3,423	3,423	3,376	3,416	0	7	0	7	0	3,423	0	0	0	160	10/01/2027	1.....
31378B 5V	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	235	235	232	235	0	0	0	0	0	235	0	0	0	11	10/01/2027	1.....
31378C B7	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	197	197	194	197	0	0	0	0	0	197	0	0	0	9	10/01/2027	1.....
31378C B9	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	108	108	106	108	0	0	0	0	0	108	0	0	0	5	10/01/2027	1.....
31378D T8	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	57	57	56	57	0	0	0	0	0	57	0	0	0	3	10/01/2027	1.....
31378D X3	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	26,675	26,675	26,308	26,636	0	39	0	39	0	26,675	0	0	0	1,396	12/01/2027	1.....
31378D X6	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	150	150	148	150	0	0	0	0	0	150	0	0	0	7	12/01/2027	1.....
31378D XW	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	829	829	818	826	0	3	0	3	0	829	0	0	0	39	12/01/2027	1.....
31378E Z3	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	77	77	76	77	0	0	0	0	0	77	0	0	0	4	10/01/2027	1.....
31378F G2	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	564	564	572	570	0	(6)	0	(6)	0	564	0	0	0	25	08/01/2027	1.....
31378F XP	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2027	1.....
31378H G5	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	26	26	27	26	0	0	0	0	0	26	0	0	0	1	09/01/2027	1.....
31378J AR	8	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	9	9	9	9	0	0	0	0	0	9	0	0	0	0	09/01/2027	1.....
31378J EZ	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	55	55	56	55	0	0	0	0	0	55	0	0	0	3	10/01/2027	1.....
31378L CH	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	260	260	264	260	0	0	0	0	0	260	0	0	0	13	12/01/2027	1.....
31378L CK	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	687	687	677	686	0	1	0	1	0	687	0	0	0	32	12/01/2027	1.....
31378L CM	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	817	817	805	817	0	0	0	0	0	817	0	0	0	38	12/01/2027	1.....
31378L CS	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	199	199	196	198	0	0	0	0	0	199	0	0	0	9	12/01/2027	1.....
31378L JR	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	356	356	362	357	0	(1)	0	(1)	0	356	0	0	0	18	10/01/2027	1.....
31378L M6	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	320	320	316	320	0	1	0	1	0	320	0	0	0	15	12/01/2027	1.....
31378L ZR	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	149	149	147	147	0	2	0	2	0	149	0	0	0	7	12/01/2027	1.....
31378N ET	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	300	300	296	300	0	1	0	1	0	300	0	0	0	14	12/01/2027	1.....
31378P HR	7	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	572	572	581	579	0	(7)	0	(7)	0	572	0	0	0	29	11/01/2027	1.....
31378P X3	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	116	116	118	116	0	(1)	0	(1)	0	116	0	0	0	6	11/01/2027	1.....
31378P Z6	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	106	106	105	105	0	1	0	1	0	106	0	0	0	4	01/01/2028	1.....
31378P ZQ	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	106	106	105	106	0	0	0	0	0	106	0	0	0	5	12/01/2027	1.....
31378Q 4X	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....	.....	.....	35	35	34	35	0	0	0	0	0	35	0	0	0	2	12/01/2027	1.....

QE05.11

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
31378Q GX 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	648	648	639	646	0	2	0	2	0	2	0	648	0	0	0	30	12/01/2027	1.....	
31378Q LG 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	22	22	22	22	0	0	0	0	0	0	0	22	0	0	0	1	12/01/2027	1.....	
31378Q LQ 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	598	598	589	597	0	0	0	0	0	0	0	598	0	0	0	28	12/01/2027	1.....	
31378Q LU 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,882	1,882	1,856	1,882	0	0	0	0	0	0	0	1,882	0	0	0	88	12/01/2027	1.....	
31378R KF 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	265	265	269	265	0	0	0	0	0	0	0	265	0	0	0	13	12/01/2027	1.....	
31378T KC 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	26	26	25	26	0	0	0	0	0	0	0	26	0	0	0	1	12/01/2027	1.....	
31378T LY 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	111	111	112	111	0	(1)	0	(1)	0	0	0	111	0	0	0	6	12/01/2027	1.....	
31379C WJ 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	38	38	39	39	0	(1)	0	(1)	0	0	0	38	0	0	0	2	03/01/2028	1.....	
31379D F9 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	44	44	44	44	0	0	0	0	0	0	0	44	0	0	0	2	08/01/2027	1.....	
31379L VX 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	14	14	13	14	0	0	0	0	0	0	0	14	0	0	0	1	04/01/2028	1.....	
31379N X5 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	41	41	39	41	0	0	0	0	0	0	0	41	0	0	0	2	04/01/2028	1.....	
31379U BM 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	401	401	376	397	0	3	0	3	0	3	0	401	0	0	0	16	11/01/2028	1.....	
3137AQ WY 0	FED HOME LOAN MTG CORP.....	09/15/2013	MBS PAYDOWN.....	728,389	728,389	729,641	728,454	0	(65)	0	(65)	0	0	0	728,389	0	0	0	2,894	06/15/2032	1.....	
3137AR UB 0	FED HOME LOAN MTG CORP.....	09/15/2013	MBS PAYDOWN.....	548,398	548,398	548,398	548,398	0	0	0	0	0	0	0	548,398	0	0	0	2,169	04/15/2037	1.....	
3137AS RV 8	FED HOME LOAN MTG CORP.....	09/15/2013	MBS PAYDOWN.....	916,818	916,818	916,818	916,818	0	0	0	0	0	0	0	916,818	0	0	0	4,282	08/15/2042	1.....	
31380C PJ 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	430	430	437	433	0	(3)	0	(3)	0	0	0	430	0	0	0	17	08/01/2028	1.....	
31380H H7 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	117	117	112	117	0	0	0	0	0	0	0	117	0	0	0	5	09/01/2028	1.....	
31380H Q8 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	245	245	241	244	0	0	0	0	0	0	0	245	0	0	0	11	11/01/2028	1.....	
31380L F2 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	251	251	236	247	0	5	0	5	0	5	0	251	0	0	0	10	11/01/2028	1.....	
31380Q VP 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	146	146	146	147	0	0	0	0	0	0	0	146	0	0	0	7	11/01/2029	1.....	
31380R J2 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	2,708	2,708	2,609	2,704	0	4	0	4	0	4	0	2,708	0	0	0	95	02/01/2029	1.....	
31380R P6 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	2,113	2,113	2,147	2,135	0	(22)	0	(22)	0	0	0	2,113	0	0	0	82	12/01/2028	1.....	
31380U 5W 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	392	392	369	386	0	6	0	6	0	6	0	392	0	0	0	16	11/01/2028	1.....	
31380U DD 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	28	28	27	28	0	0	0	0	0	0	0	28	0	0	0	1	11/01/2028	1.....	
31380U MK 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	171	171	161	170	0	1	0	1	0	1	0	171	0	0	0	7	12/01/2028	1.....	
31380W QH 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	92	92	87	90	0	2	0	2	0	2	0	92	0	0	0	4	01/01/2029	1.....	
31380X HK 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	43	43	41	43	0	0	0	0	0	0	0	43	0	0	0	2	12/01/2028	1.....	
31380X X6 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	169	169	158	168	0	0	0	0	0	0	0	169	0	0	0	7	12/01/2028	1.....	
31380Y B6 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	109	109	102	106	0	3	0	3	0	3	0	109	0	0	0	4	12/01/2028	1.....	
31380Y E5 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	223	223	209	220	0	3	0	3	0	3	0	223	0	0	0	9	12/01/2028	1.....	
31380Y E6 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,713	1,713	1,610	1,686	0	27	0	27	0	27	0	1,713	0	0	0	63	12/01/2028	1.....	
31380Y Q8 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	90	90	84	89	0	1	0	1	0	1	0	90	0	0	0	4	11/01/2028	1.....	
31381A EC 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	156	156	146	145	0	10	0	10	0	10	0	156	0	0	0	6	12/01/2028	1.....	
31381A VU 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	273	273	257	272	0	2	0	2	0	2	0	273	0	0	0	11	10/01/2028	1.....	
31381B 2H 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	6,089	6,089	6,187	6,147	0	(57)	0	(57)	0	0	0	6,089	0	0	0	236	12/01/2028	1.....	
31381B CU 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	504	504	474	493	0	11	0	11	0	11	0	504	0	0	0	19	12/01/2028	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)
31381F XR 6	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/01/2029	1.....
31382D J8 8	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		5,308	5,308	5,113	5,298	0	10	0	10	0	5,308	0	0	0	215	01/01/2029	1.....
31382D WC 4	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		46	46	46	46	0	0	0	0	0	46	0	0	0	2	08/01/2029	1.....
31382D WF 7	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		38	38	39	38	0	0	0	0	0	38	0	0	0	2	08/01/2029	1.....
31382G P8 4	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		29	29	27	29	0	0	0	0	0	29	0	0	0	1	02/01/2029	1.....
31382J 5A 5	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		137	137	129	137	0	0	0	0	0	137	0	0	0	5	01/01/2029	1.....
31382K 2M 9	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		99	99	100	100	0	(1)	0	(1)	0	99	0	0	0	5	10/01/2029	1.....
31382K V7 0	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		1,895	1,895	1,779	1,875	0	21	0	21	0	1,895	0	0	0	76	06/01/2029	1.....
31382L UJ 3	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		583	583	548	580	0	4	0	4	0	583	0	0	0	23	02/01/2029	1.....
31382M DH 4	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		5,750	5,750	5,566	5,709	0	41	0	41	0	5,750	0	0	0	244	02/01/2029	1.....
31382N 3M 2	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		1,402	1,402	1,427	1,416	0	(15)	0	(15)	0	1,402	0	0	0	45	04/01/2029	1.....
31382N 4Z 2	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		32,988	32,988	30,999	32,252	0	736	0	736	0	32,988	0	0	0	1,191	02/01/2029	1.....
31382P QB 6	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		13	13	13	14	0	0	0	0	0	13	0	0	0	0	04/01/2029	1.....
31382Q B9 5	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		19	19	17	18	0	0	0	0	0	19	0	0	0	1	04/01/2029	1.....
31382R 3L 5	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		614	614	620	616	0	(2)	0	(2)	0	614	0	0	0	31	08/01/2029	1.....
31382R D6 7	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		519	519	487	505	0	13	0	13	0	519	0	0	0	20	06/01/2029	1.....
31382S 3J 8	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		37	37	35	38	0	0	0	0	0	37	0	0	0	1	03/01/2029	1.....
31382S E7 2	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		620	620	600	616	0	4	0	4	0	620	0	0	0	27	03/01/2029	1.....
31382T 4K 2	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		1,057	1,057	992	1,031	0	26	0	26	0	1,057	0	0	0	46	04/01/2029	1.....
31382U 4U 7	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		49	49	49	48	0	0	0	0	0	49	0	0	0	2	04/01/2029	1.....
31382V A2 0	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		30	30	28	30	0	0	0	0	0	30	0	0	0	1	04/01/2029	1.....
31382Y R8 3	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		3,795	3,795	3,814	3,800	0	(5)	0	(5)	0	3,795	0	0	0	170	05/01/2029	1.....
31383A G3 7	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		41	41	41	41	0	0	0	0	0	41	0	0	0	2	08/01/2029	1.....
31383A R6 8	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		11	11	10	11	0	0	0	0	0	11	0	0	0	0	05/01/2029	1.....
31383A XW 4	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		311	311	301	312	0	(2)	0	(2)	0	311	0	0	0	13	06/01/2029	1.....
31383B FJ 1	FED NATIONAL MTG ASSN.....		...	08/01/2013	MBS PAYDOWN.....		298	298	280	291	0	7	0	7	0	298	0	0	0	12	07/01/2029	1.....
31383C U9 4	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		800	800	807	804	0	(5)	0	(5)	0	800	0	0	0	40	08/01/2029	1.....
31383C VQ 5	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		224	224	226	225	0	(1)	0	(1)	0	224	0	0	0	11	08/01/2029	1.....
31383D MJ 9	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		1,164	1,164	1,175	1,172	0	(8)	0	(8)	0	1,164	0	0	0	58	09/01/2029	1.....
31383E 3F 6	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		9,390	9,390	8,812	9,051	0	339	0	339	0	9,390	0	0	0	422	06/01/2029	1.....
31383E LE 9	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		96	96	96	96	0	(1)	0	(1)	0	96	0	0	0	5	07/01/2029	1.....
31383E RR 4	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2029	1.....
31383F NP 9	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		379	379	355	374	0	4	0	4	0	379	0	0	0	15	07/01/2029	1.....
31383F RY 6	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		57	57	58	58	0	0	0	0	0	57	0	0	0	3	09/01/2029	1.....
31383J 7K 0	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		115	115	115	115	0	0	0	0	0	115	0	0	0	6	09/01/2029	1.....
31383J EG 1	FED NATIONAL MTG ASSN.....		...	09/01/2013	MBS PAYDOWN.....		400	400	402	401	0	(1)	0	(1)	0	400	0	0	0	20	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)
31383J N2	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		38	38	38	39	0	0	0	0	0	38	0	0	0	2	09/01/2029	1.....
31383K SR	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		309	309	312	311	0	(2)	0	(2)	0	309	0	0	0	15	07/01/2029	1.....
31383K ZG	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		1,557	1,557	1,572	1,563	0	(6)	0	(6)	0	1,557	0	0	0	78	07/01/2029	1.....
31383L H3	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		220	220	222	221	0	(1)	0	(1)	0	220	0	0	0	11	09/01/2029	1.....
31383L NA	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		92	92	86	91	0	0	0	0	0	92	0	0	0	4	07/01/2029	1.....
31383L U9	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		176	176	177	177	0	(1)	0	(1)	0	176	0	0	0	9	07/01/2029	1.....
31383M HQ	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		169	169	169	169	0	0	0	0	0	169	0	0	0	8	08/01/2029	1.....
31383M JB	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		1,589	1,589	1,604	1,596	0	(7)	0	(7)	0	1,589	0	0	0	70	09/01/2029	1.....
31383M VU	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		4,247	4,247	4,288	4,245	0	3	0	3	0	4,247	0	0	0	237	07/01/2029	1.....
31383M YU	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/01/2029	1.....
31383Q DV	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		161	161	163	161	0	0	0	0	0	161	0	0	0	8	08/01/2029	1.....
31383Q HX	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		9	9	8	9	0	0	0	0	0	9	0	0	0	0	08/01/2029	1.....
31383Q YV	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		115	115	116	115	0	(1)	0	(1)	0	115	0	0	0	6	09/01/2029	1.....
31383R 3A	8	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		165	165	167	167	0	(1)	0	(1)	0	165	0	0	0	8	08/01/2029	1.....
31383R 5Q	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	08/01/2029	1.....
31383R FB	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		195	195	196	195	0	(1)	0	(1)	0	195	0	0	0	10	08/01/2029	1.....
31383R FC	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		108	108	108	109	0	(1)	0	(1)	0	108	0	0	0	5	08/01/2029	1.....
31383R LH	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		369	369	350	370	0	0	0	0	0	369	0	0	0	16	08/01/2029	1.....
31383R X9	8	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		248	248	250	249	0	(1)	0	(1)	0	248	0	0	0	12	08/01/2029	1.....
31383S D6	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/01/2029	1.....
31383S FX	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		418	418	422	422	0	(4)	0	(4)	0	418	0	0	0	21	09/01/2029	1.....
31383S KK	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		118	118	118	118	0	0	0	0	0	118	0	0	0	6	12/01/2029	1.....
31383S PK	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		211	211	215	212	0	(1)	0	(1)	0	211	0	0	0	11	10/01/2029	1.....
31383S WW	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		104	104	106	106	0	(2)	0	(2)	0	104	0	0	0	6	10/01/2029	1.....
31383U VQ	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		440	440	444	444	0	(4)	0	(4)	0	440	0	0	0	23	09/01/2029	1.....
31384A SD	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		155	155	158	156	0	(1)	0	(1)	0	155	0	0	0	8	10/01/2029	1.....
31384A XM	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		225	225	229	226	0	0	0	0	0	225	0	0	0	12	10/01/2029	1.....
31384B 6Z	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		188	188	191	190	0	(2)	0	(2)	0	188	0	0	0	10	10/01/2029	1.....
31384D 5G	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		206	206	206	206	0	0	0	0	0	206	0	0	0	10	12/01/2029	1.....
31384D 7J	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		436	436	436	437	0	(1)	0	(1)	0	436	0	0	0	22	12/01/2029	1.....
31384D U5	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		86,799	86,799	86,785	87,042	0	(244)	0	(244)	0	86,799	0	0	0	4,873	11/01/2029	1.....
31384D XJ	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		62	62	62	62	0	0	0	0	0	62	0	0	0	3	11/01/2029	1.....
31384E AB	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		94	94	94	95	0	0	0	0	0	94	0	0	0	5	12/01/2029	1.....
31384F RQ	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		165	165	165	165	0	(1)	0	(1)	0	165	0	0	0	8	11/01/2029	1.....
31384G RS	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		375	375	375	376	0	0	0	0	0	375	0	0	0	19	11/01/2029	1.....
31384P QD	0	FED NATIONAL MTG ASSN.....		09/01/2013	MBS PAYDOWN.....		91	91	85	90	0	1	0	1	0	91	0	0	0	4	01/01/2030	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31384V 3F 7	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		599	599	609	606	0	(.7)	0	(.7)	0	599	0	0	0	24	06/01/2030	1.....
31384V M9 0	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		4,314	4,314	4,383	4,362	0	(.48)	0	(.48)	0	4,314	0	0	0	176	10/01/2029	1.....
31384V RR 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		299	299	303	303	0	(.4)	0	(.4)	0	299	0	0	0	12	10/01/2029	1.....
31384W K2 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,597	1,597	1,651	1,723	0	(.126)	0	(.126)	0	1,597	0	0	0	68	05/01/2031	1.....
31384W KY 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,608	1,608	1,663	1,734	0	(.126)	0	(.126)	0	1,608	0	0	0	67	05/01/2031	1.....
31385H 3P 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		2,002	2,002	2,038	2,023	0	(.21)	0	(.21)	0	2,002	0	0	0	72	12/01/2031	1.....
31385H 5A 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		826	826	826	831	0	(.5)	0	(.5)	0	826	0	0	0	35	01/01/2032	1.....
31385H QN 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		322	322	327	325	0	(.3)	0	(.3)	0	322	0	0	0	12	12/01/2029	1.....
31385W 4P 1	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		8,571	8,571	8,636	8,560	0	11	0	11	0	8,571	0	0	0	312	04/01/2033	1.....
31385X EC 7	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		146,145	146,145	145,118	145,989	0	156	0	156	0	146,145	0	0	0	5,313	06/01/2033	1.....
31385X F8 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		6,642	6,642	6,595	6,634	0	8	0	8	0	6,642	0	0	0	241	07/01/2033	1.....
31385X F9 3	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		32,891	32,891	33,141	32,855	0	36	0	36	0	32,891	0	0	0	1,192	07/01/2033	1.....
31385X JW 8	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		21,847	21,847	21,694	21,823	0	24	0	24	0	21,847	0	0	0	795	07/01/2033	1.....
31385X NR 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		186,660	186,660	188,396	186,422	0	238	0	238	0	186,660	0	0	0	6,782	10/01/2033	1.....
31386E K3 1	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		238	238	239	238	0	0	0	0	0	238	0	0	0	10	05/01/2031	1.....
31386W QR 2	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	03/01/2031	1.....
31386Y LA 0	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		577	577	586	578	0	(.1)	0	(.1)	0	577	0	0	0	23	04/01/2021	1.....
31387C XP 1	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		18	18	19	18	0	0	0	0	0	18	0	0	0	1	05/01/2031	1.....
31387E E8 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,287	1,287	1,295	1,295	0	(.8)	0	(.8)	0	1,287	0	0	0	52	07/01/2031	1.....
31387E ME 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		131	131	133	131	0	0	0	0	0	131	0	0	0	5	07/01/2031	1.....
31387H ZR 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		20	20	21	21	0	0	0	0	0	20	0	0	0	1	06/01/2031	1.....
31387S 2U 9	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,122	1,122	1,129	1,122	0	1	0	1	0	1,122	0	0	0	45	07/01/2031	1.....
31387X VK 8	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		2,264	2,264	2,265	2,273	0	(.9)	0	(.9)	0	2,264	0	0	0	116	09/01/2031	1.....
31388F NW 9	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		2,499	2,499	2,584	2,646	0	(.147)	0	(.147)	0	2,499	0	0	0	108	07/01/2031	1.....
31388G K8 3	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		29	29	29	30	0	0	0	0	0	29	0	0	0	1	09/01/2031	1.....
31388W XC 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		6,148	6,148	6,194	6,154	0	(.6)	0	(.6)	0	6,148	0	0	0	237	01/01/2032	1.....
31389C UJ 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		502	502	502	501	0	0	0	0	0	502	0	0	0	22	02/01/2032	1.....
31389D S9 9	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,786	1,786	1,842	1,786	0	0	0	0	0	1,786	0	0	0	64	09/01/2031	1.....
31389E MQ 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		90	90	92	90	0	0	0	0	0	90	0	0	0	4	06/01/2021	1.....
31389H ZQ 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		62	62	62	62	0	0	0	0	0	62	0	0	0	3	02/01/2032	1.....
31389J T8 7	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		157	157	157	158	0	(.1)	0	(.1)	0	157	0	0	0	7	02/01/2032	1.....
31389K 4J 7	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		21	21	21	21	0	0	0	0	0	21	0	0	0	1	02/01/2032	1.....
31389K AP 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		323	323	323	324	0	(.1)	0	(.1)	0	323	0	0	0	15	03/01/2032	1.....
31389K K2 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		181	181	181	182	0	0	0	0	0	181	0	0	0	8	02/01/2032	1.....
31389K MA 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		181	181	184	179	0	2	0	2	0	181	0	0	0	7	02/01/2032	1.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31389M CR 6	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		35	35	35	36	0	0	0	0	0	35	0	0	0	2	02/01/2032	1.....
31389P AV 2	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		95	95	95	95	0	(1)	0	(1)	0	95	0	0	0	5	03/01/2032	1.....
31389P P4 6	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		136	136	139	137	0	(1)	0	(1)	0	136	0	0	0	5	03/01/2032	1.....
31389S 6E 9	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		55	55	55	55	0	0	0	0	0	55	0	0	0	3	03/01/2032	1.....
31389S U7 7	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		3,453	3,453	3,452	3,470	0	(17)	0	(17)	0	3,453	0	0	0	142	03/01/2032	1.....
31389T CJ 9	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		628	628	638	627	0	1	0	1	0	628	0	0	0	25	04/01/2032	1.....
31389V KJ 5	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		79	79	81	80	0	(1)	0	(1)	0	79	0	0	0	3	05/01/2032	1.....
3138A7 FR 4	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		3,519,979	3,519,979	3,465,667	3,515,482	0	4,498	0	4,498	0	3,519,979	0	0	0	90,886	02/01/2041	1.....
31390A B9 0	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		387	387	387	388	0	(2)	0	(2)	0	387	0	0	0	18	04/01/2032	1.....
31390B WD 6	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		1,187	1,187	1,187	1,190	0	(3)	0	(3)	0	1,187	0	0	0	55	04/01/2032	1.....
31390D NW 0	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		6,711	6,711	6,709	6,724	0	(13)	0	(13)	0	6,711	0	0	0	350	04/01/2032	1.....
31390F CU 1	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		364	364	363	365	0	(1)	0	(1)	0	364	0	0	0	17	05/01/2032	1.....
31390M RE 6	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		69,680	69,680	64,335	70,728	0	(1,047)	0	(1,047)	0	69,680	0	0	0	2,284	07/01/2033	1.....
31390U 4D 5	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		555	555	565	558	0	(3)	0	(3)	0	555	0	0	0	20	12/01/2032	1.....
31390X QX 1	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		978	978	986	974	0	5	0	5	0	978	0	0	0	36	11/01/2032	1.....
31390Y 6L 7	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		5,676	5,676	5,778	5,640	0	37	0	37	0	5,676	0	0	0	214	10/01/2032	1.....
31391B WD 5	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		1,802	1,802	1,834	1,798	0	4	0	4	0	1,802	0	0	0	66	01/01/2033	1.....
31391C U8 6	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		36,084	36,084	36,727	35,872	0	212	0	212	0	36,084	0	0	0	1,323	02/01/2033	1.....
31391D L7 6	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	3	10/01/2032	1.....
31391E 2Y 6	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		79,172	79,172	73,098	80,914	0	(1,742)	0	(1,742)	0	79,172	0	0	0	2,481	07/01/2033	1.....
31391E 4F 5	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		30,073	30,073	30,353	29,995	0	78	0	78	0	30,073	0	0	0	1,135	12/01/2033	1.....
31391F W6 1	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		1,040	1,040	1,047	1,038	0	2	0	2	0	1,040	0	0	0	38	11/01/2032	1.....
31391G F5 0	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		178,957	178,957	182,173	179,688	0	(731)	0	(731)	0	178,957	0	0	0	6,123	11/01/2032	1.....
31391G JT 4	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		81,548	81,548	83,013	81,674	0	(125)	0	(125)	0	81,548	0	0	0	2,623	11/01/2032	1.....
31391H 5W 0	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		212	212	216	214	0	(2)	0	(2)	0	212	0	0	0	8	04/01/2033	1.....
31391H BJ 2	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		287,586	287,586	292,753	287,915	0	(329)	0	(329)	0	287,586	0	0	0	9,956	11/01/2032	1.....
31391H YN 8	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		15,784	15,784	16,065	15,733	0	52	0	52	0	15,784	0	0	0	526	02/01/2033	1.....
31391K YL 5	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		62,389	62,389	63,218	62,480	0	(91)	0	(91)	0	62,389	0	0	0	2,077	12/01/2017	1.....
31391L KC 8	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		21,834	21,834	22,223	21,795	0	39	0	39	0	21,834	0	0	0	746	02/01/2033	1.....
31391N U7 4	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		196	196	199	198	0	(2)	0	(2)	0	196	0	0	0	8	12/01/2032	1.....
31391N UD 1	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		205	205	209	206	0	(1)	0	(1)	0	205	0	0	0	8	12/01/2032	1.....
31391P 4B 9	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		13,369	13,369	13,493	13,320	0	49	0	49	0	13,369	0	0	0	547	03/01/2033	1.....
31391P EJ 1	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		93,603	93,603	95,299	94,094	0	(491)	0	(491)	0	93,603	0	0	0	3,179	11/01/2032	1.....
31391P TV 8	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		69,738	69,738	70,953	69,803	0	(65)	0	(65)	0	69,738	0	0	0	2,555	01/01/2018	1.....
31391T TR 9	FED NATIONAL MTG ASSN.....			....	09/01/2013	MBS PAYDOWN.....		19,778	19,778	20,134	19,734	0	45	0	45	0	19,778	0	0	0	725	12/01/2032	1.....
31391T X6 0	FED NATIONAL MTG ASSN.....				09/01/2013	MBS PAYDOWN.....		929	929	938	940	0	(10)	0	(10)	0	929	0	0	0	34	11/01/2032	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31391U 5R 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	28,376	28,376	28,882	28,353	0	23	0	23	0	28,376	0	0	0	0	0	0	1,111	03/01/2033	1.....
31391U 7A 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	627	627	623	627	0	0	0	0	0	627	0	0	0	0	0	0	23	08/01/2033	1.....
31391U SP 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	898	898	914	896	0	2	0	2	0	898	0	0	0	0	0	0	33	01/01/2033	1.....
31391U XK 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	475	475	482	478	0	(3)	0	(3)	0	475	0	0	0	0	0	0	19	12/01/2032	1.....
31391V 2E 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	6,657	6,657	6,775	6,623	0	33	0	33	0	6,657	0	0	0	0	0	0	243	01/01/2033	1.....
31391V 2T 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	16,401	16,401	16,693	16,300	0	101	0	101	0	16,401	0	0	0	0	0	0	624	02/01/2033	1.....
31391W 4L 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	595	595	604	603	0	(8)	0	(8)	0	595	0	0	0	0	0	0	24	03/01/2033	1.....
31391W DD 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	19,336	19,336	19,681	19,341	0	(5)	0	(5)	0	19,336	0	0	0	0	0	0	791	12/01/2032	1.....
31391X FG 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	12	12	12	12	0	0	0	0	0	12	0	0	0	0	0	0	0	09/01/2032	1.....
31391Y 2A 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	26,924	26,924	27,393	26,960	0	(36)	0	(36)	0	26,924	0	0	0	0	0	0	969	01/01/2018	1.....
31395L ZP 9	FED HOME LOAN MTG CORP.....	09/01/2013	MBS PAYDOWN.....	2,364,475	2,364,475	2,309,058	2,354,272	0	10,203	0	10,203	0	2,364,475	0	0	0	0	0	0	78,506	06/15/2033	1.....
31395X HA 6	FED HOME LOAN MTG CORP.....	09/01/2013	MBS PAYDOWN.....	2,322,002	2,322,002	2,287,897	2,316,201	0	5,801	0	5,801	0	2,322,002	0	0	0	0	0	0	75,235	03/15/2034	1.....
31396A XV 1	FED HOME LOAN MTG CORP.....	09/01/2013	MBS PAYDOWN.....	4,043,253	4,043,253	3,975,971	4,039,075	0	4,178	0	4,178	0	4,043,253	0	0	0	0	0	0	132,394	05/15/2034	1.....
31400A B6 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,838	1,838	1,871	1,838	0	0	0	0	0	1,838	0	0	0	0	0	0	59	12/01/2032	1.....
31400B KK 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	143	143	145	144	0	(2)	0	(2)	0	143	0	0	0	0	0	0	5	02/01/2033	1.....
31400C EG 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	32,938	32,938	33,525	33,022	0	(84)	0	(84)	0	32,938	0	0	0	0	0	0	1,160	02/01/2033	1.....
31400C M2 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	8,943	8,943	9,223	9,784	0	(841)	0	(841)	0	8,943	0	0	0	0	0	0	402	10/01/2033	1.....
31400C YT 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	28,876	28,876	29,391	28,790	0	86	0	86	0	28,876	0	0	0	0	0	0	933	02/01/2033	1.....
31400D LK 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	3,160	3,160	3,258	3,207	0	(47)	0	(47)	0	3,160	0	0	0	0	0	0	124	03/01/2033	1.....
31400E FX 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	62,623	62,623	64,350	62,813	0	(190)	0	(190)	0	62,623	0	0	0	0	0	0	2,124	02/01/2018	1.....
31400E LG 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	5,931	5,931	6,037	5,915	0	17	0	17	0	5,931	0	0	0	0	0	0	198	02/01/2033	1.....
31400E TG 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	48,174	48,174	49,039	48,298	0	(124)	0	(124)	0	48,174	0	0	0	0	0	0	1,620	11/01/2032	1.....
31400E XK 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	13,875	13,875	14,122	13,873	0	2	0	2	0	13,875	0	0	0	0	0	0	500	02/01/2033	1.....
31400F X7 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	78	78	79	79	0	(1)	0	(1)	0	78	0	0	0	0	0	0	3	03/01/2033	1.....
31400F XD 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	7,894	7,894	8,034	7,910	0	(17)	0	(17)	0	7,894	0	0	0	0	0	0	272	02/01/2033	1.....
31400G PB 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	8,408	8,408	8,560	8,438	0	(30)	0	(30)	0	8,408	0	0	0	0	0	0	308	03/01/2033	1.....
31400H CY 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	2,728	2,728	2,777	2,745	0	(17)	0	(17)	0	2,728	0	0	0	0	0	0	100	03/01/2033	1.....
31400H J5 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	19,658	19,658	20,008	19,692	0	(34)	0	(34)	0	19,658	0	0	0	0	0	0	745	03/01/2033	1.....
31400H YH 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	35,081	35,081	35,706	34,941	0	141	0	141	0	35,081	0	0	0	0	0	0	1,334	02/01/2033	1.....
31400J 4D 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	36,662	36,662	37,043	36,644	0	18	0	18	0	36,662	0	0	0	0	0	0	1,395	02/01/2033	1.....
31400J B2 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	17,134	17,134	17,262	17,081	0	53	0	53	0	17,134	0	0	0	0	0	0	640	03/01/2033	1.....
31400K 3Y 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	726	726	721	726	0	0	0	0	0	726	0	0	0	0	0	0	27	04/01/2033	1.....
31400L BT 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	1,389	1,389	1,414	1,386	0	3	0	3	0	1,389	0	0	0	0	0	0	45	06/01/2033	1.....
31400M 3Q 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	5,947	5,947	6,053	5,901	0	46	0	46	0	5,947	0	0	0	0	0	0	192	02/01/2033	1.....
31400M 3Y 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	8,334	8,334	8,412	8,298	0	36	0	36	0	8,334	0	0	0	0	0	0	306	02/01/2033	1.....
31400P ZY 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....	616	616	626	618	0	(2)	0	(2)	0	616	0	0	0	0	0	0	24	03/01/2033	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31400Q	TN	3		09/01/2013	MBS PAYDOWN		136,735	136,735	139,192	136,558	0	177	0	177	0	136,735	0	0	0	4,968	04/01/2033	1
31400R	H8	7		09/01/2013	MBS PAYDOWN		254	254	252	254	0	0	0	0	0	254	0	0	0	9	04/01/2033	1
31400R	H9	5		09/01/2013	MBS PAYDOWN		74,101	74,101	73,580	73,989	0	112	0	112	0	74,101	0	0	0	2,735	03/01/2033	1
31400R	TE	1		09/01/2013	MBS PAYDOWN		719	719	732	717	0	2	0	2	0	719	0	0	0	29	05/01/2033	1
31400S	SC	4		09/01/2013	MBS PAYDOWN		5,322	5,322	5,417	5,309	0	13	0	13	0	5,322	0	0	0	196	03/01/2033	1
31400T	2L	0		09/01/2013	MBS PAYDOWN		445	445	452	446	0	(1)	0	(1)	0	445	0	0	0	19	04/01/2033	1
31400T	W3	7		09/01/2013	MBS PAYDOWN		60,219	60,219	61,301	60,099	0	120	0	120	0	60,219	0	0	0	2,192	05/01/2033	1
31400U	6E	9		09/01/2013	MBS PAYDOWN		10,067	10,067	10,248	10,042	0	25	0	25	0	10,067	0	0	0	369	05/01/2033	1
31400U	SV	7		09/01/2013	MBS PAYDOWN		198	198	201	197	0	0	0	0	0	198	0	0	0	6	03/01/2033	1
31400W	LV	0		09/01/2013	MBS PAYDOWN		12,710	12,710	12,842	12,753	0	(43)	0	(43)	0	12,710	0	0	0	466	07/01/2033	1
31400Y	CX	2		09/01/2013	MBS PAYDOWN		29,496	29,496	29,717	29,630	0	(134)	0	(134)	0	29,496	0	0	0	948	04/01/2033	1
31401A	B3	0		09/01/2013	MBS PAYDOWN		782	782	795	791	0	(8)	0	(8)	0	782	0	0	0	31	04/01/2033	1
31401A	KM	8		09/01/2013	MBS PAYDOWN		303	303	306	303	0	0	0	0	0	303	0	0	0	11	05/01/2033	1
31401A	SL	2		09/01/2013	MBS PAYDOWN		115,657	115,657	117,735	115,471	0	186	0	186	0	115,657	0	0	0	3,723	06/01/2033	1
31401A	T9	8		09/01/2013	MBS PAYDOWN		59,390	59,390	61,264	59,544	0	(154)	0	(154)	0	59,390	0	0	0	1,917	07/01/2018	1
31401B	7G	4		09/01/2013	MBS PAYDOWN		43,874	43,874	44,662	43,651	0	223	0	223	0	43,874	0	0	0	1,567	05/01/2033	1
31401B	YY	5		09/01/2013	MBS PAYDOWN		7,510	7,510	7,645	7,515	0	(5)	0	(5)	0	7,510	0	0	0	282	02/01/2033	1
31401C	ZL	0		09/01/2013	MBS PAYDOWN		43,325	43,325	44,110	43,314	0	11	0	11	0	43,325	0	0	0	1,502	05/01/2033	1
31401D	AN	1		09/01/2013	MBS PAYDOWN		698	698	704	698	0	0	0	0	0	698	0	0	0	26	08/01/2033	1
31401D	R5	2		09/01/2013	MBS PAYDOWN		481	481	477	481	0	0	0	0	0	481	0	0	0	16	06/01/2033	1
31401D	R7	8		09/01/2013	MBS PAYDOWN		730	730	743	725	0	4	0	4	0	730	0	0	0	27	06/01/2033	1
31401D	RR	4		09/01/2013	MBS PAYDOWN		1,610	1,610	1,639	1,611	0	(1)	0	(1)	0	1,610	0	0	0	66	06/01/2033	1
31401E	AH	2		09/01/2013	MBS PAYDOWN		4,345	4,345	4,424	4,339	0	6	0	6	0	4,345	0	0	0	148	05/01/2033	1
31401E	W3	9		09/01/2013	MBS PAYDOWN		2,063	2,063	2,100	2,082	0	(19)	0	(19)	0	2,063	0	0	0	83	05/01/2033	1
31401H	3B	6		09/01/2013	MBS PAYDOWN		30,410	30,410	28,077	30,985	0	(576)	0	(576)	0	30,410	0	0	0	970	07/01/2033	1
31401H	CX	8		09/01/2013	MBS PAYDOWN		3,300	3,300	3,360	3,284	0	16	0	16	0	3,300	0	0	0	129	04/01/2033	1
31401J	2Y	3		09/01/2013	MBS PAYDOWN		122,799	122,799	124,603	122,534	0	265	0	265	0	122,799	0	0	0	4,436	05/01/2033	1
31401J	DF	2		09/01/2013	MBS PAYDOWN		528	528	524	528	0	0	0	0	0	528	0	0	0	19	07/01/2033	1
31401J	K4	9		09/01/2013	MBS PAYDOWN		18,452	18,452	18,591	18,414	0	39	0	39	0	18,452	0	0	0	709	05/01/2033	1
31401J	KH	0		09/01/2013	MBS PAYDOWN		13	13	14	13	0	0	0	0	0	13	0	0	0	1	04/01/2033	1
31401J	RV	2		09/01/2013	MBS PAYDOWN		775	775	781	773	0	2	0	2	0	775	0	0	0	28	06/01/2028	1
31401K	2C	8		09/01/2013	MBS PAYDOWN		10,205	10,205	10,355	10,160	0	45	0	45	0	10,205	0	0	0	373	06/01/2033	1
31401L	B9	3		09/01/2013	MBS PAYDOWN		135,197	135,197	124,825	137,267	0	(2,070)	0	(2,070)	0	135,197	0	0	0	4,178	08/01/2033	1
31401L	Q4	8		09/01/2013	MBS PAYDOWN		14,631	14,631	14,894	14,573	0	58	0	58	0	14,631	0	0	0	557	06/01/2033	1
31401L	RT	2		09/01/2013	MBS PAYDOWN		455,826	455,826	420,855	471,980	0	(16,155)	0	(16,155)	0	455,826	0	0	0	12,336	08/01/2033	1
31401L	Y5	6		09/01/2013	MBS PAYDOWN		479	479	476	478	0	1	0	1	0	479	0	0	0	18	07/01/2033	1

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31401M AA 9	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		2,880	2,880	2,902	2,881	0	(1)	0	(1)	0	2,880	0	0	0	106	09/01/2033	1.....
31401N 2B 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		95	95	96	96	0	(1)	0	(1)	0	95	0	0	0	4	07/01/2033	1.....
31401N 3Z 0	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		85,765	85,765	79,185	87,282	0	(1,517)	0	(1,517)	0	85,765	0	0	0	2,494	08/01/2033	1.....
31401N ZU 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		284	284	286	285	0	(1)	0	(1)	0	284	0	0	0	10	06/01/2033	1.....
31401W A5 8	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		899	899	893	899	0	0	0	0	0	899	0	0	0	33	07/01/2033	1.....
31401W BW 8	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		12,833	12,833	12,929	12,775	0	58	0	58	0	12,833	0	0	0	470	07/01/2033	1.....
31401W EU 9	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		20,476	20,476	20,630	20,368	0	108	0	108	0	20,476	0	0	0	842	07/01/2033	1.....
31401X 4B 0	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,420	1,420	1,410	1,418	0	2	0	2	0	1,420	0	0	0	52	04/01/2033	1.....
31401X YB 7	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		15,827	15,827	15,946	15,813	0	14	0	14	0	15,827	0	0	0	573	04/01/2033	1.....
31401Y HC 2	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		106,148	106,148	98,005	108,474	0	(2,326)	0	(2,326)	0	106,148	0	0	0	3,560	07/01/2033	1.....
31401Y KE 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		106,708	106,708	98,521	108,157	0	(1,449)	0	(1,449)	0	106,708	0	0	0	2,984	07/01/2033	1.....
31401Y NC 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		268	268	266	268	0	0	0	0	0	268	0	0	0	10	08/01/2033	1.....
31402A 7K 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		142,218	142,218	131,307	142,214	0	4	0	4	0	142,218	0	0	0	4,133	08/01/2033	1.....
31402B FL 3	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		9,807	9,807	9,738	9,795	0	12	0	12	0	9,807	0	0	0	354	07/01/2033	1.....
31402B FM 1	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,224	1,224	1,233	1,220	0	3	0	3	0	1,224	0	0	0	41	07/01/2033	1.....
31402B FP 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		66,717	66,717	66,248	66,597	0	120	0	120	0	66,717	0	0	0	2,494	07/01/2033	1.....
31402B FW 9	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		149	149	148	149	0	0	0	0	0	149	0	0	0	5	06/01/2033	1.....
31402B JB 1	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		909	909	916	906	0	3	0	3	0	909	0	0	0	33	09/01/2033	1.....
31402B VQ 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		29,409	29,409	29,630	29,396	0	13	0	13	0	29,409	0	0	0	1,078	08/01/2033	1.....
31402C F4 9	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		126,116	126,116	116,441	126,536	0	(419)	0	(419)	0	126,116	0	0	0	3,817	06/01/2033	1.....
31402C PL 0	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		322,709	322,709	305,263	323,064	0	(354)	0	(354)	0	322,709	0	0	0	10,638	11/01/2033	1.....
31402D BP 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		206,571	206,571	196,194	205,452	0	1,120	0	1,120	0	206,571	0	0	0	6,101	06/01/2019	1.....
31402D TC 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		101	101	103	102	0	(1)	0	(1)	0	101	0	0	0	4	08/01/2033	1.....
31402D U7 3	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		4,573	4,573	4,541	4,567	0	7	0	7	0	4,573	0	0	0	184	07/01/2033	1.....
31402E 3T 3	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		6,624	6,624	6,693	6,614	0	10	0	10	0	6,624	0	0	0	238	06/01/2033	1.....
31402E R2 6	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		9,266	9,266	8,555	9,497	0	(231)	0	(231)	0	9,266	0	0	0	278	07/01/2033	1.....
31402E SJ 8	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		406,265	406,265	412,232	405,383	0	882	0	882	0	406,265	0	0	0	14,152	08/01/2033	1.....
31402E TH 1	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		18,483	18,483	17,065	18,570	0	(87)	0	(87)	0	18,483	0	0	0	591	08/01/2033	1.....
31402E TV 0	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		101,952	101,952	103,450	101,548	0	404	0	404	0	101,952	0	0	0	3,364	08/01/2033	1.....
31402G ND 1	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		68,730	68,730	68,247	68,676	0	54	0	54	0	68,730	0	0	0	2,519	07/01/2033	1.....
31402H 6X 4	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		119,243	119,243	110,095	122,399	0	(3,156)	0	(3,156)	0	119,243	0	0	0	3,972	08/01/2033	1.....
31402H 7E 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		62,871	62,871	63,795	62,658	0	213	0	213	0	62,871	0	0	0	2,564	08/01/2033	1.....
31402H GM 7	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		5,675	5,675	5,635	5,656	0	19	0	19	0	5,675	0	0	0	207	07/01/2033	1.....
31402J ND 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		252	252	250	252	0	0	0	0	0	252	0	0	0	9	08/01/2033	1.....
31402J R3 3	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		42,591	42,591	39,323	43,606	0	(1,015)	0	(1,015)	0	42,591	0	0	0	1,355	08/01/2033	1.....
31402K 4U 5	FED NATIONAL MTG ASSN.....			09/01/2013	MBS PAYDOWN.....		1,318	1,318	1,327	1,317	0	1	0	1	0	1,318	0	0	0	44	09/01/2033	1.....

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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)
31402K D8 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					24	24	24	24	0	0	0	0	0	24	0	0	0	1	07/01/2033	1.....
31402K GH 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					443	443	440	443	0	0	0	0	0	443	0	0	0	16	08/01/2033	1.....
31402K TP 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					2,173	2,173	2,007	2,087	0	87	0	87	0	2,173	0	0	0	65	08/01/2033	1.....
31402K WX 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					51,874	51,874	52,413	51,708	0	167	0	167	0	51,874	0	0	0	2,130	08/01/2033	1.....
31402K XA 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					221,628	221,628	223,931	221,234	0	395	0	395	0	221,628	0	0	0	8,503	08/01/2033	1.....
31402L DD 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					887	887	893	886	0	0	0	0	0	887	0	0	0	35	09/01/2033	1.....
31402L MC 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					1,075	1,075	1,083	1,077	0	(2)	0	(2)	0	1,075	0	0	0	40	08/01/2033	1.....
31402N 4C 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					70,580	70,580	65,165	72,028	0	(1,449)	0	(1,449)	0	70,580	0	0	0	2,187	08/01/2033	1.....
31402N HL 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					5,990	5,990	6,046	5,994	0	(4)	0	(4)	0	5,990	0	0	0	227	09/01/2033	1.....
31402N LW 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					200	200	202	200	0	0	0	0	0	200	0	0	0	7	10/01/2033	1.....
31402N PJ 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					800	800	806	800	0	1	0	1	0	800	0	0	0	39	09/01/2033	1.....
31402N QN 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					10,297	10,297	10,449	10,271	0	26	0	26	0	10,297	0	0	0	278	09/01/2033	1.....
31402N VU 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					8,006	8,006	8,089	7,999	0	7	0	7	0	8,006	0	0	0	294	06/01/2033	1.....
31402Q B3 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					12,287	12,287	12,415	12,263	0	24	0	24	0	12,287	0	0	0	437	08/01/2033	1.....
31402Q B5 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					6,055	6,055	6,118	6,036	0	19	0	19	0	6,055	0	0	0	221	08/01/2033	1.....
31402Q K9 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					41,563	41,563	41,875	41,439	0	124	0	124	0	41,563	0	0	0	1,523	08/01/2033	1.....
31402S JA 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					7,436	7,436	7,514	7,464	0	(27)	0	(27)	0	7,436	0	0	0	272	09/01/2033	1.....
31402S T5 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					810	810	816	809	0	1	0	1	0	810	0	0	0	30	09/01/2033	1.....
31402S U9 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					4,142	4,142	3,824	4,068	0	74	0	74	0	4,142	0	0	0	121	08/01/2033	1.....
31402T SE 6	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					91,937	91,937	92,892	91,866	0	70	0	70	0	91,937	0	0	0	3,187	09/01/2033	1.....
31402U CW 0	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					14,419	14,419	14,568	14,427	0	(9)	0	(9)	0	14,419	0	0	0	524	10/01/2033	1.....
31402U JC 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					116	116	115	116	0	0	0	0	0	116	0	0	0	4	08/01/2033	1.....
31402U L7 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					47,149	47,149	47,639	47,039	0	111	0	111	0	47,149	0	0	0	1,925	09/01/2033	1.....
31402V CR 9	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					6,431	6,431	6,498	6,416	0	15	0	15	0	6,431	0	0	0	239	09/01/2033	1.....
31402V R8 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					94,575	94,575	95,964	94,530	0	45	0	45	0	94,575	0	0	0	3,464	08/01/2033	1.....
31402V RY 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					41,334	41,334	41,644	41,292	0	42	0	42	0	41,334	0	0	0	1,478	09/01/2033	1.....
31402V YF 1	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					121,310	121,310	122,570	121,026	0	284	0	284	0	121,310	0	0	0	4,523	10/01/2033	1.....
31402W 2B 3	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					1,290	1,290	1,299	1,286	0	4	0	4	0	1,290	0	0	0	47	09/01/2033	1.....
31402W LX 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					6,678	6,678	6,728	6,665	0	13	0	13	0	6,678	0	0	0	236	09/01/2033	1.....
31402W Q6 8	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					3,317	3,317	3,351	3,316	0	1	0	1	0	3,317	0	0	0	122	09/01/2033	1.....
31402W Z2 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					62,755	62,755	63,407	62,683	0	72	0	72	0	62,755	0	0	0	2,557	09/01/2033	1.....
31402W ZZ 4	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					194,188	194,188	196,206	194,026	0	162	0	162	0	194,188	0	0	0	6,782	09/01/2033	1.....
31402X LZ 7	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					1,893	1,893	1,907	1,890	0	3	0	3	0	1,893	0	0	0	69	09/01/2033	1.....
31402Y FH 2	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					16,906	16,906	17,033	16,873	0	33	0	33	0	16,906	0	0	0	610	09/01/2033	1.....
31403A N3 5	FED NATIONAL MTG ASSN.....	09/01/2013	MBS PAYDOWN.....					365	365	368	365	0	0	0	0	0	365	0	0	0	14	10/01/2033	1.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31403A	T5	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		479,419	479,419	484,400	479,402	0	17	0	17	0	479,419	0	0	0	17,742	10/01/2033	1.....
31403B	4R	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		79,392	79,392	80,217	79,231	0	161	0	161	0	79,392	0	0	0	2,824	09/01/2033	1.....
31403B	GL	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		358	358	361	360	0	(2)	0	(2)	0	358	0	0	0	13	09/01/2033	1.....
31403C	6R	7	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		18,701	18,701	18,420	18,668	0	33	0	33	0	18,701	0	0	0	633	12/01/2019	1.....
31403C	H7	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		6,608	6,608	6,676	6,595	0	12	0	12	0	6,608	0	0	0	243	10/01/2033	1.....
31403C	PT	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		15,062	15,062	15,175	15,036	0	26	0	26	0	15,062	0	0	0	616	11/01/2033	1.....
31403C	R4	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		25,041	25,041	25,824	24,992	0	49	0	49	0	25,041	0	0	0	1,065	11/01/2033	1.....
31403D	UJ	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		4,077,056	4,077,056	4,272,326	4,117,481	0	(40,425)	0	(40,425)	0	4,077,056	0	0	0	163,511	10/01/2036	1.....
31403E	AL	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		344	344	347	344	0	0	0	0	0	344	0	0	0	13	10/01/2033	1.....
31403E	CU	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		29,467	29,467	27,962	29,800	0	(333)	0	(333)	0	29,467	0	0	0	870	10/01/2033	1.....
31403E	HE	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		239,695	239,695	247,186	244,252	0	(4,557)	0	(4,557)	0	239,695	0	0	0	10,779	11/01/2033	1.....
31403E	HQ	3	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		1,990	1,990	2,052	2,041	0	(50)	0	(50)	0	1,990	0	0	0	80	11/01/2033	1.....
31403F	K7	8	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		43,160	43,160	43,562	43,203	0	(42)	0	(42)	0	43,160	0	0	0	1,518	10/01/2033	1.....
31403F	M7	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		100,701	100,701	101,748	100,556	0	145	0	145	0	100,701	0	0	0	3,253	10/01/2033	1.....
31403F	Q7	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		29,590	29,590	28,045	29,921	0	(331)	0	(331)	0	29,590	0	0	0	885	11/01/2033	1.....
31403G	MD	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		79	79	80	80	0	0	0	0	0	79	0	0	0	3	11/01/2033	1.....
31403G	P3	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		939	939	948	950	0	(11)	0	(11)	0	939	0	0	0	34	08/01/2033	1.....
31403H	F9	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		1,132	1,132	1,141	1,132	0	1	0	1	0	1,132	0	0	0	42	10/01/2033	1.....
31403H	J2	7	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		4,890	4,890	4,927	4,884	0	6	0	6	0	4,890	0	0	0	183	10/01/2033	1.....
31403J	R2	4	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		4,173	4,173	4,212	4,162	0	12	0	12	0	4,173	0	0	0	152	11/01/2033	1.....
31403K	5F	6	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		160,692	160,692	162,186	160,873	0	(181)	0	(181)	0	160,692	0	0	0	5,165	01/01/2034	1.....
31403K	Y8	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		303	303	305	305	0	(2)	0	(2)	0	303	0	0	0	11	11/01/2033	1.....
31403M	UQ	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		8,455	8,455	8,534	8,425	0	31	0	31	0	8,455	0	0	0	303	12/01/2033	1.....
31403M	WT	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		1,305	1,305	1,317	1,301	0	4	0	4	0	1,305	0	0	0	49	11/01/2033	1.....
31403N	PN	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		186	186	191	186	0	0	0	0	0	186	0	0	0	7	10/01/2033	1.....
31403R	U2	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		674	674	679	672	0	2	0	2	0	674	0	0	0	27	11/01/2033	1.....
31403R	YZ	5	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		755	755	762	756	0	(1)	0	(1)	0	755	0	0	0	28	12/01/2033	1.....
31403S	V7	8	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		23,006	23,006	23,179	22,938	0	68	0	68	0	23,006	0	0	0	805	12/01/2033	1.....
31403S	WE	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		379	379	375	380	0	(1)	0	(1)	0	379	0	0	0	15	01/01/2034	1.....
31403T	PZ	1	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		45,854	45,854	46,281	45,649	0	205	0	205	0	45,854	0	0	0	1,681	12/01/2033	1.....
31403V	HN	2	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		12,794	12,794	13,194	12,776	0	18	0	18	0	12,794	0	0	0	512	10/01/2033	1.....
31403Y	LF	8	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		130,121	130,121	131,331	129,880	0	241	0	241	0	130,121	0	0	0	4,564	08/01/2033	1.....
31403Y	LJ	0	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		132,550	132,550	133,782	132,262	0	288	0	288	0	132,550	0	0	0	5,013	06/01/2033	1.....
31404L	TJ	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		223	223	233	228	0	(4)	0	(4)	0	223	0	0	0	10	02/01/2034	1.....
31404M	ZX	9	FED NATIONAL MTG ASSN.....	....	09/01/2013	MBS PAYDOWN.....		427	427	422	429	0	(2)	0	(2)	0	427	0	0	0	16	04/01/2034	1.....
31405R	AK	2	FED NATIONAL MTG ASSN.....		09/01/2013	MBS PAYDOWN.....		250,956	250,956	254,407	249,940	0	1,017	0	1,017	0	250,956	0	0	0	9,054	10/01/2034	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31407J DD 1	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		561,821	561,821	602,728	576,505	0	(14,684)	0	(14,684)	0	561,821	0	0	0	24,501	09/01/2036	1.....
31408J E7 2	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		874	874	864	873	0	1	0	1	0	874	0	0	0	32	01/01/2036	1.....
31410G KP 7	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		886,445	886,445	950,989	932,533	0	(46,088)	0	(46,088)	0	886,445	0	0	0	38,480	08/01/2037	1.....
31410G RA 3	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		1,370,673	1,370,673	1,470,475	1,412,312	0	(41,639)	0	(41,639)	0	1,370,673	0	0	0	58,925	12/01/2037	1.....
31410K BJ 2	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		6,607	6,607	6,840	6,630	0	(22)	0	(22)	0	6,607	0	0	0	293	10/01/2035	1.....
31410K JX 3	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		1,297,114	1,297,114	1,358,321	1,311,329	0	(14,215)	0	(14,215)	0	1,297,114	0	0	0	51,751	04/01/2038	1.....
31410K KG 8	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		43,053	43,053	44,883	43,373	0	(320)	0	(320)	0	43,053	0	0	0	1,847	12/01/2028	1.....
31410K YX 6	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		20,248	20,248	20,856	20,416	0	(167)	0	(167)	0	20,248	0	0	0	877	07/01/2035	1.....
31410V JM 3	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		76,306	76,306	78,691	76,783	0	(477)	0	(477)	0	76,306	0	0	0	3,397	10/01/2036	1.....
31411A AV 7	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		15,547	15,547	15,669	15,567	0	(20)	0	(20)	0	15,547	0	0	0	339	10/01/2036	1.....
31412D 7C 6	FED NATIONAL MTG ASSN.....		....	07/01/2013	MBS PAYDOWN.....		311,940	311,940	316,229	313,997	0	(2,057)	0	(2,057)	0	311,940	0	0	0	10,918	12/01/2036	1.....
31412D 7E 2	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		693	693	702	688	0	4	0	4	0	693	0	0	0	28	12/01/2036	1.....
31413B PH 8	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		521,011	521,011	550,358	526,822	0	(5,812)	0	(5,812)	0	521,011	0	0	0	20,464	08/01/2037	1.....
31413K PK 1	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		229,714	229,714	235,421	230,810	0	(1,097)	0	(1,097)	0	229,714	0	0	0	8,974	11/01/2037	1.....
31416B L7 1	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		596,910	596,910	631,233	604,749	0	(7,839)	0	(7,839)	0	596,910	0	0	0	23,766	09/01/2037	1.....
31416C JV 9	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		991,109	991,109	1,038,651	1,002,964	0	(11,855)	0	(11,855)	0	991,109	0	0	0	39,728	11/01/2038	1.....
31417Y UH 8	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		2,155,326	2,155,326	2,098,580	2,144,705	0	10,621	0	10,621	0	2,155,326	0	0	0	56,132	12/01/2040	1.....
31419B BT 1	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		3,957,783	3,957,783	3,977,881	3,957,709	0	74	0	74	0	3,957,783	0	0	0	103,263	02/01/2041	1.....
31419F FW 1	FED NATIONAL MTG ASSN.....		....	09/01/2013	MBS PAYDOWN.....		948,516	948,516	923,580	947,033	0	1,483	0	1,483	0	948,516	0	0	0	24,919	11/01/2040	1.....
38375G B3 4	GOVERNMENT NATL MTG ASSN.....		....	09/16/2013	MBS PAYDOWN.....		1,926,342	1,926,342	1,928,750	1,926,737	0	(395)	0	(395)	0	1,926,342	0	0	0	7,625	08/16/2042	1.....
38376V 4G 9	GOVERNMENT NATL MTG ASSN.....		....	09/16/2013	MBS PAYDOWN.....		2,584,441	2,584,441	2,621,593	2,598,572	0	(14,130)	0	(14,130)	0	2,584,441	0	0	0	15,382	02/16/2040	1.....
38378A LC 3	GOVERNMENT NATL MTG ASSN.....		....	09/16/2013	MBS PAYDOWN.....		959,419	959,419	960,318	959,507	0	(88)	0	(88)	0	959,419	0	0	0	3,845	11/16/2041	1.....
492279 AM 6	KERN COUNTY - PENSION MBIA-R/B.....		....	08/15/2013	CALLED THRU ISSUER at 100.000		2,670,000	2,670,000	2,670,000	2,670,000	0	0	0	0	0	2,670,000	0	0	0	193,842	08/15/2014	2FE.....
820922 AV 4	SHEARSON LEHMAN CMO INC.....		....	08/01/2013	VARIOUS.....		804,842	804,842	682,846	797,195	0	7,647	0	7,647	0	804,842	0	0	0	30,702	05/01/2017	1.....
91203* CN 2	FHA #86 USGI.....		....	09/01/2013	MBS PAYDOWN.....		103,968	103,968	104,391	103,968	0	0	0	0	0	103,968	0	0	0	5,605	07/01/2018	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						114,547,237	114,523,564	114,646,481	114,673,888	0	(181,964)	0	(181,964)	0	114,491,918	0	55,319	55,319	2,227,466	XXX...	XXX...

Bonds - Industrial and Miscellaneous

00111@ AA 2	AES HAWAII INC.....		....	09/30/2013	VARIOUS.....		273,804	273,804	288,705	274,802	0	(997)	0	(997)	0	273,804	0	0	0	18,736	06/30/2022	4.....
00217* AB 5	ARI FIRST LLC.....		....	09/28/2013	SINKING FUND REDEMPTION.		544,908	544,908	544,908	544,908	0	0	0	0	0	544,908	0	0	0	21,219	07/28/2016	2AM.....
00287Y AC 3	ABBVIE INC.....		....	08/09/2013	DIRECT.....		15,168,286	15,293,000	15,161,463	10,227,326	0	6,210	0	6,210	0	15,168,286	0	0	0	333,855	11/06/2022	2FE.....
007036 KD 7	ADJUSTABLE RATE MTGE TRUST.....		....	09/01/2013	MBS PAYDOWN.....		13,334	13,334	13,084	13,301	0	33	0	33	0	13,334	0	0	0	294	08/25/2035	3FM.....
01449J AF 2	ALERE INC.....		....	08/09/2013	DIRECT.....		649,257	625,000	652,344	0	0	(3,086)	0	(3,086)	0	649,257	0	0	0	29,957	07/01/2018	4FE.....
01877K AB 9	ALLIANCE PIPELINE LP.....		....	07/02/2013	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	8,995	12/31/2019	1FE.....
025816 AQ 2	AMERICAN EXPRESS COMPANY.....		....	07/15/2013	MATURITY.....		5,000,000	5,000,000	4,891,300	4,990,733	0	9,267	0	9,267	0	5,000,000	0	0	0	243,750	07/15/2013	1FE.....
044209 AG 9	ASHLAND IN.....		....	09/10/2013	CITIBANK JAPAN LTD.....		884,310	865,000	886,625	0	0	(2,315)	0	(2,315)	0	884,310	0	0	0	13,984	03/15/2016	3FE.....

QE05.22

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
044209 AJ 3	ASHLAND INC.....			09/10/2013	DIRECT.....		260,000	260,000	260,000	0	0	0	0	0	0	260,000	0	0	0	5,429	04/15/2018	3FE....
053773 AS 6	AVIS BUDGET CAR RENTAL.....			08/02/2013	DIRECT.....		545,573	520,000	547,300	0	0	(1,727)	0	(1,727)	0	545,573	0	0	0	18,590	11/15/2017	4FE....
05535D BF 0	BLACKROCK CAPITAL FINANCE LP.....			09/01/2013	MBS PAYDOWN.....		12,128	12,128	11,768	12,119	0	9	0	9	0	12,128	0	0	0	286	12/25/2035	6FE....
05568B AA 6	BURLINGTON NORTH SANTA FE.....			07/15/2013	SINKING FUND REDEMPTION.....		2,058	2,058	2,058	2,058	0	0	0	0	0	2,058	0	0	0	118	01/15/2024	1FE....
05947U 6J 2	BANC OF AMERICA COMM MTGE INC.....			09/01/2013	VARIOUS.....		0	2,085,899	157,591	157,591	0	0	0	0	0	157,591	0	...(157,591)	...(157,591)	89,073	09/10/2045	1FM....
05947U N3 8	BANC OF AMERICA COMM MTGE INC.....			09/16/2013	MORGAN STANLEY.....		2,815,172	2,700,000	2,647,238	2,681,890	0	4,146	0	4,146	0	2,686,036	0	129,136	129,136	117,144	07/10/2043	1FM....
05947U N4 6	BANC OF AMERICA COMM MTGE INC.....			09/16/2013	MORGAN STANLEY.....		2,787,328	2,700,000	2,617,361	2,672,834	0	6,734	0	6,734	0	2,679,568	0	107,760	107,760	117,144	07/10/2043	2FM....
05947U RM 2	BANC OF AMERICA COMM MTGE INC.....			09/12/2013	KGS ALPHA.....		5,609,065	5,407,957	5,435,420	5,407,556	0	0	0	0	0	5,407,556	0	201,510	201,510	214,472	11/10/2038	1FM....
05947U RN 0	BANC OF AMERICA COMM MTGE INC.....			09/12/2013	CITIGROUP GLOBAL MARKETS.....		2,080,938	2,000,000	2,010,115	1,999,844	0	0	0	0	0	1,999,844	0	81,093	81,093	83,242	11/10/2038	1FM....
05947U XY 9	BANC OF AMERICA COMM MTGE INC.....			09/17/2013	ROYAL BANK OF SCOTLAND....		9,205,313	9,000,000	9,000,237	8,999,500	0	0	0	0	0	8,999,500	0	205,813	205,813	401,288	11/10/2041	1FM....
059500 AM 0	BANC OF AMERICA COMM MTGE INC.....			08/01/2013	MBS PAYDOWN.....		0	2,390,754	145,351	39,059	106,293	0	0	106,293	0	145,351	0	...(145,351)	...(145,351)	0	07/10/2044	1FM....
059511 BA 2	BANC OF AMERICA COMM MTGE INC.....			09/01/2013	MBS PAYDOWN.....		0	705,708	51,250	(635)	51,884	0	0	51,884	0	51,250	0	...(51,250)	...(51,250)	0	04/10/2049	1FM....
06846N AB 0	BILL BARRETT CORP.....			07/15/2013	CALLED THRU ISSUER at 104.938		561,418	535,000	564,425	0	0	(744)	0	(744)	0	563,681	0	(2,263)	(2,263)	26,416	07/15/2016	4FE....
07383F R4 2	BEAR STEARNS COMM MTGE SECS.....			09/17/2013	MORGAN STANLEY.....		3,054,510	2,916,000	2,955,930	2,926,005	0	(2,101)	0	(2,101)	0	2,923,904	0	130,606	130,606	128,351	07/11/2042	1FM....
07383F XU 7	BEAR STEARNS COMM MTGE SECS.....			09/16/2013	MORGAN STANLEY.....		5,276,563	5,000,000	4,867,810	4,955,004	0	9,672	0	9,672	0	4,964,676	0	311,886	311,886	199,948	08/13/2039	1FM....
07383F Y4 4	BEAR STEARNS COMM MTGE SECS.....			09/17/2013	MORGAN STANLEY.....		2,150,000	2,000,000	2,010,862	2,004,512	0	(504)	0	(504)	0	2,004,007	0	145,993	145,993	86,796	11/11/2041	1FM....
07388V AN 8	BEAR STEARNS COMM MTGE SECS.....			07/01/2013	MBS PAYDOWN.....		0	147,520	22,467	22,467	0	0	0	0	0	22,467	0	(22,467)	(22,467)	4,912	01/12/2045	5FM....
07388Y BG 6	BEAR STEARNS COMM MTGE SECS.....			08/01/2013	MBS PAYDOWN.....		0	345,528	20,470	20,470	0	0	0	0	0	20,470	0	(20,470)	(20,470)	16,165	06/11/2040	1FM....
073914 WF 6	BEAR STEARNS COMM MTGE SECS.....			09/01/2013	MBS PAYDOWN.....		44,600	44,600	42,161	44,273	0	327	0	327	0	44,600	0	0	0	744	06/25/2030	1FM....
118230 AA 9	BUCKEYE PARTNERS.....			07/15/2013	MATURITY.....		15,000,000	15,000,000	14,915,550	14,994,091	0	5,909	0	5,909	0	15,000,000	0	0	0	693,750	07/15/2013	2FE....
12189P AD 4	BURLINGTON NORTH SANTA FE.....			07/02/2013	SINKING FUND REDEMPTION.....		20,492	20,492	19,131	20,405	0	87	0	87	0	20,492	0	0	0	1,277	07/02/2018	1FE....
12189P AE 2	BURLINGTON NORTH SANTA FE.....			07/02/2013	SINKING FUND REDEMPTION.....		23,023	23,023	23,023	23,023	0	0	0	0	0	23,023	0	0	0	1,648	01/02/2020	1FE....
12189P AF 9	BURLINGTON NORTH SANTA FE.....			07/02/2013	SINKING FUND REDEMPTION.....		12,086	12,086	12,086	12,086	0	0	0	0	0	12,086	0	0	0	915	01/02/2021	1FE....
12513G AW 9	CDW LLC / CDW FINANCE CORP.....			07/01/2013	CALLED THRU ISSUER at 108.000		253,800	235,000	263,200	261,044	0	(4,130)	0	(4,130)	0	256,914	0	(3,114)	(3,114)	9,400	12/15/2018	4FE....
125896 AZ 3	CMS ENERGY CORP.....			08/26/2013	SUSQUEHANNA FINANCIAL GROUP, LLLP		747,765	675,000	762,531	753,273	0	(16,975)	0	(16,975)	0	736,298	0	11,467	11,467	32,742	12/15/2015	2FE....
126650 AN 0	CVS CORP.....			09/10/2013	SINKING FUND REDEMPTION.....		46,027	46,027	46,027	46,027	0	0	0	0	0	46,027	0	0	0	1,905	10/10/2025	2AM....
126650 AQ 3	CVS CORP.....			09/10/2013	SINKING FUND REDEMPTION.....		130,739	130,739	130,739	130,739	0	0	0	0	0	130,739	0	0	0	5,048	01/10/2026	2AM....
126650 BP 4	CVS LEASE PASS THROUGH.....			09/10/2013	SINKING FUND REDEMPTION.....		193,586	193,586	189,930	193,299	0	286	0	286	0	193,586	0	0	0	7,793	12/10/2028	1AM....
127391 AA 8	CADETS TRUST 2003-1.....			07/15/2013	MATURITY.....		10,500,000	10,500,000	10,342,500	10,487,056	0	12,944	0	12,944	0	10,500,000	0	0	0	504,000	07/15/2013	1.....
12806* AH 4	CAITHNESS LONG ISLAND LLC.....			07/15/2013	SINKING FUND REDEMPTION.....		439,771	439,771	439,771	439,771	0	0	0	0	0	439,771	0	0	0	25,111	01/15/2032	2.....
16675H AL 6	CHEVRON TEXACO CORP.....			07/01/2013	CALLED THRU ISSUER at 100.000		1,589,217	1,589,217	1,589,217	1,589,217	0	0	0	0	0	1,589,217	0	0	0	172,771	01/01/2014	1FE....
17307G RE 0	CITIGROUP MTGE LN TRUST.....			09/01/2013	MBS PAYDOWN.....		11,434	11,434	11,259	10,770	0	0	0	0	0	10,770	0	.664	.664	.207	05/25/2035	1FM....
20047G AF 4	COMM MTGE PASS THRU CERT.....			09/12/2013	NOMURA SECURITIES.....		5,067,188	5,000,000	4,873,637	4,970,685	0	9,486	0	9,486	0	4,980,171	0	87,017	87,017	215,874	07/10/2037	1FM....

SCHEDULE D - PART 4

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

QE05.24

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
20047P AN 7	COMM MTGE PASS THRU CERT.....			09/16/2013	ROYAL BANK OF SCOTLAND...		4,193,750	4,000,000	4,019,760	4,001,824	0	(1,724)	0	(1,724)	0	4,000,100	0	193,650	193,650	168,680	05/10/2043	1FM....
20047P AP 2	COMM MTGE PASS THRU CERT.....			09/16/2013	JPMORGAN CHASE BANK.....		15,600,000	15,000,000	14,967,794	14,981,401	0	0	0	0	0	14,981,401	0	618,599	618,599	645,269	05/10/2043	1FM....
20279S FM 7	COMMONWEALTH EDISON.....			07/01/2013	MATURITY.....		10,500,000	10,500,000	10,818,845	10,521,258	0	(21,258)	0	(21,258)	0	10,500,000	0	0	0	787,500	07/01/2013	1FE....
21051S BY 1	CONSUMERS ENERGY COMPANY.....			06/28/2013	CALLED THRU ISSUER at 103.539		230,022	0	0	1,976	0	0	0	0	0	0	0	230,022	230,022	0	02/15/2014	1FE....
22541L AH 6	CREDIT SUISSE FB USA INC.....			08/15/2013	MATURITY.....		20,000,000	20,000,000	19,925,600	19,992,697	0	7,303	0	7,303	0	20,000,000	0	0	0	1,100,000	08/15/2013	1FE....
22541Q EE 8	CS FIRST BOSTON MTGE SECS.....			09/12/2013	NOMURA SECURITIES.....		4,962,994	4,936,000	4,960,680	4,928,016	0	7,984	0	7,984	0	4,936,000	0	26,994	26,994	181,050	05/15/2038	1FM....
22541S HW 1	CS FIRST BOSTON MTGE SECS.....			09/16/2013	MORGAN STANLEY.....		5,335,938	5,000,000	5,025,000	4,999,785	0	0	0	0	0	4,999,785	0	336,152	336,152	223,000	05/15/2036	1FM....
22545D AN 7	CREDIT SUISSE MTGE CAP CERTS.....			09/01/2013	MBS PAYDOWN.....		0	544,774	32,438	32,438	0	0	0	0	0	32,438	0	(32,438)	(32,438)	3,418	06/15/2038	1FM....
22545M AN 7	CREDIT SUISSE MTGE CAP CERTS.....			09/01/2013	MBS PAYDOWN.....		0	863,196	99,013	99,013	0	0	0	0	0	99,013	0	(99,013)	(99,013)	75,816	09/15/2039	1FM....
226819 C# 5	CROCKER NATL BK SF CALF.....			09/01/2013	MBS PAYDOWN.....		1,779	1,779	1,116	1,739	0	40	0	40	0	1,779	0	0	0	53	04/01/2019	1FE....
23157# AB 5	CURTISS-WRIGHT CORP.....			09/25/2013	MATURITY.....		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	401,800	09/25/2013	2.....
25087* AA 1	DETROIT INTERNATIONAL BRIDGE.....			09/02/2013	SINKING FUND REDEMPTION.....		146,582	146,582	146,582	146,582	0	0	0	0	0	146,582	0	0	0	4,679	09/02/2014	2FE....
257867 AR 2	DONNELLEY (R.R.) & SONS.....			08/26/2013	PREREFUNDED.....		16,321,725	15,183,000	15,183,111	15,182,294	0	865	0	865	0	15,183,160	0	1,138,565	1,138,565	596,958	05/15/2015	3FE....
26613T AC 4	DUPONT FABROS TECHNOLOGY LP.....			09/24/2013	CALLED THRU ISSUER at 106.004		901,034	850,000	917,313	0	0	(18,609)	0	(18,609)	0	898,703	0	2,331	2,331	55,994	12/15/2017	3FE....
271790 AF 4	EAST COAST POWER LLC.....			09/30/2013	VARIOUS.....		901,186	901,186	822,332	822,332	0	0	0	0	0	822,332	0	78,854	78,854	59,510	06/30/2017	2FE....
28932M AA 3	ELM RD GENERATING STATION.....			08/11/2013	SINKING FUND REDEMPTION.....		188,424	188,424	188,424	188,424	0	0	0	0	0	188,424	0	0	0	9,815	02/11/2030	1FE....
28932M AG 0	ELM RD GENERATING STATION.....			07/19/2013	SINKING FUND REDEMPTION.....		149,798	149,798	149,798	149,798	0	0	0	0	0	149,798	0	0	0	7,000	01/19/2031	1FE....
29375* AC 0	ENTERPRISE HOUSING FINANCIAL SERV.....			07/15/2013	SINKING FUND REDEMPTION.....		1,104,762	1,104,762	1,104,762	1,104,762	0	0	0	0	0	1,104,762	0	0	0	49,714	07/15/2014	4.....
33632* PL 5	TTX COMPANY.....			07/01/2013	SINKING FUND REDEMPTION.....		10,094	10,094	10,094	10,094	0	0	0	0	0	10,094	0	0	0	754	01/01/2015	1.....
33632* PN 1	TTX COMPANY.....			07/01/2013	SINKING FUND REDEMPTION.....		1,426	1,426	1,426	1,426	0	0	0	0	0	1,426	0	0	0	107	01/01/2014	1.....
33632* QG 5	TTX COMPANY.....			07/01/2013	SINKING FUND REDEMPTION.....		7,732	7,732	7,732	7,732	0	0	0	0	0	7,732	0	0	0	578	07/01/2015	1.....
361990 AB 0	GWR OPERATING PARTNERSHIP LLP.....			09/05/2013	CALLED THRU ISSUER at 111.260		92,346	83,000	91,365	0	0	(385)	0	(385)	0	90,980	0	1,366	1,366	3,861	04/01/2017	4FE....
36228C TM 5	GS MTGE SECS CORP.....			09/16/2013	MORGAN STANLEY.....		10,203,125	10,000,000	9,685,938	9,911,018	0	30,177	0	30,177	0	9,941,195	0	261,930	261,930	452,054	08/10/2038	1FM....
36828Q PG 5	GE CAPITAL COMM MTGE.....			09/16/2013	DEUTSCHE BANK SECURITIES, INC.		8,518,661	8,516,000	8,464,964	8,492,365	0	3,252	0	3,252	0	8,495,617	0	23,044	23,044	356,863	07/10/2045	3FM....
38119# AC 8	GOLDEN SPREAD ELECTRIC CO-OPERATIVE.....			08/10/2013	SINKING FUND REDEMPTION.....		326,393	326,393	326,393	326,393	0	0	0	0	0	326,393	0	0	0	14,198	08/10/2031	1.....
382388 AX 4	GOODRICH CORP.....			09/27/2013	CALLED THRU ISSUER at 109.264		43,134,270	39,477,000	39,393,309	39,407,453	0	6,377	0	6,377	0	39,413,829	0	3,720,440	3,720,440	1,642,243	02/01/2021	1FE....
384313 AC 6	GRAFTECH INTERNATIONAL LTD.....			08/08/2013	DIRECT.....		515,076	500,000	515,750	200,000	0	(674)	0	(674)	0	515,076	0	0	0	22,844	11/15/2020	3FE....
39350S SJ 2	GREEN TREE FINANCIAL CORP.....			09/15/2013	MBS PAYDOWN.....		96,453	96,453	96,407	96,272	0	180	0	180	0	96,453	0	0	0	4,710	03/15/2028	1FE....
396789 FY 0	GREENWICH CAPITAL COMM FUND.....			09/12/2013	MORGAN STANLEY.....		4,110,057	4,027,000	4,034,172	4,026,779	0	0	0	0	0	4,026,779	0	83,278	83,278	185,799	06/10/2036	1FM....
428236 AS 2	HEWLETT-PACKARD CO.....			07/18/2013	GOLDMAN SACHS.....		2,343,477	2,085,000	2,083,582	2,083,994	0	253	0	253	0	2,084,247	0	259,231	259,231	102,570	03/01/2018	2FE....
428236 BV 4	HEWLETT-PACKARD CO.....			07/18/2013	WELLS FARGO WACHOVIA CORP		460,367	452,000	450,676	450,776	0	75	0	75	0	450,851	0	9,515	9,515	13,078	12/09/2021	2FE....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
44967# AD 7	IMC HOME EQUITY LOAN TRUST.....			09/01/2013	MBS PAYDOWN.....		2,317	2,317	2,317	2,317	0	0	0	0	0	2,317	0	0	0	131	07/25/2025	1.....
46284P AL 8	IRON MOUNTAIN INC.....			08/23/2013	CALLED THRU ISSUER at 104.000		83,200	80,000	83,280	0	0	(85)	0	(85)	0	83,195	0	5	5	1,209	06/15/2020	4FE.....
46625Y C7 6	JP MORGAN CHASE COMM MTGE.....			08/01/2013	MBS PAYDOWN.....		0	249,428	67,743	3,016	64,727	0	0	64,727	0	67,743	0	(67,743)	(67,743)	0	12/12/2044	6FM.....
46625Y Q8 9	JP MORGAN CHASE COMM MTGE.....			09/01/2013	MBS PAYDOWN.....		0	1,080	126	8	118	0	0	118	0	126	0	(126)	(126)	0	04/15/2043	1FM.....
46629E AA 1	JP MORGAN ALT LOAN TRUST.....			08/16/2013	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	09/25/2036	1FM.....
46630V AT 9	JP MORGAN CHASE COMM MTGE.....			09/01/2013	MBS PAYDOWN.....		0	1,099,211	262,253	58,122	204,131	0	0	204,131	0	262,253	0	(262,253)	(262,253)	0	02/12/2049	6FM.....
46630V AU 6	JP MORGAN CHASE COMM MTGE.....			08/01/2013	MBS PAYDOWN.....		0	584,145	52,931	0	52,931	0	0	52,931	0	52,931	0	(52,931)	(52,931)	0	02/12/2049	1FM.....
49228R AC 7	KERN RIVER FUNDING CORP.....			09/30/2013	VARIOUS.....		805,147	805,147	829,204	807,683	0	(2,508)	0	(2,508)	0	805,175	0	(28)	(28)	37,181	07/31/2016	1FE.....
49228R AE 3	KERN RIVER FUNDING CORP.....			09/30/2013	VARIOUS.....		119,417	119,417	117,214	118,876	0	541	0	541	0	119,417	0	0	0	4,382	04/30/2018	1FE.....
50181Q AA 6	LCOR ALEXANDRIA LLC.....			09/15/2013	SINKING FUND REDEMPTION.		582,476	582,476	644,218	585,929	0	(3,453)	0	(3,453)	0	582,476	0	0	0	19,295	09/15/2019	3AM.....
554694 AA 7	MACKINAW POWER LLC.....			07/31/2013	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 111.684		354,000	354,000	354,000	354,000	0	0	0	0	0	354,000	0	0	0	16,716	10/31/2023	2FE.....
55932R AH 0	MAGNACHIP SEMICONDUCTOR.....			08/19/2013			435,569	390,000	437,775	0	0	(1,932)	0	(1,932)	0	435,843	0	(274)	(274)	14,105	04/15/2018	4FE.....
59549P AA 6	MID-STATE TRUST.....			07/01/2013	MBS PAYDOWN.....		65,053	65,053	65,043	65,052	0	1	0	1	0	65,053	0	0	0	4,064	04/01/2030	2AM.....
600388 AB 8	MILLER BREWING.....			08/15/2013	MATURITY.....		10,000,000	10,000,000	10,131,600	10,012,145	0	(12,145)	0	(12,145)	0	10,000,000	0	0	0	550,000	08/15/2013	2FE.....
616912 AA 9	MORGANBERRY CORPORATION.....			09/30/2013	SINKING FUND REDEMPTION.		724,395	724,395	738,883	727,836	0	(3,440)	0	(3,440)	0	724,395	0	0	0	28,259	03/31/2019	1FE.....
617451 AQ 2	MORGAN STANLEY CAPITAL I.....			09/01/2013	MBS PAYDOWN.....		177,101	5,460	795	(154,589)	155,384	0	0	155,384	0	795	0	176,305	176,305	12,549	09/15/2042	6FM.....
61745M NX 7	MORGAN STANLEY CAPITAL I.....			09/01/2013	MBS PAYDOWN.....		1,418,951	1,418,951	1,317,467	1,418,951	0	0	0	0	0	1,418,951	0	0	0	69,351	04/15/2033	1FM.....
61745M P2 3	MORGAN STANLEY CAPITAL I.....			09/17/2013	KGS ALPH.....		4,111,250	4,000,000	4,018,356	4,000,037	0	(37)	0	(37)	0	4,000,000	0	111,250	111,250	170,189	06/15/2040	1FM.....
61745M VK 6	MORGAN STANLEY CAPITAL I.....			09/17/2013	MORGAN STANLEY.....		2,719,531	2,500,000	2,512,815	2,503,693	0	(1,331)	0	(1,331)	0	2,502,362	0	217,169	217,169	111,383	09/13/2045	1FM.....
61745M VL 4	MORGAN STANLEY CAPITAL I.....			09/17/2013	CITIGROUP GLOBAL MARKETS		4,804,256	4,596,000	4,603,286	4,597,862	0	(947)	0	(947)	0	4,596,915	0	207,341	207,341	208,087	09/13/2045	1FM.....
61745M XM 0	MORGAN STANLEY CAPITAL I.....			09/17/2013	CITIGROUP GLOBAL MARKETS		6,676,683	6,594,000	6,626,423	6,594,240	0	(240)	0	(240)	0	6,594,000	0	82,683	82,683	288,038	01/13/2041	1FM.....
61751X AM 2	MORGAN STANLEY CAPITAL I.....			07/01/2013	VARIOUS.....		0	302,850	67,415	10,633	56,783	0	0	56,783	0	67,416	0	(67,416)	(67,416)	15,414	11/12/2049	1FM.....
61805* AA 7	MORRIS FAMILY/WALMART.....			09/10/2013	MBS PAYDOWN.....		87,013	87,013	95,924	87,249	0	(235)	0	(235)	0	87,013	0	0	0	4,733	09/10/2017	1.....
62875F AA 6	NAI ENTERTAINMENT HOLDINGS LLC.....			09/05/2013	CALLED THRU ISSUER at 103.000		597,715	555,000	622,988	613,720	0	(16,961)	0	(16,961)	0	596,759	0	956	956	32,586	12/15/2017	4FE.....
649705 JJ 0	NYC IND DEVELMNT AGENCY.....			09/11/2013	MBS PAYDOWN.....		265,622	265,622	224,451	267,288	0	(1,666)	0	(1,666)	0	265,622	0	0	0	15,593	09/11/2018	2.....
68209# AB 8	OMEGA LEASING(US) (NO 2) LLC.....			07/12/2013	SINKING FUND REDEMPTION.		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	2,266	07/12/2017	1.....
693627 AX 9	PSI ENERGY INC.....			09/15/2013	MATURITY.....		7,000,000	7,000,000	6,918,590	6,992,229	0	7,771	0	7,771	0	7,000,000	0	0	0	350,000	09/15/2013	2FE.....
698465 BJ 9	PANHANDLE EASTERN PIPELINE.....			08/15/2013	MATURITY.....		15,000,000	15,000,000	14,918,935	14,991,900	0	8,100	0	8,100	0	15,000,000	0	0	0	907,500	08/15/2013	2FE.....
699490 AA 6	PARIBAS NY.....			07/22/2013	MATURITY.....		22,340,000	22,340,000	23,245,086	22,399,189	0	(59,189)	0	(59,189)	0	22,340,000	0	0	0	1,552,630	07/22/2013	1FE.....
718009 A@ 2	PHILAD SUBURBAN WATER CO.....			07/31/2013	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.313		2,480,000	2,480,000	2,480,000	2,480,000	0	0	0	0	0	2,480,000	0	0	0	120,776	07/31/2023	1.....
723456 AK 5	PINNACLE ENTERTAINMENT INC.....			08/17/2013			326,500	313,000	329,433	0	0	(760)	0	(760)	0	328,672	0	(2,172)	(2,172)	14,698	08/01/2017	3FE.....
726505 AH 3	PLAINS EXPLORATION & PRODUCTION.....			08/26/2013	MILLENNIUM ADVISORS.....		244,347	220,000	248,050	244,583	0	(5,435)	0	(5,435)	0	239,149	0	5,199	5,199	16,550	10/15/2019	2FE.....

QE05.25

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- ation or Market Indicator (a)
743947 AB 9	PRUDENTIAL HOME MTGE SECS.....			09/01/2013	MBS PAYDOWN.....		921	921	893	896	0	25	0	25	0	921	0	0	0	45	08/28/2022	1FM....
74730* AH 5	QUAD GRAPHICS INC.....			09/01/2013	SINKING FUND REDEMPTION.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015	3.....
74731@ AF 6	QUAD GRAPHICS INC.....			09/30/2013	SINKING FUND REDEMPTION.....		340,909	340,909	340,909	340,909	0	0	0	0	0	340,909	0	0	0	27,614	09/30/2016	3.....
749618 AA 2	REPUBLIC BANK OF NEW YORK.....			07/15/2013	MBS PAYDOWN.....		1,319,549	1,319,549	1,325,000	1,317,076	0	2,473	0	2,473	0	1,319,549	0	0	0	92,631	07/15/2017	1FE.....
754427 AA 0	RAVENSWOOD UNIT 04 TRUST.....			07/15/2013	SINKING FUND REDEMPTION.....		1,651,077	1,651,077	1,651,077	1,651,077	0	0	0	0	0	1,651,077	0	0	0	98,999	01/15/2019	1.....
75524D AN 0	RBS GLOBAL INC / REXNORD LLC.....			08/21/2013	CALLED THRU ISSUER at 109.690		1,020,117	930,000	1,018,350	0	0	(3,845)	0	(3,845)	0	1,014,505	0	5,612	5,612	24,154	05/01/2018	4FE.....
76111X WD 1	RESIDENTIAL FUNDING MTGE SECS.....			09/01/2013	MBS PAYDOWN.....		18,856	18,856	18,613	18,826	0	30	0	30	0	18,856	0	0	0	368	08/25/2035	4FM....
76159@ AB 3	CARGILL INC.....			09/30/2013	VARIOUS.....		43,434	43,434	43,434	43,435	0	(1)	0	(1)	0	43,434	0	0	0	2,084	10/30/2013	1.....
771196 AS 1	ROCHE HOLDINGS INC.....			08/29/2013	CALLED THRU ISSUER at 120.235		11,275,638	9,378,000	9,230,578	9,276,021	0	10,057	0	10,057	0	9,286,078	0	..1,989,560	..1,989,560	306,071	03/01/2019	1FE.....
79548K KP 2	SALOMON BROTHERS MTGE SECS.....			09/01/2013	MBS PAYDOWN.....		275	275	280	275	0	0	0	0	0	275	0	0	0	5	04/25/2024	1FM....
83707* AB 8	CAROLINA GAS TRANSMISSION CORP.....			09/30/2013	MATURITY.....		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	50,400	09/30/2013	2.....
841281 AA 6	SOUTHBURY CREDIT LB.....			09/02/2013	MBS PAYDOWN.....		502,722	502,722	504,587	502,772	0	(49)	0	(49)	0	502,722	0	0	0	24,121	09/02/2014	1FM....
84762L AG 0	SPECTRUM BRANDS INC.....			09/04/2013	PREREFUNDED.....		357,242	320,000	363,275	123,996	0	(9,033)	0	(9,033)	0	351,738	0	5,504	5,504	21,871	06/15/2018	3FE.....
858119 AS 9	STEEL DYNAMICS INC.....			08/07/2013	DIRECT.....		748,259	735,000	750,228	749,625	0	(1,366)	0	(1,366)	0	748,259	0	0	0	43,893	08/15/2019	3FE.....
858271 AA 7	STEELRIVER TRANSMISSION.....			09/30/2013	SINKING FUND REDEMPTION.....		295,248	295,248	295,248	295,248	0	0	0	0	0	295,248	0	0	0	10,430	06/30/2017	2FE.....
86359A NG 4	STRUCTURED ASSET SECURITIES CORP.....			09/01/2013	MBS PAYDOWN.....		87,959	87,959	90,728	89,000	0	(1,041)	0	(1,041)	0	87,959	0	0	0	3,272	03/25/2033	3FM....
86736@ AA 6	SUNFLOWER ELECTRIC COOP.....			09/30/2013	SINKING FUND REDEMPTION.....		270,662	270,662	213,494	264,131	0	6,531	0	6,531	0	270,662	0	0	0	16,240	12/31/2016	3.....
872540 AP 4	TJX COS INC.....			09/11/2013	MIZUHO SECURITIES USA INC.....		4,997,236	5,543,000	5,538,067	0	0	184	0	184	0	5,538,251	0	...(541,014)	...(541,014)	51,581	05/15/2023	1FE.....
87305N AR 9	TTX COMPANY.....			07/15/2013	SINKING FUND REDEMPTION.....		3,644	3,644	3,644	3,644	0	0	0	0	0	3,644	0	0	0	241	01/15/2015	1FE.....
87311X AB 4	TIME WARNER TELECOM HOLDINGS.....			08/26/2013	CALLED THRU ISSUER at 107.779		700,564	650,000	696,313	0	0	(1,640)	0	(1,640)	0	694,672	0	5,891	5,891	25,278	03/01/2018	4FE.....
879240 AX 7	TCI COMMUNICATIONS.....			08/01/2013	MATURITY.....		13,500,000	13,500,000	13,602,185	13,504,334	0	(4,334)	0	(4,334)	0	13,500,000	0	0	0	..1,063,125	08/01/2013	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS.....			08/01/2013	SINKING FUND REDEMPTION.....		309,400	309,400	331,269	309,848	0	(448)	0	(448)	0	309,400	0	0	0	29,393	02/01/2030	2FE.....
88031V AA 7	TENASKA GATEWAY PARTNERS.....			09/30/2013	VARIOUS.....		103,675	103,675	103,675	103,675	0	0	0	0	0	103,675	0	0	0	7,843	12/30/2023	2FE.....
88033G BT 6	TENET HEALTHCARE CORP.....			06/28/2013	DIRECT.....		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	8,313	06/01/2020	3FE.....
88632# AA 5	CVS CORP (MELVILLE CORP).....			09/20/2013	MBS PAYDOWN.....		249,761	249,761	249,761	249,761	0	0	0	0	0	249,761	0	0	0	10,610	03/20/2018	2.....
88947E AC 4	TOLL BROTHERS INC.....			09/15/2013	MATURITY.....		1,475,000	1,475,000	1,346,604	1,348,418	0	0	0	0	0	1,348,418	0	126,582	126,582	87,763	09/15/2013	3FE.....
890027 AA 3	TOMKINS LLC / TOMKINS INC.....			09/04/2013	CALLED THRU ISSUER at 103.000		317,240	308,000	342,685	99,915	0	(5,212)	0	(5,212)	0	336,387	0	(19,147)	(19,147)	6,957	10/01/2018	4FE.....
89236L AB 8	TOYS R US INC.....			08/21/2013	CALLED THRU ISSUER at 105.375		832,463	790,000	847,900	0	0	(8,860)	0	(8,860)	0	839,040	0	(6,578)	(6,578)	50,955	07/15/2017	4FE.....
893647 AP 2	TRANSDIGM GROUP INC.....			07/19/2013	BANK OF AMERICA.....		1,080,000	1,000,000	1,105,000	0	0	(9,174)	0	(9,174)	0	1,095,826	0	(15,826)	(15,826)	47,146	12/15/2018	5FE.....
90783W AA 1	UNION PACIFIC RAILROAD.....			07/02/2013	SINKING FUND REDEMPTION.....		284,954	284,954	285,544	284,971	0	(17)	0	(17)	0	284,954	0	0	0	16,715	07/02/2030	1FE.....
911551 AA 7	US ARMY HOSP CASH MGMT.....			09/01/2013	SINKING FUND REDEMPTION.....		258,148	258,148	258,148	258,148	0	0	0	0	0	258,148	0	0	0	12,858	05/01/2032	1.....
92924Q AA 0	FNBO.....			07/01/2013	MATURITY.....		9,851,452	9,851,452	10,195,858	9,859,869	0	(8,417)	0	(8,417)	0	9,851,452	0	0	0	308,293	07/01/2013	2.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
92966* AA 7	WABASH VALLEY POWER ASSOC.....		.....	07/31/2013	SINKING FUND REDEMPTION.	.....	114,667	114,667	107,966	113,837	0	830	0	830	0	114,667	0	0	0	4,369	04/30/2024	1.....
92966* AG 4	WABASH VALLEY POWER ASSOC.....		.....	07/31/2013	SINKING FUND REDEMPTION.	.....	115,323	115,323	115,323	115,323	0	0	0	0	0	115,323	0	0	0	5,311	01/31/2028	1.....
929766 SG 9	WACHOVIA BANK COMM MTGE.....		.....	09/17/2013	CRT CAPITAL GROUP.....	.....	5,121,094	5,000,000	4,876,430	4,965,587	0	10,386	0	10,386	0	4,975,974	0	145,120	145,120	216,278	07/15/2041	1FM....
929766 SH 7	WACHOVIA BANK COMM MTGE.....		.....	09/17/2013	GOLDMAN SACHS.....	.....	4,087,500	4,000,000	3,871,984	3,966,652	0	10,372	0	10,372	0	3,977,024	0	110,476	110,476	173,023	07/15/2041	1FM....
929766 TT 0	WACHOVIA BANK COMM MTGE.....		.....	09/12/2013	NOMURA SECURITIES.....	.....	5,635,838	5,485,000	5,512,310	5,484,839	0	0	0	0	0	5,484,839	0	150,999	150,999	233,476	08/15/2041	1FM....
929766 TU 7	WACHOVIA BANK COMM MTGE.....		.....	09/12/2013	NOMURA SECURITIES.....	.....	3,075,000	3,000,000	3,036,563	3,002,756	0	(2,756)	0	(2,756)	0	3,000,000	0	75,000	75,000	131,703	08/15/2041	1FM....
929766 TV 5	WACHOVIA BANK COMM MTGE.....		.....	09/12/2013	CREDIT SUISSE.....	.....	1,266,402	1,241,000	1,246,911	1,240,962	0	0	0	0	0	1,240,962	0	25,440	25,440	56,596	08/15/2041	2FM....
92976B AA 0	WACHOVIA BANK COMM MTGE.....		.....	09/16/2013	DEUTSCHE BANK SECURITIES, INC.	.....	15,568,864	15,564,000	15,189,063	15,414,067	0	23,379	0	23,379	0	15,437,446	0	131,418	131,418	662,841	10/15/2044	1FM....
93934D CD 7	WAMU COMM MTGE SECS.....		.....	09/12/2013	CITIGROUP GLOBAL MARKETS	.....	1,710,597	1,690,000	1,698,132	1,690,000	0	0	0	0	0	1,690,000	0	20,597	20,597	76,797	05/25/2036	1FM....
97186M AA 1	WILSHIRE ALABAMA PART LLC.....		.....	08/15/2013	SINKING FUND REDEMPTION.	.....	31,696	31,696	32,774	31,896	0	(200)	0	(200)	0	31,696	0	0	0	2,166	03/01/2014	2.....
AB7797 19 9	LOCAL INITIATIVES/LIVING CITIES.....		.....	09/03/2013	SINKING FUND REDEMPTION.	.....	53,200	53,200	53,200	0	0	0	0	0	0	53,200	0	0	0	864	09/07/2018	3Z.....
66977W AK 5	NOVA CHEMICALS CORP.....		A...	07/30/2013	VARIOUS.....	.....	901,438	861,000	945,420	482,325	0	(22,270)	0	(22,270)	0	911,555	0	(10,118)	(10,118)	48,894	11/01/2016	3FE....
03938L AR 5	ARCELORMITTAL.....		F...	09/11/2013	VARIOUS.....	.....	20,495,000	20,000,000	19,824,600	19,905,135	0	24,609	0	24,609	0	19,929,744	0	565,256	565,256	925,556	08/05/2015	3FE....
25156P AF 0	DEUTSCHE TELEKOM INT FIN.....		F...	07/22/2013	MATURITY.....	.....	25,000,000	25,000,000	25,804,250	25,065,636	0	(65,636)	0	(65,636)	0	25,000,000	0	0	0	1,312,500	07/22/2013	2FE....
87927V AL 2	TELECOM ITALIA CAPITAL.....		F...	07/19/2013	BNP PARIBAS AMERICAS.....	.....	10,275,000	10,000,000	9,822,034	9,957,859	0	13,770	0	13,770	0	9,971,628	0	303,372	303,372	404,250	09/30/2014	2FE....
902671 AA 4	UFJ FINANCE.....		F...	07/15/2013	MATURITY.....	.....	59,260,000	59,260,000	62,185,513	59,474,790	0	(214,790)	0	(214,790)	0	59,260,000	0	0	0	4,000,050	07/15/2013	1FE....
911271 AA 2	UNITED OVERSEAS BANK LTD.....		F...	07/02/2013	MATURITY.....	.....	13,000,000	13,000,000	12,994,800	12,999,660	0	340	0	340	0	13,000,000	0	0	0	585,000	07/02/2013	1FE....
K3752# AA 6	COPENHAGEN AIRPORTS A/S.....		F...	08/27/2013	MATURITY.....	.....	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	196,350	08/27/2013	2FE....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						552,445,580	549,674,118	545,124,290	520,570,756	692,251	(303,667)	0	388,584	0	541,166,507	0	11,279,068	11,279,068	27,114,041	XXX...	..XXX....

Bonds - Hybrid Securities

002546 AD 1	SWEDISH EXPORT CREDIT.....		F...	09/27/2013	CALLED THRU ISSUER at 100.000	.....	25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,195,313	01/01/9999	2FE.....
96122B AA 4	WESTPAC CAPITAL TRUST III.....		F...	09/30/2013	CALLED THRU ISSUER at 100.000	.....	63,000,000	63,000,000	63,877,450	63,155,748	0	(155,748)	0	(155,748)	0	63,000,000	0	0	0	3,665,970	01/01/9999	2FE.....
4899999.	Total - Bonds - Hybrid Securities.....						88,000,000	88,000,000	88,877,450	88,155,748	0	(155,748)	0	(155,748)	0	88,000,000	0	0	0	4,861,283	XXX...	..XXX....
8399997.	Total - Bonds - Part 4.....						2,217,962,236	3,097,101,786	2,169,926,188	1,921,608,031	692,251	11,468,926	0	12,161,177	0	2,206,238,398	0	11,723,832	11,723,832	65,666,319	XXX...	..XXX....
8399999.	Total - Bonds.....						2,217,962,236	3,097,101,786	2,169,926,188	1,921,608,031	692,251	11,468,926	0	12,161,177	0	2,206,238,398	0	11,723,832	11,723,832	65,666,319	XXX...	..XXX....

Common Stocks - Industrial and Miscellaneous

31339# 11 1	FEDERAL HOME LOAN BANK.....		.....	09/23/2013	DIRECT.....	.....	22,500,000	2,250,000	XXX.....	2,250,000	2,250,000	0	0	0	0	2,250,000	0	0	0	68,324	XXX...	A.....
31660B 10 1	FIESTA RESTAURANT GROUP.....		.....	07/12/2013	CREDIT SUISSE.....	.....	80,618.000	2,857,858	XXX.....	2,861,133	0	0	0	0	0	2,861,133	0	(3,275)	(3,275)	0	XXX...	L.....
44937# 10 2	IDC SERVICES INC.....		.....	08/01/2013	DIRECT.....	.....	425.000	123,171	XXX.....	0	0	0	0	0	0	0	0	123,171	123,171	0	XXX...	U.....
516806 10 6	LAREDO PETROLEUM HOLDINGS INC COM STOCK		.....	07/02/2013	BARCLAYS CAPITAL.....	.....	5,750.000	116,496	XXX.....	116,725	0	0	0	0	0	116,725	0	(229)	(229)	0	XXX...	L.....
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		.....	09/11/2013	BARCLAYS CAPITAL.....	.....	95,412.000	1,871,606	XXX.....	1,853,382	0	0	0	0	0	1,853,382	0	18,224	18,224	0	XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						7,219,131	XXX.	7,081,240	2,250,000	0	0	0	0	0	7,081,240	0	137,891	137,891	68,324	XXX...	..XXX....
9799997	Total - Common Stocks - Part 4.....						7,219,131	XXX.....	7,081,240	2,250,000	0	0	0	0	0	7,081,240	0	137,891	137,891	68,324	XXX...	..XXX....

QE05.27

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)
9799999.	Total - Common Stocks.....					7,219,131	XXX.....	7,081,240	2,250,000	0	0	0	0	0	7,081,240	0	137,891	137,891	68,324	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....					7,219,131	XXX.....	7,081,240	2,250,000	0	0	0	0	0	7,081,240	0	137,891	137,891	68,324	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....					...2,225,181,367	XXX.....	...2,177,007,428	..1,923,858,031	692,251	..11,468,926	0	12,161,177	0	...2,213,319,638	0	11,861,723	11,861,723	65,734,643	XXX...	..XXX....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

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)
Purchased Options - Hedging Other - Call Options and Warrants																							
#211821 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2013	238	200,104	S&P500	38,631	0	0	(92)		(92)	(38,723)	0	0	0	38,631		003
#211923 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2013	238	200,104	S&P500	0	0	0	120,060		120,060	120,060	0	0	0	0		003
#216448 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	11/16/2010	11/14/2013	1,206	1,013,919	S&P500	181,888	0	0	604,060		604,060	422,172	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	1,013,919	S&P500	0	0	0	(4,837)		(4,837)	(4,837)	0	0	0	0		003
#222197 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	12/15/2010	12/16/2013	1,365	1,147,599	S&P500	218,034	0	0	602,386		602,386	384,352	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	1,147,599	S&P500	(11,161)	0	0	(1,933)		(1,933)	9,228	0	0	0	11,161		003
#226411 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2014	1,085	912,182	S&P500	173,967	0	0	414,763		414,763	240,796	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	912,182	S&P500	(2,276)	0	0	(778)		(778)	1,498	0	0	0	2,276		003
#238064 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	03/15/2011	03/14/2014	1,364	1,147,162	S&P500	227,492	0	0	537,441		537,441	309,949	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	1,147,162	S&P500	(10,616)	0	0	(3,825)		(3,825)	6,792	0	0	0	10,616		003
#240151 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZ0031MB27...	03/18/2011	01/14/2014	671	563,905	S&P500	108,484	0	0	256,405		256,405	147,921	0	0	0	108,484		003
#240152 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZ0031MB27...	03/18/2011	01/14/2014	671	563,905	S&P500	(4,603)	0	0	(481)		(481)	4,123	0	0	0	4,603		003
#240153 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZ0031MB27...	03/18/2011	02/14/2014	1,442	1,212,693	S&P500	243,263	0	0	505,371		505,371	262,108	0	0	0	243,263		003
#240154 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZ0031MB27...	03/18/2011	02/14/2014	1,442	1,212,693	S&P500	(11,301)	0	0	(1,051)		(1,051)	10,250	0	0	0	11,301		003
#240155 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZ0031MB27...	03/18/2011	03/14/2014	258	217,257	S&P500	42,442	0	0	101,784		101,784	59,341	0	0	0	42,442		003
#240156 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZ0031MB27...	03/18/2011	03/14/2014	258	217,257	S&P500	(2,116)	0	0	(724)		(724)	1,391	0	0	0	2,116		003
#245495 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2014	1,258	1,057,594	S&P500	201,856	0	0	450,918		450,918	249,062	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	1,057,594	S&P500	0	0	0	(2,671)		(2,671)	(2,671)	0	0	0	0		003
#251006 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	05/17/2011	05/14/2014	1,084	911,013	S&P500	173,520	0	0	381,060		381,060	207,540	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	911,013	S&P500	0	0	0	(2,904)		(2,904)	(2,904)	0	0	0	0		003
#259093 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	06/15/2011	06/16/2014	1,606	1,350,108	S&P500	234,911	0	0	658,939		658,939	424,028	0	0	0	234,911		003
#259094 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	06/15/2011	06/16/2014	1,606	1,350,108	S&P500	0	0	0	(17,021)		(17,021)	(17,021)	0	0	0	0		003
#267428 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2014	1,305	1,097,491	S&P500	201,934	0	0	475,160		475,160	273,226	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	1,097,491	S&P500	0	0	0	(7,493)		(7,493)	(7,493)	0	0	0	0		003
#280457 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	08/16/2011	08/14/2014	1,491	1,253,310	S&P500	221,183	0	0	712,368		712,368	491,185	0	0	0	221,183		003
#280460 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	08/16/2011	08/14/2014	1,491	1,253,310	S&P500	0	0	0	(62,462)		(62,462)	(62,462)	0	0	0	0		003
#290333 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	09/15/2011	09/15/2014	2,518	2,117,391	S&P500	402,549	0	0	1,164,352		1,164,352	761,803	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	2,117,391	S&P500	0	0	0	(96,330)		(96,330)	(96,330)	0	0	0	0		003
#303221 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	10/17/2011	10/14/2014	1,825	1,534,717	S&P500	292,459	0	0	857,092		857,092	564,633	0	0	0	292,459		003
#303222 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	10/17/2011	10/14/2014	1,825	1,534,717	S&P500	0	0	0	(83,728)		(83,728)	(83,728)	0	0	0	0		003
#316693 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	11/15/2011	11/14/2014	3,261	2,741,956	S&P500	573,050	0	0	1,368,133		1,368,133	795,084	0	0	0	573,050		003
#316694 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	11/15/2011	11/14/2014	3,261	2,741,956	S&P500	0	0	0	(89,795)		(89,795)	(89,795)	0	0	0	0		003
#326824 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	12/15/2011	12/15/2014	2,464	2,071,941	S&P500	431,424	0	0	1,124,267		1,124,267	692,844	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	2,071,941	S&P500	0	0	0	(115,860)		(115,860)	(115,860)	0	0	0	0		003
#331527 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	01/18/2012	01/14/2015	1,642	1,380,680	S&P500	272,216	0	0	618,077		618,077	345,861	0	0	0	272,216		003
#331528 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	01/18/2012	01/14/2015	1,642	1,380,680	S&P500	0	0	0	(33,087)		(33,087)	(33,087)	0	0	0	0		003
#333601 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	02/15/2012	02/17/2015	877	737,352	S&P500	148,071	0	0	306,779		306,779	158,708	0	0	0	148,071		003
#333602 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	02/15/2012	02/17/2015	877	737,352	S&P500	0	0	0	(14,322)		(14,322)	(14,322)	0	0	0	0		003
#338338 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	03/15/2012	03/16/2015	1,645	1,382,909	S&P500	280,603	0	0	499,459		499,459	218,857	0	0	0	280,603		003
#338339 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	03/15/2012	03/16/2015	1,645	1,382,909	S&P500	0	0	0	(26,354)		(26,354)	(26,354)	0	0	0	0		003
#342862 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	04/17/2012	04/14/2015	940	790,127	S&P500	153,703	0	0	294,922		294,922	141,218	0	0	0	153,703		003
#342863 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	04/17/2012	04/14/2015	940	790,127	S&P500	0	0	0	(18,679)		(18,679)	(18,679)	0	0	0	0		003
#346333 SPX CALL	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568...	05/15/2012	05/14/2015	1,358	1,141,750	S&P500	211,776	0	0	492,513		492,513	280,737	0	0	0	211,776		003

QE06

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)
#346334 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	1,358	1,141,750	S&P500.....	0	0	0	(49,648)	.....	(49,648)	(49,648)	0	0	0	0	.....	003.....
#355783 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	06/15/2012	06/15/2015	1,253	1,053,129	S&P500.....	207,037	0	0	444,268	.....	444,268	237,231	0	0	0	207,037	.....	003.....
#355784 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	06/15/2012	06/15/2015	1,253	1,053,129	S&P500.....	0	0	0	(45,203)	.....	(45,203)	(45,203)	0	0	0	0	.....	003.....
#360787 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	07/17/2012	07/14/2015	1,559	1,310,792	S&P500.....	240,028	0	0	529,913	.....	529,913	289,885	0	0	0	240,028	.....	003.....
#360788 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	07/17/2012	07/14/2015	1,559	1,310,792	S&P500.....	0	0	0	(51,489)	.....	(51,489)	(51,489)	0	0	0	0	.....	003.....
#364788 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	1,000	840,458	S&P500.....	156,491	0	0	310,558	.....	310,558	154,067	0	0	0	156,491	.....	003.....
#364790 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	1,000	840,458	S&P500.....	0	0	0	(37,413)	.....	(37,413)	(37,413)	0	0	0	0	.....	003.....
#373104 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2012	09/14/2015	738	620,282	S&P500.....	0	0	0	(20,150)	.....	(20,150)	(20,150)	0	0	0	0	.....	003.....
#373106 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2012	09/14/2015	738	620,282	S&P500.....	113,189	0	0	201,535	.....	201,535	88,346	0	0	0	113,189	.....	003.....
#373606 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	09/19/2012	01/17/2014	200,483	12,788,811	EFA UP.....	695,676	0	0	1,211,145	.....	1,211,145	515,469	0	0	0	695,676	.....	001.....
#373607 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	09/19/2012	01/17/2014	180,026	11,483,859	EFA UP.....	491,471	0	0	805,875	.....	805,875	314,404	0	0	0	491,471	.....	001.....
#373608 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	09/19/2012	01/17/2014	169,640	10,821,336	EFA UP.....	308,745	0	0	423,362	.....	423,362	114,618	0	0	0	308,745	.....	001.....
#373609 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	09/19/2012	01/17/2014	169,640	10,821,336	EFA UP.....	230,710	0	0	253,252	.....	253,252	22,542	0	0	0	230,710	.....	001.....
#373610 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	09/19/2012	01/17/2014	274,964	17,539,954	EFA UP.....	233,719	0	0	145,307	.....	145,307	(88,413)	0	0	0	233,719	.....	001.....
#373611 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	09/19/2012	01/17/2014	612,257	39,055,874	EFA UP.....	153,064	0	0	15,379	.....	15,379	(137,685)	0	0	0	153,064	.....	001.....
#373644 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	09/19/2012	01/17/2014	603,947	38,525,779	EFA UP.....	368,408	0	0	132,448	.....	132,448	(235,960)	0	0	0	368,408	.....	001.....
#374202 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/21/2012	01/17/2014	100,242	6,394,437	EFA UP.....	320,774	0	0	605,575	.....	605,575	284,801	0	0	0	320,774	.....	001.....
#374203 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/21/2012	01/17/2014	90,013	5,741,929	EFA UP.....	225,033	0	0	402,937	.....	402,937	177,905	0	0	0	225,033	.....	001.....
#374204 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/21/2012	01/17/2014	84,820	5,410,668	EFA UP.....	132,319	0	0	211,681	.....	211,681	79,362	0	0	0	132,319	.....	001.....
#374205 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/21/2012	01/17/2014	84,820	5,410,668	EFA UP.....	84,820	0	0	126,626	.....	126,626	41,806	0	0	0	84,820	.....	001.....
#374206 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/21/2012	01/17/2014	137,482	8,769,977	EFA UP.....	89,363	0	0	72,653	.....	72,653	(16,710)	0	0	0	89,363	.....	001.....
#374207 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/21/2012	01/17/2014	301,974	19,262,921	EFA UP.....	166,086	0	0	66,224	.....	66,224	(99,862)	0	0	0	166,086	.....	001.....
#374208 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/21/2012	01/17/2014	306,129	19,527,969	EFA UP.....	85,716	0	0	7,689	.....	7,689	(78,027)	0	0	0	85,716	.....	001.....
#374694 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/24/2012	01/17/2014	200,484	12,788,874	EFA UP.....	641,549	0	0	1,211,151	.....	1,211,151	569,602	0	0	0	641,549	.....	001.....
#374695 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/24/2012	01/17/2014	180,026	11,483,859	EFA UP.....	453,666	0	0	805,875	.....	805,875	352,209	0	0	0	453,666	.....	001.....
#374696 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/24/2012	01/17/2014	169,640	10,821,336	EFA UP.....	271,424	0	0	423,362	.....	423,362	151,938	0	0	0	271,424	.....	001.....
#374697 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/24/2012	01/17/2014	169,640	10,821,336	EFA UP.....	203,568	0	0	253,252	.....	253,252	49,684	0	0	0	203,568	.....	001.....
#374698 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/24/2012	01/17/2014	274,964	17,539,954	EFA UP.....	206,223	0	0	145,307	.....	145,307	(60,916)	0	0	0	206,223	.....	001.....
#374699 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/24/2012	01/17/2014	603,948	38,525,843	EFA UP.....	332,171	0	0	132,448	.....	132,448	(199,723)	0	0	0	332,171	.....	001.....
#374700 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/24/2012	01/17/2014	612,258	39,055,938	EFA UP.....	183,677	0	0	15,379	.....	15,379	(168,299)	0	0	0	183,677	.....	001.....
#377973 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/11/2012	01/17/2014	100,242	6,394,437	EFA UP.....	249,542	0	0	605,575	.....	605,575	356,033	0	0	0	249,542	.....	001.....
#377974 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/11/2012	01/17/2014	90,013	5,741,929	EFA UP.....	167,865	0	0	402,937	.....	402,937	235,072	0	0	0	167,865	.....	001.....
#377975 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/11/2012	01/17/2014	84,820	5,410,668	EFA UP.....	97,899	0	0	211,681	.....	211,681	113,782	0	0	0	97,899	.....	001.....
#377976 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/11/2012	01/17/2014	84,820	5,410,668	EFA UP.....	68,984	0	0	126,626	.....	126,626	57,642	0	0	0	68,984	.....	001.....
#377977 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/11/2012	01/17/2014	137,482	8,769,977	EFA UP.....	63,407	0	0	72,653	.....	72,653	9,247	0	0	0	63,407	.....	001.....
#377978 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/11/2012	01/17/2014	301,974	19,262,921	EFA UP.....	92,948	0	0	66,224	.....	66,224	(26,723)	0	0	0	92,948	.....	001.....
#377979 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/11/2012	01/17/2014	306,129	19,527,969	EFA UP.....	31,470	0	0	7,689	.....	7,689	(23,781)	0	0	0	31,470	.....	001.....
#379300 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	10/16/2012	10/14/2013	15,088	12,685,706	S&P500.....	891,252	0	0	3,408,100	.....	3,408,100	2,516,848	0	0	0	891,252	.....	003.....
#379303 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	10/16/2012	10/14/2013	15,088	12,685,706	S&P500.....	0	0	0	(1,259,790)	.....	(1,259,790)	(1,259,790)	0	0	0	0	.....	003.....
#379305 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	10/16/2012	10/14/2015	908	763,382	S&P500.....	131,439	0	0	253,725	.....	253,725	122,286	0	0	0	131,439	.....	003.....
#379306 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	10/16/2012	10/14/2015	908	763,382	S&P500.....	0	0	0	(27,857)	.....	(27,857)	(27,857)	0	0	0	0	.....	003.....
#379345 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	10/16/2012	10/14/2013	2,156	1,157,407	Russel2000	65,556	0	0	513,049	.....	513,049	447,493	0	0	0	65,556	.....	003.....
#379346 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	10/16/2012	10/14/2013	2,156	1,157,407	Russel2000	0	0	0	(369,120)	.....	(369,120)	(369,120)	0	0	0	0	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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)
#379382 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.10/16/2012	.10/14/2013	938	852,806	MXEA.....	53,010	0	0	275,711	.....	.....275,711	222,701	0	0	0	53,010	.....	003.....
#379383 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.10/16/2012	.10/14/2013	938	852,806	MXEA.....	0	0	0	(146,019)	.....	.....(146,019)	(146,019)	0	0	0	0	.....	003.....
#382616 EFA CALL	VA HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/02/2012	.01/17/2014	220,532	14,067,736	EFA UP.....	549,345	0	0	1,332,263	.....	.....1,332,263	782,918	0	0	0	549,345	.....	001.....
#382617 EFA CALL	VA HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/02/2012	.01/17/2014	198,029	12,632,270	EFA UP.....	365,264	0	0	886,464	.....	.....886,464	521,199	0	0	0	365,264	.....	001.....
#382618 EFA CALL	VA HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/02/2012	.01/17/2014	186,604	11,903,469	EFA UP.....	208,717	0	0	465,699	.....	.....465,699	256,982	0	0	0	208,717	.....	001.....
#382619 EFA CALL	VA HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/02/2012	.01/17/2014	186,604	11,903,469	EFA UP.....	145,047	0	0	278,578	.....	.....278,578	133,530	0	0	0	145,047	.....	001.....
#382620 EFA CALL	VA HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/02/2012	.01/17/2014	302,460	19,293,923	EFA UP.....	131,207	0	0	159,837	.....	.....159,837	28,630	0	0	0	131,207	.....	001.....
#382621 EFA CALL	VA HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/02/2012	.01/17/2014	664,343	42,378,440	EFA UP.....	191,663	0	0	145,693	.....	.....145,693	(45,970)	0	0	0	191,663	.....	001.....
#382622 EFA CALL	VA HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/02/2012	.01/17/2014	673,484	42,961,544	EFA UP.....	67,348	0	0	16,917	.....	.....16,917	(50,432)	0	0	0	67,348	.....	001.....
#385181 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.11/15/2012	.11/14/2013	19,720	16,580,293	S&P500.....	1,115,293	0	0	6,441,437	.....	.....6,441,437	5,326,144	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	16,580,293	S&P500.....	0	0	0	(3,835,311)	.....	.....(3,835,311)	(3,835,311)	0	0	0	0	.....	003.....
#385183 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.11/15/2012	.11/16/2015	1,252	1,052,423	S&P500.....	170,078	0	0	444,057	.....	.....444,057	273,980	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	1,052,423	S&P500.....	0	0	0	(79,424)	.....	.....(79,424)	(79,424)	0	0	0	0	.....	003.....
#385188 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	.11/15/2012	.11/14/2013	1,793	1,630,289	MXEA.....	102,141	0	0	633,168	.....	.....633,168	531,027	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	1,630,289	MXEA.....	0	0	0	(398,326)	.....	.....(398,326)	(398,326)	0	0	0	0	.....	003.....
#385269 RTY CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.11/15/2012	.11/14/2013	3,402	1,826,670	Russel2000.....	95,128	0	0	1,032,086	.....	.....1,032,086	936,958	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	1,826,670	Russel2000.....	0	0	0	(823,931)	.....	.....(823,931)	(823,931)	0	0	0	0	.....	003.....
#394387 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.12/17/2012	.12/16/2013	17,240	14,495,310	S&P500.....	981,468	0	0	4,322,853	.....	.....4,322,853	3,341,385	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	14,495,310	S&P500.....	0	0	0	(2,081,359)	.....	.....(2,081,359)	(2,081,359)	0	0	0	0	.....	003.....
#394389 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.12/17/2012	.12/14/2015	468	393,243	S&P500.....	64,893	0	0	140,805	.....	.....140,805	75,912	0	0	0	64,893	.....	003.....
#394390 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.12/17/2012	.12/14/2015	468	393,243	S&P500.....	0	0	0	(19,385)	.....	.....(19,385)	(19,385)	0	0	0	0	.....	003.....
#394425 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.12/17/2012	.12/16/2013	2,460	1,320,692	Russel2000.....	72,917	0	0	585,164	.....	.....585,164	512,247	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	1,320,692	Russel2000.....	0	0	0	(428,087)	.....	.....(428,087)	(428,087)	0	0	0	0	.....	003.....
#394474 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.12/17/2012	.12/16/2013	1,054	958,527	MXEA.....	59,234	0	0	256,604	.....	.....256,604	197,370	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	958,527	MXEA.....	0	0	0	(123,945)	.....	.....(123,945)	(123,945)	0	0	0	0	.....	003.....
#400891 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.01/15/2013	.01/14/2014	18,154	15,263,509	S&P500.....	1,066,487	0	0	3,888,044	.....	.....3,888,044	2,821,557	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	15,263,509	S&P500.....	0	0	0	(1,646,566)	.....	.....(1,646,566)	(1,646,566)	0	0	0	0	.....	003.....
#400894 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.01/15/2013	.01/14/2016	231	194,156	S&P500.....	0	32,844	0	63,223	.....	.....63,223	30,379	0	0	0	32,844	.....	003.....
#400895 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.01/15/2013	.01/14/2016	231	194,156	S&P500.....	0	0	0	(7,763)	.....	.....(7,763)	(7,763)	0	0	0	0	.....	003.....
#400984 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	.01/15/2013	.01/14/2014	2,859	1,534,934	Russel2000.....	88,515	0	0	547,610	.....	.....547,610	459,095	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	1,534,934	Russel2000.....	0	0	0	(366,146)	.....	.....(366,146)	(366,146)	0	0	0	0	.....	003.....
#401026 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.01/15/2013	.01/14/2014	1,175	1,068,249	MXEA.....	0	69,198	0	218,063	.....	.....218,063	148,865	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	1,068,249	MXEA.....	0	0	0	(87,959)	.....	.....(87,959)	(87,959)	0	0	0	0	.....	003.....
#405627 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.02/15/2013	.02/14/2014	13,006	10,935,458	S&P500.....	0	757,076	0	2,282,900	.....	.....2,282,900	1,525,824	0	0	0	757,076	.....	003.....
#405628 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.02/15/2013	.02/14/2014	13,006	10,935,458	S&P500.....	0	0	0	(819,899)	.....	.....(819,899)	(819,899)	0	0	0	0	.....	003.....
#405629 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.02/15/2013	.02/16/2016	405	340,229	S&P500.....	0	55,166	0	99,582	.....	.....99,582	44,416	0	0	0	55,166	.....	003.....
#405631 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	.02/15/2013	.02/16/2016	405	340,229	S&P500.....	0	0	0	(10,785)	.....	.....(10,785)	(10,785)	0	0	0	0	.....	003.....
#405683 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	.02/15/2013	.02/14/2014	2,084	1,118,975	Russel2000.....	0	59,259	0	331,820	.....	.....331,820	272,561	0	0	0	59,259	.....	003.....
#405684 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	.02/15/2013	.02/14/2014	2,084	1,118,975	Russel2000.....	0	0	0	(205,434)	.....	.....(205,434)	(205,434)	0	0	0	0	.....	003.....
#405697 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	.02/15/2013	.02/14/2014	1,040	945,480	MXEA.....	64,010	0	0	192,093	.....	.....192,093	128,083	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	945,480	MXEA.....	0	0	0	(82,455)	.....	.....(82,455)	(82,455)	0	0	0	0	.....	003.....
#414650 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2014	898	816,456	MXEA.....	0	57,917	0	133,494	.....	.....133,494	75,577	0	0	0	57,917	.....	003.....
#414651 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2014	898	816,456	MXEA.....	0	0	0	(51,612)	.....	.....(51,612)	(51,612)	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)
#414685 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	03/15/2013	03/14/2016	185	155,151	S&P500.....	0	26,099	0	41,249		41,249	15,150	0	0	0	26,099		003
#414686 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	03/15/2013	03/14/2016	185	155,151	S&P500.....	0	0	0	(4,010)		(4,010)	(4,010)	0	0	0	0		003
#414716 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	2,167	1,163,433	Russel2000	0	71,208	0	295,946		295,946	224,738	0	0	0	71,208		003
#414717 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	2,167	1,163,433	Russel2000	0	0	0	(172,242)		(172,242)	(172,242)	0	0	0	0		003
#414718 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	133	71,587	Russel2000	0	4,826	0	18,210		18,210	13,384	0	0	0	4,826		003
#414719 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	133	71,587	Russel2000	0	0	0	(9,761)		(9,761)	(9,761)	0	0	0	0		003
#414722 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	14,247	11,978,364	S&P500.....	0	840,484	0	2,070,959		2,070,959	1,230,475	0	0	0	840,484		003
#414723 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	14,247	11,978,364	S&P500.....	0	0	0	(637,402)		(637,402)	(637,402)	0	0	0	0		003
#414724 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	849	713,799	S&P500.....	0	55,120	0	123,410		123,410	68,290	0	0	0	55,120		003
#414725 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	03/15/2013	03/14/2014	849	713,799	S&P500.....	0	0	0	(26,877)		(26,877)	(26,877)	0	0	0	0		003
#419361 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	04/16/2013	04/14/2014	664	557,997	S&P500.....	0	45,353	0	92,433		92,433	47,080	0	0	0	45,353		003
#419362 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	04/16/2013	04/14/2014	664	557,997	S&P500.....	0	0	0	(20,906)		(20,906)	(20,906)	0	0	0	0		003
#419433 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	04/16/2013	04/14/2014	1,087	988,273	MXEA.....	0	65,985	0	185,708		185,708	119,723	0	0	0	65,985		003
#419434 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	04/16/2013	04/14/2014	1,087	988,273	MXEA.....	0	0	0	(83,002)		(83,002)	(83,002)	0	0	0	0		003
#419437 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	04/16/2013	04/14/2014	17,186	14,449,795	S&P500.....	0	1,055,379	0	2,393,619		2,393,619	1,338,240	0	0	0	1,055,379		003
#419438 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	04/16/2013	04/14/2014	17,186	14,449,795	S&P500.....	0	0	0	(751,605)		(751,605)	(751,605)	0	0	0	0		003
#419439 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	04/16/2013	04/14/2016	796	669,602	S&P500.....	0	115,368	0	173,440		173,440	58,072	0	0	0	115,368		003
#419440 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	04/16/2013	04/14/2016	796	669,602	S&P500.....	0	0	0	(16,884)		(16,884)	(16,884)	0	0	0	0		003
#419486 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	04/16/2013	04/14/2014	2,109	1,132,168	Russel2000	0	69,703	0	345,186		345,186	275,484	0	0	0	69,703		003
#419487 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	04/16/2013	04/14/2014	2,109	1,132,168	Russel2000	0	0	0	(223,260)		(223,260)	(223,260)	0	0	0	0		003
#423093 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	05/15/2013	05/14/2014	17,099	14,376,168	S&P500.....	0	1,077,794	0	1,504,343		1,504,343	426,549	0	0	0	1,077,794		003
#423095 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	05/15/2013	05/14/2014	17,099	14,376,168	S&P500.....	0	0	0	(332,242)		(332,242)	(332,242)	0	0	0	0		003
#423096 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	05/15/2013	05/16/2016	194	162,707	S&P500.....	0	29,789	0	33,976		33,976	4,187	0	0	0	29,789		003
#423097 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....TGRS6DDUGR	05/15/2013	05/16/2016	194	162,707	S&P500.....	0	0	0	(2,649)		(2,649)	(2,649)	0	0	0	0		003
#423135 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	05/15/2013	05/14/2014	871	791,495	MXEA.....	0	54,736	0	107,709		107,709	52,973	0	0	0	54,736		003
#423136 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	05/15/2013	05/14/2014	871	791,495	MXEA.....	0	0	0	(41,764)		(41,764)	(41,764)	0	0	0	0		003
#423144 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	05/15/2013	05/14/2014	1,807	970,007	Russel2000	0	62,510	0	209,532		209,532	147,022	0	0	0	62,510		003
#423145 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7V	05/15/2013	05/14/2014	1,807	970,007	Russel2000	0	0	0	(116,892)		(116,892)	(116,892)	0	0	0	0		003
#423195 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	05/15/2013	05/14/2014	628	528,150	S&P500.....	0	44,076	0	55,266		55,266	11,190	0	0	0	44,076		003
#423196 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	05/15/2013	05/14/2014	628	528,150	S&P500.....	0	0	0	(8,303)		(8,303)	(8,303)	0	0	0	0		003
#423197 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	05/15/2013	05/14/2014	104	87,180	S&P500.....	0	8,084	0	9,123		9,123	1,039	0	0	0	8,084		003
#423198 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	05/15/2013	05/14/2014	104	87,180	S&P500.....	0	0	0	(750)		(750)	(750)	0	0	0	0		003
#428871 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	16,066	13,507,471	S&P500.....	0	1,070,396	0	1,689,247		1,689,247	618,851	0	0	0	1,070,396		003
#428872 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	16,066	13,507,471	S&P500.....	0	0	0	(469,490)		(469,490)	(469,490)	0	0	0	0		003
#428873 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	959	806,387	S&P500.....	0	71,369	0	100,847		100,847	29,478	0	0	0	71,369		003
#428874 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	959	806,387	S&P500.....	0	0	0	(20,182)		(20,182)	(20,182)	0	0	0	0		003
#428875 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	189	158,503	S&P500.....	0	15,697	0	19,822		19,822	4,126	0	0	0	15,697		003
#428876 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	189	158,503	S&P500.....	0	0	0	(2,323)		(2,323)	(2,323)	0	0	0	0		003
#428880 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	2,017	1,082,655	Russel2000	0	71,712	0	241,574		241,574	169,862	0	0	0	71,712		003
#428881 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3J	06/17/2013	06/16/2014	2,017	1,082,655	Russel2000	0	0	0	(139,623)		(139,623)	(139,623)	0	0	0	0		003
#428903 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	06/17/2013	06/14/2016	238	200,057	S&P500.....	0	39,163	0	44,831		44,831	5,667	0	0	0	39,163		003
#428904 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	06/17/2013	06/14/2016	238	200,057	S&P500.....	0	0	0	(3,895)		(3,895)	(3,895)	0	0	0	0		003
#428929 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OC	06/17/2013	06/16/2014	1,225	1,114,104	MXEA.....	0	74,914	0	207,119		207,119	132,205	0	0	0	74,914		003

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

QE06.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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)
#428930 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	06/17/2013	06/16/2014	1,225	1,114,104	MXEA	0	0	0	(99,475)		(99,475)	(99,475)	0	0	0	0	0	003
#429406 RTY CALL	LIFE HEDGE	N/A	Equity/Index	DBL.....7LTWFWZYICNSX8D621K86	06/17/2013	06/16/2014	140	75,003	Russel2000	0	27,928	0	16,736		16,736	(11,193)	0	0	0	27,928	0	003
#429407 RTY CALL	LIFE HEDGE	N/A	Equity/Index	DBL.....7LTWFWZYICNSX8D621K86	06/17/2013	06/16/2014	140	75,003	Russel2000	0	(22,505)	0	(8,918)		(8,918)	13,587	0	0	0	22,505	0	003
#433303 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2014	2,600	1,396,051	Russel2000	0	94,535	0	231,526		231,526	136,991	0	0	0	94,535	0	003
#433304 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2014	2,600	1,396,051	Russel2000	0	0	0	(118,738)		(118,738)	(118,738)	0	0	0	0	0	003
#433306 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2016	318	267,341	S&P500	0	52,767	0	54,782		54,782	2,015	0	0	0	52,767	0	003
#433307 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2016	318	267,341	S&P500	0	0	0	(4,475)		(4,475)	(4,475)	0	0	0	0	0	003
#433327 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2014	13,710	11,526,762	S&P500	0	912,345	0	1,194,894		1,194,894	282,548	0	0	0	912,345	0	003
#433328 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2014	13,710	11,526,762	S&P500	0	0	0	(308,607)		(308,607)	(308,607)	0	0	0	0	0	003
#433329 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2014	836	703,212	S&P500	0	61,688	0	72,897		72,897	11,209	0	0	0	61,688	0	003
#433330 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2014	836	703,212	S&P500	0	0	0	(13,437)		(13,437)	(13,437)	0	0	0	0	0	003
#433350 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2014	144	121,382	S&P500	0	11,785	0	12,583		12,583	797	0	0	0	11,785	0	003
#433351 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	07/16/2013	07/14/2014	144	121,382	S&P500	0	0	0	(1,358)		(1,358)	(1,358)	0	0	0	0	0	003
#433358 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	07/16/2013	07/14/2014	1,337	1,215,427	MXEA	0	82,756	0	219,635		219,635	136,875	0	0	0	82,756	0	003
#433359 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	07/16/2013	07/14/2014	1,337	1,215,427	MXEA	0	0	0	(107,045)		(107,045)	(107,045)	0	0	0	0	0	003
#439746 RTY CALL	LIFE HEDGE	N/A	Equity/Index	INGCM.....Z0M12JT14K8OXYZW446	08/15/2013	08/14/2014	1,898	1,018,812	Russel2000	0	67,665	0	188,840		188,840	121,175	0	0	0	67,665	0	003
#439747 RTY CALL	LIFE HEDGE	N/A	Equity/Index	INGCM.....Z0M12JT14K8OXYZW446	08/15/2013	08/14/2014	1,898	1,018,812	Russel2000	0	0	0	(104,160)		(104,160)	(104,160)	0	0	0	0	0	003
#439753 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	08/15/2013	08/14/2014	978	821,891	S&P500	0	71,456	0	98,627		98,627	27,171	0	0	0	71,456	0	003
#439754 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	08/15/2013	08/14/2014	978	821,891	S&P500	0	0	0	(22,221)		(22,221)	(22,221)	0	0	0	0	0	003
#439801 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	08/15/2013	08/15/2016	197	165,997	S&P500	0	31,714	0	36,089		36,089	4,375	0	0	0	31,714	0	003
#439802 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568	08/15/2013	08/15/2016	197	165,997	S&P500	0	0	0	(3,234)		(3,234)	(3,234)	0	0	0	0	0	003
#439818 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804	08/15/2013	08/14/2014	1,212	1,101,835	MXEA	0	75,580	0	179,963		179,963	104,384	0	0	0	75,580	0	003
#439819 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804	08/15/2013	08/14/2014	1,212	1,101,835	MXEA	0	0	0	(86,416)		(86,416)	(86,416)	0	0	0	0	0	003
#439841 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	08/15/2013	08/14/2014	12,387	10,414,290	S&P500	0	823,120	0	1,249,718		1,249,718	426,598	0	0	0	823,120	0	003
#439842 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	08/15/2013	08/14/2014	12,387	10,414,290	S&P500	0	0	0	(378,069)		(378,069)	(378,069)	0	0	0	0	0	003
#450077 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/15/2014	17,621	14,815,506	S&P500	0	1,177,628	0	1,441,599		1,441,599	263,971	0	0	0	1,177,628	0	003
#450078 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/15/2014	17,621	14,815,506	S&P500	0	0	0	(406,737)		(406,737)	(406,737)	0	0	0	0	0	003
#450079 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2016	661	555,332	S&P500	0	110,013	0	108,891		108,891	(1,121)	0	0	0	110,013	0	003
#450080 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2016	661	555,332	S&P500	0	0	0	(9,052)		(9,052)	(9,052)	0	0	0	0	0	003
#450081 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/15/2014	748	628,824	S&P500	0	55,338	0	61,187		61,187	5,849	0	0	0	55,338	0	003
#450082 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/15/2014	748	628,824	S&P500	0	0	0	(12,762)		(12,762)	(12,762)	0	0	0	0	0	003
#450083 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/15/2014	76	64,118	S&P500	0	6,214	0	6,239		6,239	24	0	0	0	6,214	0	003
#450084 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	09/17/2013	09/15/2014	76	64,118	S&P500	0	0	0	(807)		(807)	(807)	0	0	0	0	0	003
#450138 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	09/17/2013	09/15/2014	2,163	1,161,500	Russel2000	0	83,052	0	172,822		172,822	89,770	0	0	0	83,052	0	003
#450139 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	09/17/2013	09/15/2014	2,163	1,161,500	Russel2000	0	0	0	(89,029)		(89,029)	(89,029)	0	0	0	0	0	003
#450154 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804	09/17/2013	09/15/2014	1,450	1,318,053	MXEA	0	95,192	0	187,616		187,616	92,424	0	0	0	95,192	0	003
#450155 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804	09/17/2013	09/15/2014	1,450	1,318,053	MXEA	0	0	0	(87,891)		(87,891)	(87,891)	0	0	0	0	0	003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										17,819,424	11,038,508	0	49,234,135	XXX	49,234,135	20,376,203	0	0	0	28,987,090	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
#339294 SPTR PUT	VA HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653	03/23/2012	03/18/2022	10,350	31,051,853	SPTR	8,790,255	0	0	5,571,365		5,571,365	(3,218,890)	0	0	0	8,790,255	0	001
#339346 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	03/26/2012	03/18/2022	15,000	45,002,685	SPTR	12,581,825	0	0	8,371,109		8,371,109	(4,210,715)	0	0	0	12,581,825	0	001
#339779 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	03/29/2012	03/18/2022	10,380	31,141,858	SPTR	8,677,369	0	0	5,524,137		5,524,137	(3,153,232)	0	0	0	8,677,369	0	001
#340333 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	04/02/2012	04/01/2022	10,864	32,593,945	SPTR	9,045,584	0	0	6,071,061		6,071,061	(2,974,522)	0	0	0	9,045,584	0	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)
#341033 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	04/05/2012	04/05/2022	...15,136	...45,410,709	SPTR.....	12,489,016	0	0	8,178,790	.....	...8,178,790	(4,310,227)	0	0	0	...12,489,016	.....	001.....
#371613 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	09/13/2012	09/13/2022	...10,000	...30,001,790	SPTR.....	8,755,500	0	0	5,481,285	.....	...5,481,285	(3,274,215)	0	0	0	...8,755,500	.....	001.....
#371624 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/14/2012	09/14/2022	...10,000	...30,001,790	SPTR.....	8,761,400	0	0	5,695,287	.....	...5,695,287	(3,066,113)	0	0	0	...8,761,400	.....	001.....
#371628 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/14/2012	09/14/2022	...10,000	...30,001,790	SPTR.....	8,760,000	0	0	5,695,287	.....	...5,695,287	(3,064,713)	0	0	0	...8,760,000	.....	001.....
#372684 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/17/2012	09/19/2022	...10,000	...30,001,790	SPTR.....	8,823,100	0	0	5,620,584	.....	...5,620,584	(3,202,516)	0	0	0	...8,823,100	.....	001.....
#373299 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	09/18/2012	09/19/2022	...10,000	...30,001,790	SPTR.....	8,728,400	0	0	5,512,574	.....	...5,512,574	(3,215,826)	0	0	0	...8,728,400	.....	001.....
#373567 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/19/2012	09/19/2022	...10,000	...30,001,790	SPTR.....	8,703,400	0	0	5,487,004	.....	...5,487,004	(3,216,396)	0	0	0	...8,703,400	.....	001.....
#373593 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/19/2012	09/19/2022	...10,000	...30,001,790	SPTR.....	8,703,400	0	0	5,487,004	.....	...5,487,004	(3,216,396)	0	0	0	...8,703,400	.....	001.....
#373598 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...145,750	...9,297,393	EFA UP.....	110,770	0	0	2	.....	...2	(110,768)	0	0	0	...110,770	.....	001.....
#373599 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...125,672	...8,016,617	EFA UP.....	162,117	0	0	21	.....	...21	(162,096)	0	0	0	...162,117	.....	001.....
#373600 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...109,474	...6,983,346	EFA UP.....	228,801	0	0	211	.....	...211	(228,590)	0	0	0	...228,801	.....	001.....
#373601 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...109,474	...6,983,346	EFA UP.....	353,601	0	0	2,101	.....	...2,101	(351,500)	0	0	0	...353,601	.....	001.....
#373602 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...96,217	...6,137,682	EFA UP.....	365,625	0	0	4,059	.....	...4,059	(361,566)	0	0	0	...365,625	.....	001.....
#373603 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...170,462	...10,873,771	EFA UP.....	760,261	0	0	14,450	.....	...14,450	(745,811)	0	0	0	...760,261	.....	001.....
#373604 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...152,047	...9,699,078	EFA UP.....	856,025	0	0	31,177	.....	...31,177	(824,848)	0	0	0	...856,025	.....	001.....
#373605 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/19/2012	01/17/2014	...136,463	...8,704,975	EFA UP.....	956,606	0	0	58,497	.....	...58,497	(898,108)	0	0	0	...956,606	.....	001.....
#374194 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...72,875	...4,648,696	EFA UP.....	51,013	0	0	1	.....	...1	(51,011)	0	0	0	...51,013	.....	001.....
#374195 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...62,836	...4,008,308	EFA UP.....	77,288	0	0	11	.....	...11	(77,278)	0	0	0	...77,288	.....	001.....
#374196 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...54,737	...3,491,673	EFA UP.....	112,211	0	0	105	.....	...105	(112,105)	0	0	0	...112,211	.....	001.....
#374197 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...54,737	...3,491,673	EFA UP.....	169,137	0	0	1,051	.....	...1,051	(168,087)	0	0	0	...169,137	.....	001.....
#374198 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...48,109	...3,068,873	EFA UP.....	178,003	0	0	2,029	.....	...2,029	(175,974)	0	0	0	...178,003	.....	001.....
#374199 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...85,231	...5,436,885	EFA UP.....	370,755	0	0	7,225	.....	...7,225	(363,530)	0	0	0	...370,755	.....	001.....
#374200 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...76,024	...4,849,571	EFA UP.....	416,612	0	0	15,589	.....	...15,589	(401,023)	0	0	0	...416,612	.....	001.....
#374201 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/21/2012	01/17/2014	...68,232	...4,352,519	EFA UP.....	470,801	0	0	29,249	.....	...29,249	(441,552)	0	0	0	...470,801	.....	001.....
#374681 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...145,750	...9,297,393	EFA UP.....	116,600	0	0	2	.....	...2	(116,598)	0	0	0	...116,600	.....	001.....
#374683 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...125,672	...8,016,617	EFA UP.....	163,374	0	0	21	.....	...21	(163,352)	0	0	0	...163,374	.....	001.....
#374684 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...109,474	...6,983,346	EFA UP.....	235,369	0	0	211	.....	...211	(235,158)	0	0	0	...235,369	.....	001.....
#374685 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...109,474	...6,983,346	EFA UP.....	352,506	0	0	2,101	.....	...2,101	(350,405)	0	0	0	...352,506	.....	001.....
#374686 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...96,218	...6,137,746	EFA UP.....	369,477	0	0	4,059	.....	...4,059	(365,418)	0	0	0	...369,477	.....	001.....
#374687 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...170,462	...10,873,771	EFA UP.....	768,784	0	0	14,450	.....	...14,450	(754,334)	0	0	0	...768,784	.....	001.....
#374692 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...152,048	...9,699,142	EFA UP.....	869,715	0	0	31,177	.....	...31,177	(838,537)	0	0	0	...869,715	.....	001.....
#374693 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/24/2012	01/17/2014	...136,464	...8,705,039	EFA UP.....	979,812	0	0	58,498	.....	...58,498	(921,314)	0	0	0	...979,812	.....	001.....
#375229 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/27/2012	09/27/2022	...10,000	...30,001,790	SPTR.....	8,675,800	0	0	5,251,966	.....	...5,251,966	(3,423,834)	0	0	0	...8,675,800	.....	001.....
#377411 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	10/05/2012	10/05/2022	...10,000	...30,001,790	SPTR.....	8,754,000	0	0	5,557,107	.....	...5,557,107	(3,196,893)	0	0	0	...8,754,000	.....	001.....
#377965 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...72,875	...4,648,696	EFA UP.....	51,566	0	0	1	.....	...1	(51,565)	0	0	0	...51,566	.....	001.....
#377966 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...62,836	...4,008,308	EFA UP.....	79,349	0	0	11	.....	...11	(79,339)	0	0	0	...79,349	.....	001.....
#377967 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...54,737	...3,491,673	EFA UP.....	115,446	0	0	105	.....	...105	(115,340)	0	0	0	...115,446	.....	001.....
#377968 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...54,737	...3,491,673	EFA UP.....	183,429	0	0	1,051	.....	...1,051	(182,379)	0	0	0	...183,429	.....	001.....
#377969 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...48,109	...3,068,873	EFA UP.....	191,748	0	0	2,029	.....	...2,029	(189,719)	0	0	0	...191,748	.....	001.....
#377970 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...85,231	...5,436,885	EFA UP.....	401,549	0	0	7,225	.....	...7,225	(394,324)	0	0	0	...401,549	.....	001.....
#377971 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...76,024	...4,849,571	EFA UP.....	455,247	0	0	15,589	.....	...15,589	(439,658)	0	0	0	...455,247	.....	001.....
#377972 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/11/2012	01/17/2014	...68,232	...4,352,519	EFA UP.....	513,091	0	0	29,249	.....	...29,249	(483,842)	0	0	0	...513,091	.....	001.....
#377980 SPTR PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/11/2012	10/11/2022	...10,000	...30,001,790	SPTR.....	8,593,000	0	0	5,269,403	.....	...5,269,403	(3,323,597)	0	0	0	...8,593,000	.....	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	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)
#382608 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	160,325	10,227,132	EFA UP	93,582	0	0	2		2	(93,579)	0	0	0	93,582		001
#382609 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	138,239	8,818,266	EFA UP	146,616	0	0	23		23	(146,593)	0	0	0	146,616		001
#382610 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	120,421	7,681,656	EFA UP	219,732	0	0	232		232	(219,500)	0	0	0	219,732		001
#382611 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	120,421	7,681,656	EFA UP	359,806	0	0	2,311		2,311	(357,495)	0	0	0	359,806		001
#382612 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	105,840	6,751,534	EFA UP	380,156	0	0	4,465		4,465	(375,691)	0	0	0	380,156		001
#382613 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	187,508	11,961,135	EFA UP	803,697	0	0	15,894		15,894	(787,802)	0	0	0	803,697		001
#382614 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	167,253	10,669,069	EFA UP	922,083	0	0	34,295		34,295	(887,787)	0	0	0	922,083		001
#382615 EFA PUT	VA HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	11/02/2012	01/17/2014	150,110	9,575,517	EFA UP	1,049,194	0	0	64,348		64,348	(984,846)	0	0	0	1,049,194		001
0099999. Total-Purchased Options-Hedging Other-Put Options										#####	0	0	89,227,090	XXX	89,227,090	(65,076,508)	0	0	0	154,303,598	XXX	XXX
Purchased Options - Hedging Other - Floors																						
#97248 Floor #83 10YR LIBOR	VA HEDGE	N/A	Interest Rate	BPA..... R0MUWSFPU	03/26/2007	03/30/2017	1	800,000,000	4.0000	27,000,000	0	(2,479,107)	64,154,201		71,656,201	37,154,201	0	0	0	27,000,000		001
#97250 Floor #84 10YR LIBOR	VA HEDGE	N/A	Interest Rate	MLCS..... GDWTX03601	03/26/2007	03/31/2017	1	800,000,000	4.0000	27,000,000	0	(1,547,512)	63,571,960		71,073,960	36,571,960	0	0	0	27,000,000		001
#97249 Floor #85 10YR LIBOR	VA HEDGE	N/A	Interest Rate	JPCH..... 7H6GLXD	03/26/2007	03/31/2017	1	800,000,000	4.0000	27,000,000	0	(2,479,107)	64,154,201		71,656,201	37,154,201	0	0	0	27,000,000		001
0119999. Total-Purchased Options-Hedging Other-Floors										81,000,000	0	(6,505,725)	191,880,363	XXX	214,386,363	110,880,363	0	0	0	81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																						
MSO Collar 30-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7V	10/19/2012	10/18/2013	8,729	4,892,627	S&P500	74,309	0	0	333,832		333,832	259,523	0	0	0	5,433		003
MSO Collar 31-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7V	11/16/2012	11/15/2013	11,244	6,302,659	S&P500	82,368	0	0	388,934		388,934	306,566	0	0	0	11,187		003
MSO Collar 32-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUG	12/21/2012	12/20/2013	9,045	5,069,991	S&P500	76,020	0	0	308,618		308,618	232,598	0	0	0	11,942		003
MSO Collar 33-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUG	01/18/2013	01/17/2014	6,937	3,888,214	S&P500	61,229	0	0	205,777		205,777	144,548	0	0	0	10,624		003
MSO Collar 34-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUG	02/15/2013	02/21/2014	7,623	4,273,055	S&P500	72,258	0	0	224,612		224,612	152,354	0	0	0	13,420		003
MSO Collar 35-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7V	03/15/2013	03/21/2014	6,659	3,732,229	S&P500	65,504	0	0	157,340		157,340	91,836	0	0	0	12,810		003
MSO Collar 36-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7V	04/19/2013	04/17/2014	5,461	3,060,902	S&P500	48,155	0	0	128,450		128,450	80,294	0	0	0	11,301		003
MSO Collar 37-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUG	05/17/2013	05/16/2014	8,355	4,683,218	S&P500	82,756	0	0	116,638		116,638	33,882	0	0	0	18,507		003
MSO Collar 38-S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU..... 1IE8VN30J	06/21/2013	06/20/2014	12,558	7,039,061	S&P500	152,518	0	0	316,509		316,509	163,991	0	0	0	29,876		003
MSO Collar 39-S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU..... 1IE8VN30J	07/19/2013	07/18/2014	5,358	3,003,176	S&P500	70,292	0	0	67,142		67,142	(3,149)	0	0	0	13,408		003
MSO Collar 40-S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU..... 1IE8VN30J	08/16/2013	08/15/2014	10,160	5,695,109	S&P500	140,705	0	0	174,708		174,708	34,003	0	0	0	26,621		003
MSO Collar 41-S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU..... 1IE8VN30J	09/20/2013	09/19/2014	10,694	5,993,910	S&P500	149,998	0	0	107,082		107,082	(42,916)	0	0	0	29,515		003
SCS Collar 107-Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	05/16/2011	05/16/2016	1,291	461,921	Russel2000	2,071	0	0	93,574		93,574	91,504	0	0	0	3,744		003
SCS Collar 108-Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	05/16/2011	05/16/2016	11,112	3,977,228	Russel2000	17,831	0	0	693,771		693,771	675,940	0	0	0	32,234		003
SCS Collar 109-Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	05/16/2011	05/16/2016	6,577	2,353,975	Russel2000	10,553	0	0	331,739		331,739	321,186	0	0	0	19,078		003
SCS Collar 113-S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	05/16/2011	05/16/2016	1,079	604,584	S&P500	2,796	0	0	102,757		102,757	99,960	0	0	0	4,900		003
SCS Collar 114-S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	05/16/2011	05/16/2016	7,869	4,410,453	S&P500	20,399	0	0	609,885		609,885	589,486	0	0	0	35,745		003
SCS Collar 115-S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	05/16/2011	05/16/2016	7,054	3,953,845	S&P500	18,287	0	0	438,436		438,436	420,149	0	0	0	32,044		003
SCS Collar 18-Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBX	11/15/2010	11/16/2015	246	87,998	Russel2000	3,031	0	0	23,420		23,420	20,389	0	0	0	642		003
SCS Collar 286-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	280	157,053	S&P500	361	0	0	17,094		17,094	16,733	0	0	0	1,460		003
SCS Collar 289-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	653	233,751	Russel2000	499	0	0	38,382		38,382	37,884	0	0	0	2,172		003
SCS Collar 290-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	282	158,252	S&P500	364	0	0	22,544		22,544	22,180	0	0	0	1,471		003
SCS Collar 291-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	351	196,617	S&P500	453	0	0	27,104		27,104	26,652	0	0	0	1,827		003
SCS Collar 32-S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	12/15/2010	12/14/2015	1,426	799,106	S&P500	10,302	0	0	179,645		179,645	169,343	0	0	0	5,934		003
SCS Collar 33-S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	12/15/2010	12/14/2015	8,092	4,535,931	S&P500	58,515	0	0	812,549		812,549	754,033	0	0	0	33,681		003
SCS Collar 34-S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	12/15/2010	12/14/2015	5,426	3,041,201	S&P500	39,207	0	0	426,839		426,839	387,633	0	0	0	22,582		003
SCS Collar 38-Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	12/15/2010	12/14/2015	1,761	630,269	Russel2000	7,915	0	0	158,662		158,662	150,747	0	0	0	4,680		003
SCS Collar 39-Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJ	12/15/2010	12/14/2015	6,950	2,487,554	Russel2000	31,239	0	0	555,262		555,262	524,023	0	0	0	18,471		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 40-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	12/15/2010	12/14/2015	4,307	1,541,452	Russel2000.....	19,358	0	0	284,308		284,308	264,950	0	0	0	11,446		003.....
SCS Collar 46-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2016	966	541,459	S&P500.....	3,128	0	0	101,283		101,283	98,155	0	0	0	4,097		003.....
SCS Collar 47-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2016	9,120	5,112,097	S&P500.....	29,528	0	0	752,860		752,860	723,332	0	0	0	38,684		003.....
SCS Collar 48-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2016	4,086	2,290,507	S&P500.....	13,230	0	0	258,489		258,489	245,259	0	0	0	17,332		003.....
SCS Collar 52-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2016	2,433	870,937	Russel2000.....	4,906	0	0	184,519		184,519	179,614	0	0	0	6,590		003.....
SCS Collar 53-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2016	5,825	2,084,917	Russel2000.....	11,744	0	0	390,030		390,030	378,285	0	0	0	15,777		003.....
SCS Collar 55-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2016	5,049	1,807,021	Russel2000.....	10,179	0	0	275,082		275,082	264,903	0	0	0	13,674		003.....
SCS Collar 61-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	02/15/2011	02/16/2016	2,550	1,429,553	S&P500.....	36,388	0	0	250,401		250,401	214,013	0	0	0	11,029		003.....
SCS Collar 62-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	02/15/2011	02/16/2016	7,617	4,269,691	S&P500.....	108,680	0	0	630,428		630,428	521,749	0	0	0	32,940		003.....
SCS Collar 63-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	02/15/2011	02/16/2016	4,590	2,572,956	S&P500.....	65,491	0	0	309,373		309,373	243,881	0	0	0	19,850		003.....
SCS Collar 67-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	02/15/2011	02/16/2016	2,561	916,616	Russel2000.....	22,561	0	0	191,120		191,120	168,559	0	0	0	7,072		003.....
SCS Collar 68-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	02/15/2011	02/16/2016	7,299	2,612,350	Russel2000.....	64,299	0	0	494,779		494,779	430,480	0	0	0	20,154		003.....
SCS Collar 69-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	02/15/2011	02/16/2016	5,319	1,903,941	Russel2000.....	46,862	0	0	315,171		315,171	268,309	0	0	0	14,689		003.....
SCS Collar 75-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	03/15/2011	03/14/2016	1,788	1,002,204	S&P500.....	5,959	0	0	187,148		187,148	181,189	0	0	0	7,851		003.....
SCS Collar 76-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	03/15/2011	03/14/2016	5,715	3,203,403	S&P500.....	19,048	0	0	475,090		475,090	456,042	0	0	0	25,095		003.....
SCS Collar 77-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	03/15/2011	03/14/2016	7,367	4,129,534	S&P500.....	24,554	0	0	473,336		473,336	448,781	0	0	0	32,350		003.....
SCS Collar 829-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804...	07/16/2013	07/16/2018	911	510,606	S&P500.....	0	6,963	0	6,025		6,025	(938)	0	0	0	5,590		003.....
SCS Collar 83-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	03/15/2011	03/14/2016	2,423	867,082	Russel2000.....	4,984	0	0	195,440		195,440	190,456	0	0	0	6,793		003.....
SCS Collar 842-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804...	07/16/2013	07/16/2018	953	341,131	Russel2000.....	0	4,514	0	13,312		13,312	8,797	0	0	0	3,735		003.....
SCS Collar 843-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804...	07/16/2013	07/16/2018	234	83,732	Russel2000.....	0	1,108	0	2,765		2,765	1,657	0	0	0	917		003.....
SCS Collar 84-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	03/15/2011	03/14/2016	7,044	2,521,196	Russel2000.....	14,492	0	0	491,266		491,266	476,773	0	0	0	19,751		003.....
SCS Collar 853-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	07/16/2013	07/16/2018	734	411,290	S&P500.....	0	5,609	0	7,443		7,443	1,835	0	0	0	4,503		003.....
SCS Collar 854-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	07/16/2013	07/16/2018	279	156,485	S&P500.....	0	2,134	0	2,805		2,805	671	0	0	0	1,713		003.....
SCS Collar 85-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	03/15/2011	03/14/2016	7,624	2,728,802	Russel2000.....	15,686	0	0	429,664		429,664	413,978	0	0	0	21,377		003.....
SCS Collar 905-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446...	08/15/2013	08/14/2018	893	319,750	Russel2000.....	0	5,343	0	12,407		12,407	7,065	0	0	0	3,530		003.....
SCS Collar 906-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446...	08/15/2013	08/14/2018	628	224,661	Russel2000.....	0	3,754	0	7,922		7,922	4,168	0	0	0	2,480		003.....
SCS Collar 90-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2016	2,219	1,243,624	S&P500.....	17,246	0	0	220,463		220,463	203,217	0	0	0	9,910		003.....
SCS Collar 91-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2016	6,936	3,887,609	S&P500.....	53,911	0	0	574,870		574,870	520,958	0	0	0	30,977		003.....
SCS Collar 923-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	08/15/2013	08/14/2018	535	299,605	S&P500.....	0	5,169	0	6,530		6,530	1,361	0	0	0	3,307		003.....
SCS Collar 924-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	08/15/2013	08/14/2018	390	218,630	S&P500.....	0	3,772	0	4,385		4,385	613	0	0	0	2,413		003.....
SCS Collar 92-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2016	4,635	2,598,112	S&P500.....	36,029	0	0	305,306		305,306	269,277	0	0	0	20,702		003.....
SCS Collar 946-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	09/17/2013	09/14/2018	313	175,577	S&P500.....	0	4,382	0	458		458	(3,924)	0	0	0	1,955		003.....
SCS Collar 947-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	09/17/2013	09/14/2018	422	236,732	S&P500.....	0	5,909	0	2,625		2,625	(3,284)	0	0	0	2,636		003.....
SCS Collar 975-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	09/17/2013	09/14/2018	2,782	995,859	Russel2000.....	0	24,349	0	30,557		30,557	6,208	0	0	0	11,088		003.....
SCS Collar 97-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2016	2,713	970,928	Russel2000.....	13,341	0	0	189,500		189,500	176,160	0	0	0	7,737		003.....
SCS Collar 98-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2016	10,423	3,730,687	Russel2000.....	51,261	0	0	653,960		653,960	602,699	0	0	0	29,727		003.....
SCS Collar 99-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2016	9,600	3,436,201	Russel2000.....	47,214	0	0	513,181		513,181	465,967	0	0	0	27,381		003.....
0129999. Total-Purchased Options-Hedging Other-Collars.....										1,196,598	916,421	0	16,305,605	XXX	16,305,605	14,192,585	0	0	0	912,159	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										11,954,928	(6,505,725)	0	346,647,194	XXX	369,153,194	80,372,643	0	0	0	265,202,847	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										17,819,424	11,038,508	0	49,234,135	XXX	49,234,135	20,376,203	0	0	0	28,987,090	XXX	XXX
0379999. Total-Purchased Options-Put Options.....										0	0	0	89,227,090	XXX	89,227,090	(65,076,508)	0	0	0	154,303,598	XXX	XXX
0399999. Total-Purchased Options-Floors.....										81,000,000	0	(6,505,725)	191,880,363	XXX	214,386,363	110,880,363	0	0	0	81,000,000	XXX	XXX
0409999. Total-Purchased Options-Collars.....										1,196,598	916,421	0	16,305,605	XXX	16,305,605	14,192,585	0	0	0	912,159	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0429999. Total-Purchased Options.....										#####	11,954,928	(6,505,725)	346,647,194	XXX	369,153,194	80,372,643	0	0	0	265,202,847	XXX	XXX
Written Options - Hedging Other - Collars																						
SCS Collar 105-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	05/16/2011	05/14/2014	1,258	450,174	Russel2000	(2,058)	0	91,597		91,597	98,549	0	0	0	1,771		003.....
SCS Collar 106-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	05/16/2011	05/14/2014	5,625	2,013,402	Russel2000	(49,162)	0	295,532		295,532	326,624	0	0	0	7,922		003.....
SCS Collar 10-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2015	225	126,116	S&P500	(534)	0	15,498		15,498	17,556	0	0	0	900		003.....
SCS Collar 111-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	05/16/2011	05/14/2014	839	470,515	S&P500	(1,327)	0	80,403		80,403	87,899	0	0	0	1,851		003.....
SCS Collar 112-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	05/16/2011	05/14/2014	4,757	2,666,249	S&P500	(45,716)	0	285,260		285,260	327,737	0	0	0	10,490		003.....
SCS Collar 119-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/16/2014	709	397,317	S&P500	(2,530)	0	65,813		65,813	73,020	0	0	0	1,673		003.....
SCS Collar 120-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/16/2014	4,374	2,451,717	S&P500	(19,011)	0	226,740		226,740	271,223	0	0	0	10,326		003.....
SCS Collar 121-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/14/2016	754	422,574	S&P500	(4,202)	0	83,156		83,156	83,423	0	0	0	3,476		003.....
SCS Collar 122-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/14/2016	9,526	5,339,308	S&P500	(10,061)	0	752,264		752,264	755,662	0	0	0	43,922		003.....
SCS Collar 123-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/14/2016	10,600	5,941,269	S&P500	(7,240)	0	606,055		606,055	609,836	0	0	0	48,874		003.....
SCS Collar 125-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/16/2014	554	198,371	Russel2000	(10,478)	0	46,184		46,184	49,655	0	0	0	836		003.....
SCS Collar 126-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/16/2014	5,604	2,005,789	Russel2000	(17,931)	0	313,165		313,165	348,264	0	0	0	8,448		003.....
SCS Collar 127-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/14/2016	1,509	540,018	Russel2000	(2,686)	0	124,271		124,271	124,603	0	0	0	4,442		003.....
SCS Collar 128-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/14/2016	18,986	6,795,712	Russel2000	(24,413)	0	1,306,817		1,306,817	1,310,994	0	0	0	55,903		003.....
SCS Collar 129-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.	06/15/2011	06/14/2016	7,190	2,573,360	Russel2000	(8,317)	0	385,859		385,859	387,417	0	0	0	21,169		003.....
SCS Collar 135-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2014	1,042	583,880	S&P500	(10,918)	0	91,834		91,834	103,154	0	0	0	2,589		003.....
SCS Collar 136-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2014	1,756	628,377	Russel2000	(22,472)	0	129,704		129,704	141,717	0	0	0	2,786		003.....
SCS Collar 137-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2016	1,833	1,027,221	S&P500	(10,498)	0	177,996		177,996	179,492	0	0	0	8,578		003.....
SCS Collar 138-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2016	2,845	1,018,359	Russel2000	(25,857)	0	200,955		200,955	202,417	0	0	0	8,504		003.....
SCS Collar 139-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2014	3,193	1,789,970	S&P500	(12,822)	0	162,150		162,150	196,852	0	0	0	7,936		003.....
SCS Collar 142-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2014	4,612	1,650,623	Russel2000	(34,689)	0	238,572		238,572	270,129	0	0	0	7,318		003.....
SCS Collar 143-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2016	7,802	4,373,357	S&P500	(12,680)	0	585,492		585,492	591,859	0	0	0	36,518		003.....
SCS Collar 144-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2016	9,983	3,573,327	Russel2000	(33,646)	0	497,171		497,171	502,301	0	0	0	29,838		003.....
SCS Collar 145-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2016	12,101	6,782,978	S&P500	(4,728)	0	656,043		656,043	665,918	0	0	0	56,639		003.....
SCS Collar 148-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	07/15/2011	07/14/2016	18,305	6,551,963	Russel2000	(8,107)	0	1,129,000		1,129,000	1,138,406	0	0	0	54,710		003.....
SCS Collar 149-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/15/2016	18,339	10,279,248	S&P500	(2,149)	0	956,818		956,818	1,179,033	0	0	0	87,173		003.....
SCS Collar 14-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	11/15/2010	11/14/2013	3,375	1,208,110	Russel2000	(8,919)	0	216,058		216,058	235,069	0	0	0	2,121		003.....
SCS Collar 150-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/15/2016	11,430	6,406,554	S&P500	(14,044)	0	968,934		968,934	1,107,430	0	0	0	54,330		003.....
SCS Collar 151-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/15/2016	1,318	738,520	S&P500	(28,538)	0	170,354		170,354	186,319	0	0	0	6,263		003.....
SCS Collar 152-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/14/2014	6,528	3,659,086	S&P500	(13,007)	0	390,011		390,011	485,337	0	0	0	17,077		003.....
SCS Collar 153-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/14/2014	1,146	642,184	S&P500	(27,893)	0	129,239		129,239	145,969	0	0	0	2,997		003.....
SCS Collar 155-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/15/2016	10,574	3,784,838	Russel2000	(5,905)	0	563,499		563,499	639,945	0	0	0	32,097		003.....
SCS Collar 156-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/15/2016	22,656	8,109,092	Russel2000	(25,647)	0	1,674,315		1,674,315	1,838,102	0	0	0	68,769		003.....
SCS Collar 157-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/15/2016	2,759	987,679	Russel2000	(3,146)	0	265,642		265,642	285,591	0	0	0	8,376		003.....
SCS Collar 158-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/14/2014	6,563	2,348,907	Russel2000	(42,723)	0	364,938		364,938	422,112	0	0	0	10,962		003.....
SCS Collar 159-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	08/15/2011	08/14/2014	952	340,680	Russel2000	(6,952)	0	84,934		84,934	93,226	0	0	0	1,590		003.....
SCS Collar 15-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	11/15/2010	11/14/2013	746	266,977	Russel2000	(31,091)	0	76,111		76,111	80,313	0	0	0	469		003.....
SCS Collar 168-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	09/15/2011	09/15/2014	2,556	915,005	Russel2000	(7,496)	0	246,486		246,486	267,437	0	0	0	4,480		003.....
SCS Collar 169-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	09/15/2011	09/15/2014	5,975	2,138,509	Russel2000	(42,476)	0	380,429		380,429	429,397	0	0	0	10,471		003.....
SCS Collar 16-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	11/15/2010	11/16/2015	5,009	1,792,775	Russel2000	(7,209)	0	378,305		378,305	388,366	0	0	0	13,079		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 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)
	Description																						
SCS Collar 170-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	4,289	1,535,031	Russel2000.....	(44,483)	0	0	425,548	.....	425,548	457,667	0	0	0	13,202	.....	003.....
SCS Collar 171-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	28,578	10,229,047	Russel2000.....	(267)	0	0	2,235,175	.....	2,235,175	2,449,212	0	0	0	87,977	.....	003.....
SCS Collar 172-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	15,683	5,613,410	Russel2000.....	(3,375)	0	0	908,763	.....	908,763	1,026,220	0	0	0	48,279	.....	003.....
SCS Collar 174-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/15/2014	1,032	578,537	S&P500.....	(3,756)	0	0	114,123	.....	114,123	128,459	0	0	0	2,833	.....	003.....
SCS Collar 175-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/15/2014	4,501	2,522,796	S&P500.....	(3,472)	0	0	294,060	.....	294,060	356,570	0	0	0	12,352	.....	003.....
SCS Collar 176-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	2,893	1,621,603	S&P500.....	(35,104)	0	0	334,540	.....	334,540	371,258	0	0	0	13,947	.....	003.....
SCS Collar 177-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	10,930	6,126,189	S&P500.....	(329)	0	0	889,427	.....	889,427	1,028,141	0	0	0	52,690	.....	003.....
SCS Collar 178-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	16,128	9,039,761	S&P500.....	(4,144)	0	0	867,876	.....	867,876	1,072,561	0	0	0	77,749	.....	003.....
SCS Collar 17-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	3,604	1,290,142	Russel2000.....	(1,569)	0	0	215,078	.....	215,078	222,318	0	0	0	9,412	.....	003.....
SCS Collar 180-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2014	1,219	683,340	S&P500.....	(11,320)	0	0	144,542	.....	144,542	158,407	0	0	0	3,482	.....	003.....
SCS Collar 181-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2014	6,475	3,629,542	S&P500.....	(12,013)	0	0	457,249	.....	457,249	530,895	0	0	0	18,492	.....	003.....
SCS Collar 182-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2016	1,584	887,783	S&P500.....	(1,495)	0	0	204,882	.....	204,882	216,972	0	0	0	7,741	.....	003.....
SCS Collar 183-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2016	8,324	4,665,760	S&P500.....	(1,462)	0	0	752,946	.....	752,946	816,486	0	0	0	40,682	.....	003.....
SCS Collar 184-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2016	15,117	8,473,144	S&P500.....	(34,703)	0	0	950,489	.....	950,489	1,065,879	0	0	0	73,880	.....	003.....
SCS Collar 186-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2014	1,651	591,003	Russel2000.....	(31,557)	0	0	181,424	.....	181,424	192,190	0	0	0	3,011	.....	003.....
SCS Collar 187-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2014	7,790	2,788,164	Russel2000.....	(6,367)	0	0	565,313	.....	565,313	616,102	0	0	0	14,206	.....	003.....
SCS Collar 188-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2016	4,143	1,482,966	Russel2000.....	(5,130)	0	0	468,232	.....	468,232	486,365	0	0	0	12,931	.....	003.....
SCS Collar 189-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2016	14,425	5,163,093	Russel2000.....	(9,875)	0	0	1,247,319	.....	1,247,319	1,310,452	0	0	0	45,019	.....	003.....
SCS Collar 190-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	10/17/2011	10/14/2016	15,322	5,484,323	Russel2000.....	(9,406)	0	0	981,274	.....	981,274	1,048,335	0	0	0	47,820	.....	003.....
SCS Collar 195-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2014	925	518,713	S&P500.....	(222,215)	0	0	104,882	.....	104,882	116,305	0	0	0	2,749	.....	003.....
SCS Collar 196-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2014	7,823	4,384,990	S&P500.....	(138,496)	0	0	588,860	.....	588,860	685,423	0	0	0	23,237	.....	003.....
SCS Collar 197-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2016	1,412	791,437	S&P500.....	(15,965)	0	0	165,249	.....	165,249	180,197	0	0	0	6,997	.....	003.....
SCS Collar 198-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2016	8,803	4,934,451	S&P500.....	(95,326)	0	0	786,975	.....	786,975	880,173	0	0	0	43,622	.....	003.....
SCS Collar 199-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2016	23,016	12,900,961	S&P500.....	(16,730)	0	0	1,483,565	.....	1,483,565	1,727,227	0	0	0	114,048	.....	003.....
SCS Collar 201-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2014	1,074	384,383	Russel2000.....	(76,446)	0	0	104,360	.....	104,360	112,191	0	0	0	2,037	.....	003.....
SCS Collar 202-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2014	9,479	3,392,972	Russel2000.....	(163,787)	0	0	659,639	.....	659,639	728,764	0	0	0	17,980	.....	003.....
SCS Collar 203-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2016	2,144	767,320	Russel2000.....	(19,949)	0	0	207,745	.....	207,745	221,152	0	0	0	6,783	.....	003.....
SCS Collar 204-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2016	17,893	6,404,452	Russel2000.....	(57,174)	0	0	1,406,301	.....	1,406,301	1,518,209	0	0	0	56,617	.....	003.....
SCS Collar 205-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568....	11/15/2011	11/14/2016	18,208	6,517,165	Russel2000.....	(8,292)	0	0	1,053,134	.....	1,053,134	1,167,011	0	0	0	57,614	.....	003.....
SCS Collar 211-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97....	12/15/2011	12/15/2014	1,646	922,545	S&P500.....	(20,952)	0	0	196,139	.....	196,139	215,961	0	0	0	5,070	.....	003.....
SCS Collar 212-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97....	12/15/2011	12/15/2014	7,736	4,336,102	S&P500.....	(48,968)	0	0	593,634	.....	593,634	686,800	0	0	0	23,831	.....	003.....
SCS Collar 213-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	2,862	1,604,440	S&P500.....	(32,120)	0	0	363,161	.....	363,161	396,870	0	0	0	14,369	.....	003.....
SCS Collar 214-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97....	12/15/2011	12/14/2016	16,422	9,204,708	S&P500.....	(214,038)	0	0	1,580,067	.....	1,580,067	1,773,461	0	0	0	82,435	.....	003.....
SCS Collar 215-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97....	12/15/2011	12/14/2016	26,608	14,914,254	S&P500.....	(117,458)	0	0	1,840,410	.....	1,840,410	2,153,764	0	0	0	133,568	.....	003.....
SCS Collar 217-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97....	12/15/2011	12/15/2014	679	380,360	S&P500.....	(14,335)	0	0	64,299	.....	64,299	67,934	0	0	0	2,090	.....	003.....
SCS Collar 219-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/15/2014	2,170	776,834	Russel2000.....	(62,510)	0	0	228,588	.....	228,588	243,983	0	0	0	4,269	.....	003.....
SCS Collar 21-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/14/2013	1,112	623,342	S&P500.....	(36,717)	0	0	126,022	.....	126,022	136,501	0	0	0	1,094	.....	003.....
SCS Collar 220-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/15/2014	10,173	3,641,223	Russel2000.....	(138,713)	0	0	777,124	.....	777,124	849,284	0	0	0	20,012	.....	003.....
SCS Collar 221-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	2,841	1,016,783	Russel2000.....	(204,685)	0	0	290,775	.....	2							

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 231-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2012	01/14/2015	11,245	6,303,055	S&P500.....	(115,391)	0	0	636,968		636,968	803,657	0	0	0	35,800		003.....
SCS Collar 232-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2012	01/17/2017	8,814	4,940,360	S&P500.....	(10,766)	0	0	633,818		633,818	771,785	0	0	0	44,882		003.....
SCS Collar 233-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2012	01/17/2017	21,591	12,102,166	S&P500.....	(50,789)	0	0	1,102,969		1,102,969	1,440,942	0	0	0	109,946		003.....
SCS Collar 235-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2012	01/14/2015	532	298,240	S&P500.....	(18,133)	0	0	37,734		37,734	41,808	0	0	0	1,694		003.....
SCS Collar 236-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2012	01/17/2017	394	221,107	S&P500.....	(63,133)	0	0	28,121		28,121	29,567	0	0	0	2,009		003.....
SCS Collar 237-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2012	01/17/2017	2,653	949,409	Russel2000.....	(67,061)	0	0	225,122		225,122	249,862	0	0	0	8,625		003.....
SCS Collar 238-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2012	01/17/2017	16,219	5,805,327	Russel2000.....	(11,423)	0	0	1,112,578		1,112,578	1,263,849	0	0	0	52,740		003.....
SCS Collar 239-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	01/18/2012	01/14/2015	1,670	935,880	S&P500.....	(96,563)	0	0	151,388		151,388	176,140	0	0	0	5,316		003.....
SCS Collar 23-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	799	447,852	S&P500.....	(14,948)	0	0	101,075		101,075	103,761	0	0	0	3,267		003.....
SCS Collar 240-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	2,186	1,225,129	S&P500.....	(93,198)	0	0	215,153		215,153	249,366	0	0	0	11,130		003.....
SCS Collar 241-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	01/18/2012	01/14/2015	2,679	959,057	Russel2000.....	(243,662)	0	0	226,953		226,953	250,617	0	0	0	5,447		003.....
SCS Collar 242-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	01/18/2012	01/14/2015	13,432	4,807,689	Russel2000.....	(7,831)	0	0	804,278		804,278	922,904	0	0	0	27,307		003.....
SCS Collar 243-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	21,698	7,766,160	Russel2000.....	(69,125)	0	0	1,126,388		1,126,388	1,328,720	0	0	0	70,554		003.....
SCS Collar 245-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	01/18/2012	01/17/2017	462	165,355	Russel2000.....	(13,408)	0	0	38,038		38,038	39,047	0	0	0	1,502		003.....
SCS Collar 24-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	6,389	3,581,410	S&P500.....	(111,908)	0	0	572,643		572,643	597,056	0	0	0	26,127		003.....
SCS Collar 256-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	248	138,958	S&P500.....	(113,878)	0	0	21,542		21,542	22,541	0	0	0	1,277		003.....
SCS Collar 258-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	328	184,025	S&P500.....	(19,822)	0	0	21,020		21,020	22,343	0	0	0	1,691		003.....
SCS Collar 259-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/17/2015	842	471,956	S&P500.....	(93,166)	0	0	57,066		57,066	63,636	0	0	0	2,776		003.....
SCS Collar 25-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	2,009	1,125,947	S&P500.....	(33,710)	0	0	125,282		125,282	133,598	0	0	0	8,214		003.....
SCS Collar 260-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	9,380	5,257,855	S&P500.....	(193,394)	0	0	599,420		599,420	752,633	0	0	0	48,319		003.....
SCS Collar 262-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	16,052	8,997,194	S&P500.....	(313,354)	0	0	706,075		706,075	968,251	0	0	0	82,682		003.....
SCS Collar 263-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	3,265	1,830,234	S&P500.....	(3,635)	0	0	292,092		292,092	345,425	0	0	0	16,819		003.....
SCS Collar 264-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/17/2015	1,711	958,932	S&P500.....	(15,395)	0	0	141,732		141,732	167,748	0	0	0	5,640		003.....
SCS Collar 265-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	25,862	9,256,685	Russel2000.....	(72,160)	0	0	1,151,049		1,151,049	1,406,995	0	0	0	85,067		003.....
SCS Collar 266-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	2,418	865,382	Russel2000.....	(19,703)	0	0	176,169		176,169	200,097	0	0	0	7,953		003.....
SCS Collar 267-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/17/2015	9,005	5,047,542	S&P500.....	(169,333)	0	0	462,574		462,574	599,512	0	0	0	29,686		003.....
SCS Collar 268-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/17/2015	980	350,901	Russel2000.....	(185,112)	0	0	60,468		60,468	65,105	0	0	0	2,064		003.....
SCS Collar 269-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/17/2015	11,204	4,010,306	Russel2000.....	(1,732)	0	0	570,673		570,673	673,901	0	0	0	23,586		003.....
SCS Collar 270-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	16,511	5,909,926	Russel2000.....	(166,690)	0	0	986,478		986,478	1,149,887	0	0	0	54,311		003.....
SCS Collar 271-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	02/15/2012	02/17/2015	2,370	848,233	Russel2000.....	(137,968)	0	0	171,705		171,705	193,539	0	0	0	4,989		003.....
SCS Collar 274-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/16/2015	1,833	656,054	Russel2000.....	(337,973)	0	0	126,438		126,438	141,486	0	0	0	3,960		003.....
SCS Collar 275-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/16/2015	10,918	3,907,916	Russel2000.....	(4,074)	0	0	563,269		563,269	652,907	0	0	0	23,590		003.....
SCS Collar 276-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/16/2015	4,000	2,241,906	S&P500.....	(1,446)	0	0	282,998		282,998	338,394	0	0	0	13,533		003.....
SCS Collar 277-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/14/2017	6,130	2,194,168	Russel2000.....	(24,739)	0	0	426,244		426,244	468,256	0	0	0	20,392		003.....
SCS Collar 278-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/16/2015	7,379	4,136,139	S&P500.....	(151,271)	0	0	350,094		350,094	452,295	0	0	0	24,967		003.....
SCS Collar 279-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/14/2017	26,451	10,070,699	Russel2000.....	(24,752)	0	0	4,425,896		4,425,896	4,618,722	0	0	0	93,592		003.....
SCS Collar 280-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/14/2017	24,766	8,261,382	Russel2000.....	(34,213)	0	0	(1,674,680)		(1,674,680)	(1,516,498)	0	0	0	76,777		003.....
SCS Collar 281-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/14/2017	4,772	2,674,702	S&P500.....	(23,664)	0	0	354,252		354,252	409,430	0	0	0	24,857		003.....
SCS Collar 282-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/14/2017	19,701	11,042,890	S&P500.....	(118,626)	0	0	1,158,742		1,158,742	1,386,555	0	0	0	102,628		003.....
SCS Collar 283-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/14/2017	18,732	10,499,797	S&P500.....	(202,332)	0	0	816,834		816,834	1,033,442	0	0	0	97,580		003.....
SCS Collar 285-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/16/2015	1,602	897,961	S&P500.....	(1,009)	0	0	95,834		95,834	105,644	0	0	0	5,420		003.....
SCS Collar 287-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/16/2015	570	204,048	Russel2000.....	(999)	0	0	42,835		42,835	44,905	0	0	0	1,232		003.....
SCS Collar 288-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2012	03/16/2015	1,180	422,303	Russel2000.....	(1,323)	0	0	70,775		70,775	75,058	0	0	0	2,549		003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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 303-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/17/2012	04/18/2017	...18,029	...10,105,405	S&P500.....	(6,570)	0	0	632,626	.....	.....632,626	917,383	0	0	0	...95,209	.....	003.....
SCS Collar 304-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	04/17/2012	04/14/2015	...1,251	...701,260	S&P500.....	(153,213)	0	0	71,394	.....	.....71,394	81,219	0	0	0	...4,347	.....	003.....
SCS Collar 305-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/14/2015	...2,140	...1,199,397	S&P500.....	(262,176)	0	0	145,109	.....	.....145,109	178,233	0	0	0	...7,435	.....	003.....
SCS Collar 306-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/14/2015	...10,058	...5,637,892	S&P500.....	(53,333)	0	0	415,452	.....	.....415,452	571,156	0	0	0	...34,948	.....	003.....
SCS Collar 307-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...4,933	...2,765,143	S&P500.....	(26,016)	0	0	358,534	.....	.....358,534	436,446	0	0	0	...26,052	.....	003.....
SCS Collar 308-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...27,254	...15,276,596	S&P500.....	(255,946)	0	0	1,405,911	.....	.....1,405,911	1,836,350	0	0	0	...143,930	.....	003.....
SCS Collar 30-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	12/15/2010	12/16/2013	...1,707	...957,004	S&P500.....	(23,928)	0	0	191,760	.....	.....191,760	202,678	0	0	0	...2,198	.....	003.....
SCS Collar 310-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...131	...110,025	S&P500.....	(136,938)	0	0	16,732	.....	.....16,732	18,280	0	0	0	...1,037	.....	003.....
SCS Collar 311-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...380	...212,797	S&P500.....	(4,637)	0	0	27,877	.....	.....27,877	29,030	0	0	0	...2,005	.....	003.....
SCS Collar 312-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...559	...313,148	S&P500.....	(103,228)	0	0	...30,489	.....	...30,489	...32,185	0	0	0	...2,950	.....	003.....
SCS Collar 313-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/14/2015	...2,616	...936,514	Russel2000.....	(163,408)	0	0	179,612	.....	.....179,612	203,221	0	0	0	...5,805	.....	003.....
SCS Collar 314-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/14/2015	...16,002	...5,727,707	Russel2000.....	(21,834)	0	0	738,398	.....	.....738,398	882,792	0	0	0	...35,505	.....	003.....
SCS Collar 315-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...8,042	...2,878,424	Russel2000.....	(15,048)	0	0	575,922	.....	.....575,922	649,961	0	0	0	...27,119	.....	003.....
SCS Collar 316-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...46,693	...16,712,876	Russel2000.....	(89,638)	0	0	2,652,525	.....	.....2,652,525	3,082,414	0	0	0	...157,463	.....	003.....
SCS Collar 317-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...32,182	...11,518,995	Russel2000.....	(55,396)	0	0	1,350,055	.....	.....1,350,055	1,646,348	0	0	0	...108,528	.....	003.....
SCS Collar 318-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/14/2015	...1,199	...429,180	Russel2000.....	(42,012)	0	0	67,311	.....	.....67,311	72,799	0	0	0	...2,660	.....	003.....
SCS Collar 319-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...337	...120,541	Russel2000.....	(102,201)	0	0	23,373	.....	.....23,373	23,969	0	0	0	...1,136	.....	003.....
SCS Collar 31-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	12/15/2010	12/16/2013	...3,514	...1,969,835	S&P500.....	(192,826)	0	0	225,960	.....	.....225,960	248,432	0	0	0	...4,524	.....	003.....
SCS Collar 320-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...959	...343,080	Russel2000.....	(158,182)	0	0	52,471	.....	.....52,471	54,168	0	0	0	...3,232	.....	003.....
SCS Collar 332-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...1,912	...1,071,615	S&P500.....	(55,179)	0	0	152,015	.....	.....152,015	179,347	0	0	0	...6,818	.....	003.....
SCS Collar 333-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...10,549	...5,912,834	S&P500.....	(227,812)	0	0	510,606	.....	.....510,606	661,421	0	0	0	...37,619	.....	003.....
SCS Collar 334-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...4,980	...2,791,504	S&P500.....	(216,609)	0	0	471,347	.....	.....471,347	551,994	0	0	0	...26,573	.....	003.....
SCS Collar 335-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...22,509	...12,616,744	S&P500.....	(9,810)	0	0	1,360,194	.....	.....1,360,194	1,724,692	0	0	0	...120,102	.....	003.....
SCS Collar 336-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...18,142	...10,168,963	S&P500.....	(2,069)	0	0	723,586	.....	.....723,586	1,017,367	0	0	0	...96,801	.....	003.....
SCS Collar 338-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...361	...202,191	S&P500.....	(4,283)	0	0	36,461	.....	.....36,461	38,981	0	0	0	...1,286	.....	003.....
SCS Collar 339-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...739	...414,492	S&P500.....	(284,757)	0	0	45,891	.....	.....45,891	51,057	0	0	0	...2,637	.....	003.....
SCS Collar 340-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...83	...46,757	S&P500.....	(9,825)	0	0	7,362	.....	.....7,362	7,696	0	0	0	...445	.....	003.....
SCS Collar 341-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...875	...490,315	S&P500.....	(33,124)	0	0	52,920	.....	.....52,920	56,416	0	0	0	...4,667	.....	003.....
SCS Collar 342-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...66	...55,602	S&P500.....	(155,704)	0	0	10,239	.....	.....10,239	11,443	0	0	0	...529	.....	003.....
SCS Collar 344-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...3,577	...1,280,488	Russel2000.....	(77,912)	0	0	268,558	.....	.....268,558	298,430	0	0	0	...8,147	.....	003.....
SCS Collar 345-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...15,881	...5,684,148	Russel2000.....	(430,439)	0	0	789,640	.....	.....789,640	922,243	0	0	0	...36,165	.....	003.....
SCS Collar 346-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...6,858	...2,454,613	Russel2000.....	(1,548)	0	0	554,791	.....	.....554,791	619,666	0	0	0	...23,366	.....	003.....
SCS Collar 347-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...46,824	...16,759,604	Russel2000.....	(1,153)	0	0	2,835,919	.....	.....2,835,919	3,278,873	0	0	0	...159,539	.....	003.....
SCS Collar 348-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...32,062	...11,476,040	Russel2000.....	(1,697)	0	0	1,381,580	.....	.....1,381,580	1,684,890	0	0	0	...109,243	.....	003.....
SCS Collar 350-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...394	...140,895	Russel2000.....	(23,609)	0	0	34,210	.....	.....34,210	35,816	0	0	0	...896	.....	003.....
SCS Collar 351-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/14/2015	...1,192	...146,829	Russel2000.....	(144,395)	0	0	71,509	.....	.....71,509	76,375	0	0	0	...2,716	.....	003.....
SCS Collar 352-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...10	...5,526	Russel2000.....	(74,039)	0	0	1,404	.....	.....1,404	1,471	0	0	0	...53	.....	003.....
SCS Collar 353-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...143	...51,109	Russel2000.....	(429,890)	0	0	10,793	.....	.....10,793	11,126	0	0	0	...487	.....	003.....
SCS Collar 354-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...1,092	...390,915	Russel2000.....	(296,292)	0	0	62,926	.....	.....62,926	65,474	0	0	0	...3,721	.....	003.....
SCS Collar 358-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	...70,784	...25,335,569	Russel2000.....	(5,488)	0	0	4,788,771	.....	.....4,788,771	5,537,296	0	0	0	...243,895	.....	003.....
SCS Collar 359-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	...3,050	...1,709,299	S&P500.....	(596)	0	0	252,600	.....	.....252,600	299,161	0	0	0	...11,166	.....	003.....
SCS Collar 360-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	...38,093	...13,634,626	Russel2000.....	(1,697)	0	0	1,893,765	.....	.....1,893,765	2,296,592	0	0	0	...131,255	.....	003.....
SCS Collar 361-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	...10,732	...6,015,733	S&P500.....	(27,333)	0	0	560,469	.....	.....560,469	724,333	0	0	0	...39,297	.....	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 362-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	432	154,528	Russel2000.....	(150,814)	0	39,985	.....	.....39,985	41,940	0	0	0	1,009	.....	003.....
SCS Collar 363-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	27,209	15,250,959	S&P500.....	(80,647)	0	1,751,735	.....	.....1,751,735	2,252,657	0	0	0	146,815	.....	003.....
SCS Collar 364-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	1,836	657,090	Russel2000.....	(364,498)	0	120,491	.....	.....120,491	128,803	0	0	0	4,292	.....	003.....
SCS Collar 366-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	642	229,703	Russel2000.....	(293,781)	0	40,464	.....	.....40,464	42,714	0	0	0	2,211	.....	003.....
SCS Collar 367-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	3,592	2,013,592	S&P500.....	(2,520)	0	241,697	.....	.....241,697	270,014	0	0	0	13,153	.....	003.....
SCS Collar 368-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	350	294,275	S&P500.....	(5,167)	0	52,150	.....	.....52,150	58,025	0	0	0	2,833	.....	003.....
SCS Collar 369-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	958	537,208	S&P500.....	(333)	0	61,179	.....	.....61,179	67,031	0	0	0	5,171	.....	003.....
SCS Collar 36-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	12/15/2010	12/16/2013	2,639	944,717	Russel2000.....	(3,496)	0	256,609	.....	.....256,609	267,107	0	0	0	2,170	.....	003.....
SCS Collar 372-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	2,828	1,012,086	Russel2000.....	(1,203)	0	230,240	.....	.....230,240	255,038	0	0	0	6,611	.....	003.....
SCS Collar 373-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	16,448	5,887,363	Russel2000.....	(29,872)	0	902,739	.....	.....902,739	1,046,990	0	0	0	38,458	.....	003.....
SCS Collar 374-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	06/15/2012	06/14/2017	6,903	3,869,403	S&P500.....	(132,604)	0	642,067	.....	.....642,067	769,157	0	0	0	37,249	.....	003.....
SCS Collar 37-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	12/15/2010	12/16/2013	6,501	2,326,841	Russel2000.....	(64,875)	0	452,902	.....	.....452,902	478,759	0	0	0	5,344	.....	003.....
SCS Collar 381-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	19,338	10,839,338	S&P500.....	(442,954)	0	868,245	.....	.....868,245	1,224,266	0	0	0	104,346	.....	003.....
SCS Collar 382-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	9,669	3,460,862	Russel2000.....	(303,310)	0	865,228	.....	.....865,228	967,477	0	0	0	33,316	.....	003.....
SCS Collar 387-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2017	7,899	2,827,343	Russel2000.....	(1,606)	0	582,764	.....	.....582,764	685,088	0	0	0	27,518	.....	003.....
SCS Collar 388-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	60,413	21,623,468	Russel2000.....	(4,865)	0	3,266,687	.....	.....3,266,687	4,049,234	0	0	0	210,455	.....	003.....
SCS Collar 389-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	34,591	12,381,211	Russel2000.....	(68)	0	1,319,545	.....	.....1,319,545	1,767,617	0	0	0	120,503	.....	003.....
SCS Collar 390-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	784	280,720	Russel2000.....	(333)	0	61,208	.....	.....61,208	65,696	0	0	0	1,876	.....	003.....
SCS Collar 391-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	1,392	498,311	Russel2000.....	(2,548)	0	74,862	.....	.....74,862	82,831	0	0	0	3,330	.....	003.....
SCS Collar 392-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	193	103,423	Russel2000.....	(748,525)	0	24,368	.....	.....24,368	26,413	0	0	0	1,007	.....	003.....
SCS Collar 393-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	323	115,511	Russel2000.....	(46,560)	0	22,162	.....	.....22,162	23,982	0	0	0	1,124	.....	003.....
SCS Collar 394-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	484	173,267	Russel2000.....	(402,827)	0	27,093	.....	.....27,093	29,823	0	0	0	1,686	.....	003.....
SCS Collar 395-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	2,593	928,120	Russel2000.....	(163,864)	0	175,439	.....	.....175,439	201,654	0	0	0	6,202	.....	003.....
SCS Collar 396-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	17,314	6,197,322	Russel2000.....	(1,955)	0	757,300	.....	.....757,300	932,349	0	0	0	41,414	.....	003.....
SCS Collar 397-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	12,104	6,784,550	S&P500.....	(500,922)	0	472,945	.....	.....472,945	681,701	0	0	0	45,339	.....	003.....
SCS Collar 398-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	29,668	16,629,670	S&P500.....	(8,312)	0	1,531,823	.....	.....1,531,823	2,187,397	0	0	0	161,852	.....	003.....
SCS Collar 399-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	24,921	13,968,627	S&P500.....	(2,251)	0	741,923	.....	.....741,923	1,292,593	0	0	0	135,953	.....	003.....
SCS Collar 3-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2015	2,730	977,145	Russel2000.....	(28,317)	0	232,616	.....	.....232,616	281,778	0	0	0	6,975	.....	003.....
SCS Collar 400-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	576	323,075	S&P500.....	(5,875)	0	51,309	.....	.....51,309	56,937	0	0	0	2,159	.....	003.....
SCS Collar 401-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	174	97,416	S&P500.....	(5,852)	0	13,257	.....	.....13,257	14,928	0	0	0	948	.....	003.....
SCS Collar 402-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2017	636	356,368	S&P500.....	(24,798)	0	32,234	.....	.....32,234	38,351	0	0	0	3,468	.....	003.....
SCS Collar 404-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2015	3,608	2,022,294	S&P500.....	(144,251)	0	246,882	.....	.....246,882	309,104	0	0	0	13,514	.....	003.....
SCS Collar 405-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2017	7,986	4,476,175	S&P500.....	(127,089)	0	655,196	.....	.....655,196	831,687	0	0	0	43,565	.....	003.....
SCS Collar 406-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2015	878	492,010	S&P500.....	(356,021)	0	46,116	.....	.....46,116	54,695	0	0	0	3,288	.....	003.....
SCS Collar 407-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2017	311	261,419	S&P500.....	(102,249)	0	43,544	.....	.....43,544	51,176	0	0	0	2,544	.....	003.....
SCS Collar 420-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2015	1,988	711,621	Russel2000.....	(17,342)	0	127,551	.....	.....127,551	147,300	0	0	0	4,867	.....	003.....
SCS Collar 421-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2015	23,015	8,237,708	Russel2000.....	(462)	0	945,495	.....	.....945,495	1,174,110	0	0	0	56,343	.....	003.....
SCS Collar 422-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2017	8,635	3,090,809	Russel2000.....	(99,773)	0	619,259	.....	.....619,259	720,493	0	0	0	30,417	.....	003.....
SCS Collar 423-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2017	63,118	22,591,616	Russel2000.....	(8,097)	0	3,337,116	.....	.....3,337,116	4,077,065	0	0	0	222,329	.....	003.....
SCS Collar 424-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2017	46,026	16,474,083	Russel2000.....	(102,324)	0	1,714,878	.....	.....1,714,878	2,254,458	0	0	0	162,125	.....	003.....
SCS Collar 426-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2015	1,921	687,588	Russel2000.....	(782,547)	0	98,288	.....	.....98,288	108,879	0	0	0	4,703	.....	003.....
SCS Collar 427-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2017	463	165,555	Russel2000.....	(448,072)	0	31,183	.....	.....31,183	33,196	0	0	0	1,629	.....	003.....
SCS Collar 428-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	08/15/2012	08/14/2017	578	206,944	Russel2000.....	(4,489)	0	29,258	.....	.....29,258	31,775	0	0	0	2,037	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 430-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653.....	08/15/2012 08/14/2015	1,722	965,479	S&P500.....	(7,968)	0	0	102,319		102,319	132,218	0	0	0	6,604		003.....
SCS Collar 431-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2012 08/14/2017	5,197	2,913,190	S&P500.....	(2,045)	0	0	349,054		349,054	455,530	0	0	0	28,669		003.....
SCS Collar 432-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653.....	08/15/2012 08/14/2015	14,523	8,140,182	S&P500.....	(1,820)	0	0	500,934		500,934	753,023	0	0	0	55,676		003.....
SCS Collar 433-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2012 08/14/2017	24,808	13,905,541	S&P500.....	(2,730)	0	0	1,114,127		1,114,127	1,622,369	0	0	0	136,847		003.....
SCS Collar 434-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653.....	08/15/2012 08/14/2017	378	211,758	S&P500.....	(26,216)	0	0	25,317		25,317	28,192	0	0	0	2,084		003.....
SCS Collar 435-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2012 08/14/2017	22,000	12,331,104	S&P500.....	(175,049)	0	0	593,083		593,083	1,043,780	0	0	0	121,353		003.....
SCS Collar 437-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2012 08/14/2015	1,430	801,576	S&P500.....	(208,755)	0	0	69,335		69,335	83,116	0	0	0	5,483		003.....
SCS Collar 438-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2012 08/14/2017	604	338,577	S&P500.....	(655,574)	0	0	28,302		28,302	32,899	0	0	0	3,332		003.....
SCS Collar 447-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	3,280	1,173,927	Russel2000.....	(550,671)	0	0	158,630		158,630	196,134	0	0	0	8,209		003.....
SCS Collar 448-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	13,210	4,728,213	Russel2000.....	(5,627)	0	0	408,667		408,667	559,720	0	0	0	33,065		003.....
SCS Collar 449-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	9,441	3,379,258	Russel2000.....	(1,672)	0	0	507,475		507,475	636,544	0	0	0	33,619		003.....
SCS Collar 44-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYJL8C3868.....	01/18/2011 01/14/2014	1,596	894,652	S&P500.....	(6,116)	0	0	164,121		164,121	176,943	0	0	0	2,411		003.....
SCS Collar 450-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	66,388	23,762,315	Russel2000.....	(408,689)	0	0	2,649,990		2,649,990	3,557,575	0	0	0	236,399		003.....
SCS Collar 451-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	37,401	13,387,008	Russel2000.....	(62,222)	0	0	1,021,129		1,021,129	1,532,436	0	0	0	133,181		003.....
SCS Collar 452-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	499	178,775	Russel2000.....	(176,490)	0	0	29,048		29,048	32,405	0	0	0	1,250		003.....
SCS Collar 453-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	2,417	865,128	Russel2000.....	(8,579)	0	0	97,620		97,620	113,868	0	0	0	6,050		003.....
SCS Collar 454-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	580	207,531	Russel2000.....	(7,632)	0	0	37,964		37,964	41,332	0	0	0	2,065		003.....
SCS Collar 455-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	1,205	431,318	Russel2000.....	(14,126)	0	0	63,404		63,404	70,404	0	0	0	4,291		003.....
SCS Collar 456-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	566	202,527	Russel2000.....	(527)	0	0	22,534		22,534	25,821	0	0	0	2,015		003.....
SCS Collar 458-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	3,574	2,003,550	S&P500.....	(33,704)	0	0	159,091		159,091	228,626	0	0	0	14,011		003.....
SCS Collar 459-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	9,945	5,574,523	S&P500.....	(215,641)	0	0	231,023		231,023	424,493	0	0	0	38,983		003.....
SCS Collar 45-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYJL8C3868.....	01/18/2011 01/14/2014	4,318	2,420,356	S&P500.....	(16,629)	0	0	263,679		263,679	298,368	0	0	0	6,522		003.....
SCS Collar 460-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	7,498	4,202,748	S&P500.....	(27,646)	0	0	383,074		383,074	557,457	0	0	0	41,811		003.....
SCS Collar 461-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	25,600	14,349,440	S&P500.....	(1,409)	0	0	798,942		798,942	1,394,337	0	0	0	142,755		003.....
SCS Collar 462-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	20,474	11,475,856	S&P500.....	(1,178)	0	0	331,971		331,971	808,134	0	0	0	114,168		003.....
SCS Collar 464-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	296	165,717	S&P500.....	(15,849)	0	0	16,976		16,976	20,357	0	0	0	1,159		003.....
SCS Collar 465-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2015	1,489	834,335	S&P500.....	(108,089)	0	0	53,220		53,220	70,243	0	0	0	5,835		003.....
SCS Collar 466-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	255	214,044	S&P500.....	(8,792)	0	0	25,154		25,154	31,199	0	0	0	2,129		003.....
SCS Collar 467-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	850	476,434	S&P500.....	(233,365)	0	0	44,867		44,867	53,267	0	0	0	4,740		003.....
SCS Collar 468-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012 09/14/2017	758	424,642	S&P500.....	(19,749)	0	0	27,011		27,011	34,498	0	0	0	4,225		003.....
SCS Collar 469-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	5,346	2,363,623	GOLDLNP.....	(228,615)	0	0	(436,697)		(436,697)	(390,858)	0	0	0	2,315		003.....
SCS Collar 470-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	812	359,252	GOLDLNP.....	(101,234)	0	0	(66,375)		(66,375)	(57,529)	0	0	0	352		003.....
SCS Collar 471-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	356	157,221	GOLDLNP.....	(739,949)	0	0	(29,048)		(29,048)	(27,131)	0	0	0	154		003.....
SCS Collar 472-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	72,198	40,468,061	S&P500.....	(539,580)	0	0	2,156,850		2,156,850	2,672,606	0	0	0	39,628		003.....
SCS Collar 473-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	8,565	4,801,060	S&P500.....	(19,117)	0	0	320,068		320,068	358,534	0	0	0	4,701		003.....
SCS Collar 474-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	4,410	1,578,341	Russel2000.....	(10,591)	0	0	121,497		121,497	144,461	0	0	0	1,546		003.....
SCS Collar 475-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	68,885	24,655,794	Russel2000.....	(2,014)	0	0	2,142,316		2,142,316	2,424,881	0	0	0	24,144		003.....
SCS Collar 476-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	9,584	3,430,450	Russel2000.....	(2,517)	0	0	350,717		350,717	375,432	0	0	0	3,359		003.....
SCS Collar 477-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	583	625,483	NDX.....	(463,122)	0	0	49,457		49,457	54,457	0	0	0	612		003.....
SCS Collar 478-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	655	703,089	NDX.....	(29,899)	0	0	40,008		40,008	51,359	0	0	0	688		003.....
SCS Collar 479-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/16/2012 10/14/2013	1,982	2,126,641	NDX.....	(106,476)	0	0	141,461		141,461	168,506	0	0	0	2,082		003.....
SCS Collar 480-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	10/16/2012 10/16/2017	201	168,744	S&P500.....	(252,088)	0	0	20,415		20,415	25,525	0	0	0	1,697		003.....
SCS Collar 481-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	10/16/2012 10/14/2013	5,462	3,061,632	S&P500.....	(508,242)	0	0	136,665		136,665	186,202	0	0	0	2,998		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 482-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	9,607	5,384,727	S&P500.....	(2,874)	0	0	389,952		389,952	578,828	0	0	0	38,439		003.....
SCS Collar 483-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	14,366	8,052,237	S&P500.....	(450,697)	0	0	244,203		244,203	526,646	0	0	0	57,481		003.....
SCS Collar 484-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	6,396	3,585,199	S&P500.....	(34,669)	0	0	326,934		326,934	483,244	0	0	0	36,060		003.....
SCS Collar 485-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	24,587	13,781,378	S&P500.....	(13,781)	0	0	634,088		634,088	1,234,938	0	0	0	138,614		003.....
SCS Collar 486-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	14,261	7,993,298	S&P500.....	(4,597)	0	0	127,255		127,255	475,753	0	0	0	80,397		003.....
SCS Collar 487-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	247	138,694	S&P500.....	(1,314)	0	0	14,243		14,243	17,132	0	0	0	990		003.....
SCS Collar 488-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	1,396	782,459	S&P500.....	(102,317)	0	0	42,234		42,234	58,530	0	0	0	5,586		003.....
SCS Collar 489-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	161	90,148	S&P500.....	(11,519)	0	0	8,167		8,167	9,953	0	0	0	907		003.....
SCS Collar 490-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	260	145,622	S&P500.....	(231,651)	0	0	7,857		7,857	10,741	0	0	0	1,465		003.....
SCS Collar 491-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	5,674	2,030,766	Russel2000.....	(23,526)	0	0	277,571		277,571	341,624	0	0	0	14,497		003.....
SCS Collar 492-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	19,700	7,051,123	S&P500.....	(31,249)	0	0	557,752		557,752	780,155	0	0	0	50,335		003.....
SCS Collar 493-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	2,208	790,457	Russel2000.....	(1,692)	0	0	82,707		82,707	97,510	0	0	0	5,643		003.....
SCS Collar 494-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2013	105,549	3,600,273	CL13.....	(26,426)	0	0	291,508		291,508	339,234	0	0	0	3,526		003.....
SCS Collar 495-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2013	7,232	246,686	CL13.....	(37,504)	0	0	21,562		21,562	23,618	0	0	0	242		003.....
SCS Collar 496-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2013	14,399	491,148	CL13.....	(151,053)	0	0	37,105		37,105	45,370	0	0	0	481		003.....
SCS Collar 497-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/16/2017	10,834	3,877,732	Russel2000.....	(129,068)	0	0	647,576		647,576	799,285	0	0	0	39,002		003.....
SCS Collar 498-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/16/2017	63,710	22,803,686	Russel2000.....	(907,585)	0	0	2,540,829		2,540,829	3,432,983	0	0	0	229,361		003.....
SCS Collar 499-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/16/2017	35,011	12,531,616	Russel2000.....	(511,307)	0	0	847,341		847,341	1,337,619	0	0	0	126,044		003.....
SCS Collar 4-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41..	10/15/2010	10/14/2013	72	25,771	Russel2000.....	(3,358)	0	0	5,395		5,395	5,929	0	0	0	25		003.....
SCS Collar 500-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/16/2017	208	74,547	Russel2000.....	(16,248)	0	0	11,539		11,539	12,860	0	0	0	750		003.....
SCS Collar 501-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/14/2013	16,634	10,081,409	MXEA.....	(3,368)	0	0	1,009,118		1,009,118	1,134,926	0	0	0	9,872		003.....
SCS Collar 502-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/14/2013	3,217	1,949,946	MXEA.....	(7,000)	0	0	238,342		238,342	253,635	0	0	0	1,909		003.....
SCS Collar 503-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/16/2017	208	74,547	Russel2000.....	(3,287)	0	0	8,040		8,040	9,362	0	0	0	750		003.....
SCS Collar 504-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/14/2013	1,595	966,711	MXEA.....	(478,303)	0	0	84,805		84,805	100,123	0	0	0	947		003.....
SCS Collar 505-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/14/2015	431	154,235	Russel2000.....	(69,535)	0	0	9,342		9,342	15,632	0	0	0	1,101		003.....
SCS Collar 506-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	10/16/2012	10/16/2017	251	89,970	Russel2000.....	(193,470)	0	0	3,689		3,689	8,609	0	0	0	905		003.....
SCS Collar 507-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	10,177	5,704,440	S&P500.....	(174,383)	0	0	270,735		270,735	458,231	0	0	0	41,615		003.....
SCS Collar 508-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	7,213	4,043,186	S&P500.....	(595,395)	0	0	550,353		550,353	722,327	0	0	0	41,064		003.....
SCS Collar 509-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	239	134,188	S&P500.....	(476,163)	0	0	19,257		19,257	21,883	0	0	0	979		003.....
SCS Collar 50-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2014	2,530	905,502	Russel2000.....	(36,630)	0	0	208,757		208,757	221,437	0	0	0	2,440		003.....
SCS Collar 510-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	658	369,033	S&P500.....	(3,381)	0	0	43,434		43,434	50,969	0	0	0	3,748		003.....
SCS Collar 511-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	151	84,498	S&P500.....	(17,023)	0	0	5,784		5,784	7,509	0	0	0	858		003.....
SCS Collar 512-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	11/15/2012	11/14/2013	80,637	45,198,187	S&P500.....	(6,045)	0	0	2,813,446		2,813,446	3,350,486	0	0	0	79,351		003.....
SCS Collar 513-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	11/15/2012	11/16/2015	3,644	2,042,715	S&P500.....	(8,400)	0	0	202,214		202,214	269,355	0	0	0	14,902		003.....
SCS Collar 514-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	5,848	2,093,206	Russel2000.....	(7,487)	0	0	347,947		347,947	409,207	0	0	0	15,270		003.....
SCS Collar 515-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	15,805	5,657,231	Russel2000.....	(45,840)	0	0	527,332		527,332	692,897	0	0	0	41,270		003.....
SCS Collar 516-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	13,369	4,785,070	Russel2000.....	(8,845)	0	0	1,000,192		1,000,192	1,181,415	0	0	0	48,599		003.....
SCS Collar 517-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	11/15/2012	11/14/2017	27,428	15,373,795	S&P500.....	(1,917)	0	0	994,138		994,138	1,648,019	0	0	0	156,141		003.....
SCS Collar 518-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	2,390	855,421	Russel2000.....	(515,756)	0	0	106,004		106,004	120,912	0	0	0	6,240		003.....
SCS Collar 519-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	11/15/2012	11/14/2017	14,569	8,165,893	S&P500.....	(38,466)	0	0	227,167		227,167	574,480	0	0	0	82,935		003.....
SCS Collar 51-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2014	6,713	2,402,704	Russel2000.....	(22,964)	0	0	389,317		389,317	422,963	0	0	0	6,474		003.....
SCS Collar 520-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	1,255	449,336	Russel2000.....	(282,566)	0	0	81,503		81,503	89,672	0	0	0	4,564		003.....
SCS Collar 521-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568..	11/15/2012	11/14/2013	10,855	6,084,658	S&P500.....	(24,715)	0	0	458,869		458,869	504,281	0	0	0	10,682		003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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 522-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/16/2015	1,614	577,729	Russel2000.....	(5,000)	0	0	43,034	.....	.....43,034	64,914	0	0	0	4,215	.....	003.....
SCS Collar 523-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/16/2015	1,159	649,842	S&P500.....	(11,351)	0	0	47,010	.....	.....47,010	59,728	0	0	0	4,741	.....	003.....
SCS Collar 524-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2013	13,520	7,578,176	S&P500.....	(27,044)	0	0	406,717	.....	.....406,717	521,051	0	0	0	13,304	.....	003.....
SCS Collar 525-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/16/2015	525	294,480	S&P500.....	(5,110)	0	0	7,684	.....	.....7,684	20,209	0	0	0	2,148	.....	003.....
SCS Collar 526-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2017	1,072	383,750	Russel2000.....	(49,536)	0	0	38,244	.....	.....38,244	58,275	0	0	0	3,897	.....	003.....
SCS Collar 527-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2013	75,452	27,006,524	Russel2000.....	(188,876)	0	0	2,377,381	.....	.....2,377,381	2,663,094	0	0	0	47,413	.....	003.....
SCS Collar 528-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2017	944	337,706	Russel2000.....	(282,442)	0	0	17,267	.....	.....17,267	34,894	0	0	0	3,430	.....	003.....
SCS Collar 529-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2017	77,838	27,860,551	Russel2000.....	(156,310)	0	0	3,568,293	.....	.....3,568,293	4,623,521	0	0	0	282,960	.....	003.....
SCS Collar 530-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2017	29,642	10,609,756	Russel2000.....	(600,850)	0	0	828,820	.....	.....828,820	1,230,668	0	0	0	107,756	.....	003.....
SCS Collar 531-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2013	840	901,321	NDX.....	(348,497)	0	0	71,794	.....	.....71,794	78,348	0	0	0	1,582	.....	003.....
SCS Collar 532-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2013	10,304	3,688,226	Russel2000.....	(2,888)	0	0	376,438	.....	.....376,438	400,928	0	0	0	6,475	.....	003.....
SCS Collar 533-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2013	5,868	6,295,246	NDX.....	(16,295)	0	0	424,359	.....	.....424,359	497,244	0	0	0	11,052	.....	003.....
SCS Collar 534-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2013	13,006	4,655,286	Russel2000.....	(1,785)	0	0	367,135	.....	.....367,135	429,695	0	0	0	8,173	.....	003.....
SCS Collar 535-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2013	2,662	2,855,700	NDX.....	(2,884)	0	0	168,337	.....	.....168,337	210,337	0	0	0	5,014	.....	003.....
SCS Collar 536-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2013	108,941	3,700,359	Generic 13th CL Future.....	(64,053)	0	0	253,848	.....	.....253,848	299,647	0	0	0	6,496	.....	003.....
SCS Collar 537-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2013	18,490	11,206,162	MXEA.....	(222,402)	0	0	998,611	.....	.....998,611	1,133,216	0	0	0	19,674	.....	003.....
SCS Collar 538-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2013	6,004	203,919	Generic 13th CL Future.....	(14,803)	0	0	15,771	.....	.....15,771	17,356	0	0	0	358	.....	003.....
SCS Collar 539-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2013	3,137	1,901,287	MXEA.....	(47,726)	0	0	202,741	.....	.....202,741	217,077	0	0	0	3,338	.....	003.....
SCS Collar 540-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	..11/15/2012	..11/14/2013	17,063	579,560	Generic 13th CL Future.....	(2,056)	0	0	36,343	.....	.....36,343	45,455	0	0	0	1,017	.....	003.....
SCS Collar 541-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..11/15/2012	..11/14/2013	4,514	2,735,789	MXEA.....	(8,265)	0	0	214,012	.....	.....214,012	255,751	0	0	0	4,803	.....	003.....
SCS Collar 542-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..11/15/2012	..11/14/2013	4,728	2,090,595	GOLDLNP.....	(151,709)	0	0	(336,392)	.....	.....(336,392)	(296,613)	0	0	0	3,670	.....	003.....
SCS Collar 543-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..11/15/2012	..11/14/2013	486	214,877	GOLDLNP.....	(892,154)	0	0	(34,571)	.....	.....(34,571)	(32,004)	0	0	0	377	.....	003.....
SCS Collar 544-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..11/15/2012	..11/14/2013	523	231,168	GOLDLNP.....	(490,278)	0	0	(37,201)	.....	.....(37,201)	(31,614)	0	0	0	406	.....	003.....
SCS Collar 545-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..12/17/2012	..12/16/2013	153,888	5,188,577	Generic 13th CL Future.....	(1,322)	0	0	299,419	.....	.....299,419	365,977	0	0	0	11,916	.....	003.....
SCS Collar 546-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..12/17/2012	..12/16/2013	22,672	764,425	Generic 13th CL Future.....	(125,808)	0	0	37,220	.....	.....37,220	49,655	0	0	0	1,756	.....	003.....
SCS Collar 547-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..12/17/2012	..12/16/2013	6,984	235,475	Generic 13th CL Future.....	(15,293)	0	0	15,460	.....	.....15,460	17,368	0	0	0	541	.....	003.....
SCS Collar 548-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..12/17/2012	..12/16/2013	5,642	2,494,594	GOLDLNP.....	(1,322)	0	0	(382,533)	.....	.....(382,533)	(335,080)	0	0	0	5,729	.....	003.....
SCS Collar 549-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..12/17/2012	..12/16/2013	379	167,401	GOLDLNP.....	(15,318)	0	0	(25,655)	.....	.....(25,655)	(23,643)	0	0	0	384	.....	003.....
SCS Collar 550-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..12/17/2012	..12/16/2013	25,112	15,219,838	MXEA.....	(6,290)	0	0	1,195,230	.....	.....1,195,230	1,393,364	0	0	0	34,953	.....	003.....
SCS Collar 551-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..12/17/2012	..12/16/2013	2,109	1,278,038	MXEA.....	(4,920)	0	0	117,968	.....	.....117,968	128,476	0	0	0	2,935	.....	003.....
SCS Collar 552-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..12/17/2012	..12/16/2013	3,178	1,926,200	MXEA.....	(187,496)	0	0	132,554	.....	.....132,554	164,346	0	0	0	4,424	.....	003.....
SCS Collar 553-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	..12/17/2012	..12/16/2013	6,955	7,461,287	NDX.....	(171,974)	0	0	469,865	.....	.....469,865	561,779	0	0	0	17,135	.....	003.....
SCS Collar 554-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	..12/17/2012	..12/16/2013	1,119	1,200,667	NDX.....	(2,626)	0	0	64,648	.....	.....64,648	83,405	0	0	0	2,757	.....	003.....
SCS Collar 555-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	..12/17/2012	..12/16/2013	808	867,282	NDX.....	(7,535)	0	0	64,337	.....	.....64,337	71,086	0	0	0	1,992	.....	003.....
SCS Collar 556-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..12/17/2012	..12/16/2013	92,414	33,077,753	Russel2000.....	(1,725)	0	0	2,408,155	.....	.....2,408,155	2,790,898	0	0	0	75,963	.....	003.....
SCS Collar 557-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	..12/17/2012	..12/14/2015	643	230,189	Russel2000.....	(537,040)	0	0	32,067	.....	.....32,067	36,378	0	0	0	1,709	.....	003.....
SCS Collar 558-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	..12/17/2012	..12/16/2013	10,401	3,722,887	Russel2000.....	(67,141)	0	0	246,818	.....	.....246,818	301,447	0	0	0	8,550	.....	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 559-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	12/17/2012	3,873	1,386,277	WSW5Y7OE568.....	(61,260)	0	0	115,367		115,367	141,329	0	0	0	10,294		003.....
SCS Collar 560-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7V	12/17/2012	7,376	2,640,099	JJP5I7OUK5573....	(165,565)	0	0	237,406		237,406	256,704	0	0	0	6,063		003.....
SCS Collar 561-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	5,738	2,053,696	V0M661.....	(181,223)	0	0	250,026		250,026	314,768	0	0	0	15,250		003.....
SCS Collar 562-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	12,632	4,521,475	V0M661.....	(653,881)	0	0	296,254		296,254	438,793	0	0	0	33,574		003.....
SCS Collar 563-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	14,713	5,266,052	V0M661.....	(14,908)	0	0	796,828		796,828	1,000,145	0	0	0	54,014		003.....
SCS Collar 564-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	60,018	21,482,150	V0M661.....	(347,313)	0	0	2,012,001		2,012,001	2,841,404	0	0	0	220,342		003.....
SCS Collar 565-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	29,734	10,642,698	V0M661.....	(8,169)	0	0	568,115		568,115	979,019	0	0	0	109,162		003.....
SCS Collar 566-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	327	117,023	V0M661.....	(45,412)	0	0	16,046		16,046	18,066	0	0	0	1,200		003.....
SCS Collar 567-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	783	280,342	V0M661.....	(21,880)	0	0	27,345		27,345	38,790	0	0	0	2,082		003.....
SCS Collar 568-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	2,256	807,590	V0M661.....	(12,718)	0	0	37,724		37,724	70,694	0	0	0	5,997		003.....
SCS Collar 569-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	862	308,633	V0M661.....	(114,334)	0	0	8,039		8,039	24,747	0	0	0	3,166		003.....
SCS Collar 570-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	101,089	56,662,202	V0M661.....	(12,525)	0	0	2,955,751		2,955,751	3,672,938	0	0	0	130,125		003.....
SCS Collar 571-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	411	345,630	V0M661.....	(20,031)	0	0	46,295		46,295	56,173	0	0	0	3,545		003.....
SCS Collar 572-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	493	276,269	V0M661.....	(285,713)	0	0	24,085		24,085	29,302	0	0	0	2,834		003.....
SCS Collar 573-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	10,002	5,606,499	V0M661.....	(17,627)	0	0	249,469		249,469	339,460	0	0	0	12,875		003.....
SCS Collar 574-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	889	498,460	V0M661.....	(1,055,228)	0	0	4,033		4,033	26,293	0	0	0	3,701		003.....
SCS Collar 575-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	5,122	2,870,847	V0M661.....	(401,848)	0	0	210,739		210,739	309,737	0	0	0	21,317		003.....
SCS Collar 576-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	8,765	4,912,887	V0M661.....	(6,554)	0	0	142,920		142,920	312,337	0	0	0	36,480		003.....
SCS Collar 577-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	6,739	3,777,245	V0M661.....	(24,490)	0	0	358,805		358,805	518,330	0	0	0	38,743		003.....
SCS Collar 578-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	23,132	12,965,837	V0M661.....	(72,885)	0	0	571,863		571,863	1,119,452	0	0	0	132,990		003.....
SCS Collar 579-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	12,645	7,087,772	V0M661.....	(62,560)	0	0	81,765		81,765	381,105	0	0	0	72,699		003.....
SCS Collar 580-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	7,689	4,309,798	V0M661.....	(42,000)	0	0	286,267		286,267	320,728	0	0	0	9,898		003.....
SCS Collar 581-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	256	143,425	V0M661.....	(45,799)	0	0	15,432		15,432	18,370	0	0	0	1,065		003.....
SCS Collar 582-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	12/17/2012	1,089	610,143	V0M661.....	(134,605)	0	0	32,388		32,388	44,885	0	0	0	4,531		003.....
SCS Collar 583-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	01/15/2013	103,688	3,461,791	CL13.....	(1,585)	0	0	169,045		169,045	216,728	0	0	0	9,328		003.....
SCS Collar 584-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	01/15/2013	9,230	308,168	CL13.....	(14,336)	0	0	17,022		17,022	19,691	0	0	0	830		003.....
SCS Collar 585-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	01/15/2013	11,256	375,814	CL13.....	(9,113)	0	0	16,664		16,664	23,237	0	0	0	1,013		003.....
SCS Collar 586-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	01/15/2013	4,629	2,046,780	GOLDLNP.....	(41,739)	0	0	(298,826)		(298,826)	(260,483)	0	0	0	5,515		003.....
SCS Collar 587-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	01/15/2013	430	190,233	GOLDLNP.....	(39,779)	0	0	(27,737)		(27,737)	(25,496)	0	0	0	513		003.....
SCS Collar 588-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	01/15/2013	17,293	10,480,589	WSW5Y7OE568.....	(2,568)	0	0	587,509		587,509	728,789	0	0	0	28,240		003.....
SCS Collar 589-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	01/15/2013	1,952	1,182,920	WSW5Y7OE568.....	(5,588)	0	0	78,964		78,964	88,990	0	0	0	3,187		003.....
SCS Collar 590-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	01/15/2013	3,228	1,956,537	WSW5Y7OE568.....	(66,558)	0	0	94,601		94,601	128,088	0	0	0	5,272		003.....
SCS Collar 591-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7V	01/15/2013	740	794,213	JJP5I7OUK5573....	(12,435)	0	0	49,565		49,565	55,814	0	0	0	2,140		003.....
SCS Collar 592-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7V	01/15/2013	5,497	5,896,324	JJP5I7OUK5573....	(1,908)	0	0	304,780		304,780	378,567	0	0	0	15,888		003.....
SCS Collar 593-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7V	01/15/2013	1,714	1,838,982	JJP5I7OUK5573....	(47,452)	0	0	80,067		80,067	109,289	0	0	0	4,955		003.....
SCS Collar 594-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	01/15/2013	756	270,692	WSW5Y7OE568.....	(2,012)	0	0	38,468		38,468	42,650	0	0	0	2,806		003.....
SCS Collar 595-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	01/15/2013	343	122,601	WSW5Y7OE568.....	(198,134)	0	0	3,427		3,427	8,588	0	0	0	928		003.....
SCS Collar 596-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	01/15/2013	7,658	2,740,910	V0M661.....	(10,508)	0	0	252,164		252,164	340,497	0	0	0	20,741		003.....
SCS Collar 597-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	01/15/2013	14,230	5,093,382	V0M661.....	(31,792)	0	0	236,134		236,134	400,282	0	0	0	38,542		003.....
SCS Collar 598-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	01/15/2013	14,091	5,043,614	V0M661.....	(91,914)	0	0	561,271		561,271	753,481	0	0	0	52,285		003.....
SCS Collar 599-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	01/15/2013	59,111	21,157,687	V0M661.....	(18,757)	0	0	1,537,343		1,537,343	2,343,655	0	0	0	219,333		003.....
SCS Collar 59-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	02/15/2011	1,789	1,002,843	S&P500.....	(6,749)	0	0	175,198		175,198	179,927	0	0	0	3,072		003.....
SCS Collar 600-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRU	01/15/2013	30,136	10,786,415	V0M661.....	(382,743)	0	0	436,067		436,067	847,134	0	0	0	111,818		003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description 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)	
	Description																						
SCS Collar 601-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	495	177,224	Russel2000.....	(4,311)	0	21,159	.....	.....21,159	24,463	0	0	0	1,341	.....	003.....	
SCS Collar 602-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	1,184	423,639	Russel2000.....	(54,629)	0	30,300	.....	.....30,300	38,198	0	0	0	3,206	.....	003.....	
SCS Collar 603-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	878	314,391	Russel2000.....	(25,962)	0	34,507	.....	.....34,507	39,363	0	0	0	3,259	.....	003.....	
SCS Collar 604-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	421	150,519	Russel2000.....	(19,298)	0	12,237	.....	.....12,237	20,454	0	0	0	1,560	.....	003.....	
SCS Collar 605-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	1,102	394,507	Russel2000.....	(64,742)	0	17,833	.....	.....17,833	39,370	0	0	0	4,090	.....	003.....	
SCS Collar 606-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	01/15/2013	01/14/2014	62,947	22,530,570	Russel2000.....	(142,539)	0	1,511,696	.....	.....1,511,696	1,786,213	0	0	0	60,708	.....	003.....	
SCS Collar 607-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	01/15/2013	01/14/2014	6,199	2,218,947	Russel2000.....	(203,317)	0	178,649	.....	.....178,649	195,650	0	0	0	5,979	.....	003.....	
SCS Collar 608-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	01/15/2013	01/14/2014	11,049	3,954,776	Russel2000.....	(829,403)	0	226,132	.....	.....226,132	287,318	0	0	0	10,656	.....	003.....	
SCS Collar 609-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/14/2016	6,153	3,449,123	S&P500.....	(410,903)	0	206,932	.....	.....206,932	325,078	0	0	0	26,100	.....	003.....	
SCS Collar 60-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	02/15/2011	02/14/2014	3,068	1,719,519	S&P500.....	(2,020)	0	195,886	.....	.....195,886	203,994	0	0	0	5,267	.....	003.....	
SCS Collar 610-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/14/2016	8,676	4,863,034	S&P500.....	(11,445)	0	109,910	.....	.....109,910	276,489	0	0	0	36,799	.....	003.....	
SCS Collar 611-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/16/2018	7,818	4,382,213	S&P500.....	(32,970)	0	371,405	.....	.....371,405	548,904	0	0	0	45,429	.....	003.....	
SCS Collar 612-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/16/2018	23,819	13,351,073	S&P500.....	(16,709)	0	551,414	.....	.....551,414	1,092,190	0	0	0	138,405	.....	003.....	
SCS Collar 613-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/16/2018	11,113	6,228,977	S&P500.....	(717,186)	0	65,863	.....	.....65,863	318,163	0	0	0	64,573	.....	003.....	
SCS Collar 614-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/14/2016	499	279,813	S&P500.....	(9,878)	0	25,532	.....	.....25,532	31,076	0	0	0	2,117	.....	003.....	
SCS Collar 615-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/14/2016	1,066	597,315	S&P500.....	(5,217)	0	27,020	.....	.....27,020	38,855	0	0	0	4,520	.....	003.....	
SCS Collar 616-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2014	69,282	38,833,464	S&P500.....	(89,991)	0	1,647,925	.....	.....1,647,925	2,150,814	0	0	0	104,636	.....	003.....	
SCS Collar 617-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/16/2018	550	308,366	S&P500.....	(22,260)	0	25,913	.....	.....25,913	30,976	0	0	0	3,197	.....	003.....	
SCS Collar 618-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/16/2018	53	29,694	S&P500.....	(98,999)	0	1,413	.....	.....1,413	1,901	0	0	0	308	.....	003.....	
SCS Collar 619-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/16/2018	497	278,672	S&P500.....	(169,417)	0	13,664	.....	.....13,664	29,833	0	0	0	2,889	.....	003.....	
SCS Collar 620-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/15/2013	01/16/2018	226	126,772	S&P500.....	(159,525)	0	1,409	.....	.....1,409	8,765	0	0	0	1,314	.....	003.....	
SCS Collar 621-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2014	7,488	4,197,194	S&P500.....	(547,590)	0	220,223	.....	.....220,223	254,401	0	0	0	11,309	.....	003.....	
SCS Collar 622-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	634	533,358	S&P500.....	(299,340)	0	60,291	.....	.....60,291	75,002	0	0	0	5,529	.....	003.....	
SCS Collar 623-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2014	9,591	5,375,834	S&P500.....	(34,460)	0	180,487	.....	.....180,487	268,884	0	0	0	14,485	.....	003.....	
SCS Collar 624-CL13.....	LIFE HEDGE	N/A.....	Equity/Index	GSE.....	W22LROWP21HZNB6K528....	01/16/2013	01/14/2014	27,450	916,453	CL13.....	(2,938)	0	44,752	.....	.....44,752	54,567	0	0	0	2,469	.....	003.....	
SCS Collar 625-GOLDLNPM.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	01/16/2013	01/14/2014	1,428	631,479	GOLDLNPM.....	(12,498)	0	(92,195)	.....	.....(92,195)	(80,619)	0	0	0	1,702	.....	003.....	
SCS Collar 626-MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/16/2013	01/14/2014	5,605	3,397,114	MXEA.....	0	(47,683)		190,055		190,055	233,588	0	0	0	9,153		003.....
SCS Collar 627-MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/16/2013	01/14/2014	135	81,608	MXEA.....	0	(2,669)		5,412		5,412	6,065	0	0	0	220		003.....
SCS Collar 628-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	01/16/2013	01/14/2014	16,523	5,913,909	Russel2000.....	(6,573)	0	395,965	.....	.....395,965	468,444	0	0	0	15,935	.....	003.....	
SCS Collar 629-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	01/16/2013	01/14/2014	200	71,568	Russel2000.....	(38,343)	0	5,762	.....	.....5,762	6,334	0	0	0	193	.....	003.....	
SCS Collar 630-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/16/2013	01/14/2014	13,871	7,775,136	S&P500.....	(2,241)	0	329,943	.....	.....329,943	414,697	0	0	0	20,950	.....	003.....	
SCS Collar 631-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/16/2013	01/14/2014	480	269,265	S&P500.....	(141,280)	0	14,128	.....	.....14,128	15,890	0	0	0	726	.....	003.....	
SCS Collar 632-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2014	71,876	40,287,539	S&P500.....	(10,026)	0	1,046,930	.....	.....1,046,930	1,581,822	0	0	0	123,411	.....	003.....	
SCS Collar 633-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	9,005	5,047,560	S&P500.....	(33,487)	0	326,244	.....	.....326,244	511,279	0	0	0	52,807	.....	003.....	
SCS Collar 634-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2014	8,107	4,544,132	S&P500.....	(6,250)	0	164,387	.....	.....164,387	202,171	0	0	0	13,920	.....	003.....	
SCS Collar 635-S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	288	161,540	S&P500.....	(73,787)	0	10,545	.....	.....10,545	13,607	0	0	0	1,246	.....	003.....	
SCS Collar 636-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	5,531	1,979,726	Russel2000.....	(29,222)	0	122,375	.....	.....122,375	186,183	0	0	0	15,273	.....	003.....	
SCS Collar 637-Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	8,124	2,907,940	Russel2000.....	(4,182)	0	67,436	.....	.....67,436	161,161	0	0	0	22,435	.....	003.....	
SCS Collar 638-Russel2000.....																							

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 643-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	1,160	415,254	Russel2000	0	(411,066)	0	.....	.....26,786	31,452	0	0	0	4,344	.....	003.....
SCS Collar 644-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	884	316,384	Russel2000	0	(3,304)	0	.....	.....13,422	13,422	0	0	0	2,441	.....	003.....
SCS Collar 645-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	494	176,803	Russel2000	0	(7,898)	0	.....	.....10,725	10,725	0	0	0	1,850	.....	003.....
SCS Collar 646-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2014	111,882	3,696,951	Generic 13th CL Future.....	0	(4,856)	0	.....	.....76,946	76,946	0	0	0	11,325	.....	003.....
SCS Collar 647-Generic 13th CL Future	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2014	14,208	469,487	Generic 13th CL Future.....	0	(8,217)	0	.....	.....7,750	7,750	0	0	0	1,438	.....	003.....
SCS Collar 648-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	02/15/2013	02/14/2014	74,926	26,818,188	Russel2000	0	(21,538)	0	.....	.....1,187,568	1,187,568	0	0	0	82,151	.....	003.....
SCS Collar 649-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	02/15/2013	02/14/2014	9,811	3,511,629	Russel2000	0	(274,517)	0	.....	.....201,410	201,410	0	0	0	10,757	.....	003.....
SCS Collar 650-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	02/15/2013	02/14/2014	10,539	3,772,180	Russel2000	0	(17,000)	0	.....	.....131,142	131,142	0	0	0	11,555	.....	003.....
SCS Collar 651-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	02/15/2013	02/14/2014	16,587	548,079	CL13.....	0	(61,185)	0	.....	.....14,090	14,090	0	0	0	1,679	.....	003.....
SCS Collar 652-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/16/2016	4,388	2,459,607	S&P500.....	0	(118,147)	0	.....	.....87,631	87,631	0	0	0	18,976	.....	003.....
SCS Collar 653-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/16/2016	4,736	2,654,340	S&P500.....	0	(166,579)	0	.....	.....14,511	14,511	0	0	0	20,478	.....	003.....
SCS Collar 654-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	18,484	10,360,665	S&P500.....	0	(177,498)	0	.....	.....257,120	257,120	0	0	0	108,393	.....	003.....
SCS Collar 655-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	7,088	3,973,210	S&P500.....	0	(540,776)	0	.....	.....1,884	1,884	0	0	0	41,567	.....	003.....
SCS Collar 656-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/16/2016	255	142,730	S&P500.....	0	(252,300)	0	.....	.....3,961	3,961	0	0	0	1,101	.....	003.....
SCS Collar 657-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	975	546,579	S&P500.....	0	(5,545)	0	.....	.....19,905	19,905	0	0	0	5,718	.....	003.....
SCS Collar 658-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2014	7,714	4,323,951	S&P500.....	0	(11,836)	0	.....	.....78,760	78,760	0	0	0	13,245	.....	003.....
SCS Collar 659-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/16/2016	499	279,928	S&P500.....	0	(502,890)	0	.....	.....4,160	4,160	0	0	0	2,160	.....	003.....
SCS Collar 65-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	02/15/2011	02/14/2014	1,317	471,403	Russel2000	0	(5,063)	0	.....	.....105,248	105,248	0	0	0	1,444	.....	003.....
SCS Collar 660-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/16/2016	445	159,355	Russel2000	0	(488)	0	.....	.....748	748	0	0	0	1,229	.....	003.....
SCS Collar 661-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2014	23,025	13,954,855	MXEA.....	0	(16,170)	0	.....	.....637,585	637,585	0	0	0	42,747	.....	003.....
SCS Collar 662-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2014	4,346	2,634,228	MXEA.....	0	(7,356)	0	.....	.....146,965	146,965	0	0	0	8,069	.....	003.....
SCS Collar 663-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2014	3,001	1,818,821	MXEA.....	0	(34,178)	0	.....	.....69,340	69,340	0	0	0	5,572	.....	003.....
SCS Collar 664-GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	02/15/2013	02/14/2014	296	130,819	GOLDLNPM.....	0	(14,711)	0	.....	.....(14,197)	(14,197)	0	0	0	401	.....	003.....
SCS Collar 665-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2014	764	819,488	NDX.....	0	(88,397)	0	.....	.....37,059	37,059	0	0	0	2,510	.....	003.....
SCS Collar 666-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2014	6,628	7,109,991	NDX.....	0	(9,815)	0	.....	.....250,379	250,379	0	0	0	21,780	.....	003.....
SCS Collar 667-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2014	1,408	1,510,931	NDX.....	0	(11,576)	0	.....	.....43,276	43,276	0	0	0	4,628	.....	003.....
SCS Collar 668-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	02/15/2013	02/14/2018	507	425,978	S&P500.....	0	(43,533)	0	.....	.....38,276	38,276	0	0	0	4,457	.....	003.....
SCS Collar 669-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	19,701	7,051,628	Russel2000	0	(653)	0	.....	.....402,860	402,860	0	0	0	74,417	.....	003.....
SCS Collar 66-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	02/15/2011	02/14/2014	5,466	1,956,309	Russel2000	0	(72,479)	0	.....	.....328,825	328,825	0	0	0	5,993	.....	003.....
SCS Collar 670-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	42,757	15,303,888	Russel2000	0	(572)	0	.....	.....480,779	480,779	0	0	0	161,505	.....	003.....
SCS Collar 671-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	9,424	3,373,052	Russel2000	0	(84,754)	0	.....	.....47,366	47,366	0	0	0	35,596	.....	003.....
SCS Collar 672-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	318	113,864	Russel2000	0	(1,761)	0	.....	.....4,993	4,993	0	0	0	1,202	.....	003.....
SCS Collar 673-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	617	220,964	Russel2000	0	(534,892)	0	.....	.....(2,774)	(2,774)	0	0	0	2,332	.....	003.....
SCS Collar 674-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	03/15/2013	03/14/2014	66,801	37,442,956	S&P500.....	0	(185,035)	0	.....	.....638,621	638,621	0	0	0	125,874	.....	003.....
SCS Collar 675-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	03/15/2013	03/14/2018	145	121,744	S&P500.....	0	(37,784)	0	.....	.....8,385	8,385	0	0	0	1,285	.....	003.....
SCS Collar 676-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	03/15/2013	03/14/2016	9,701	3,472,259	Russel2000	0	(3,062)	0	.....	.....21,010	21,010	0	0	0	27,201	.....	003.....
SCS Collar 677-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	4PQUHN3JPFGFNF3BB653...	03/15/2013	03/14/2014	130,754	4,277,412	CL13.....	0	(63,808)	0	.....	.....129,919	129,919	0	0	0	14,380	.....	003.....
SCS Collar 678-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	4PQUHN3JPFGFNF3BB653...	03/15/2013	03/14/2014	11,782	385,418	CL13.....	0	(93,725)	0	.....	.....14,660	14,660	0	0	0	1,296	.....	003.....
SCS Collar 679-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	4PQUHN3JPFGFNF3BB653...	03/15/2013	03/14/2014	10,658	348,662	CL13.....	0	(187,590)	0	.....	.....8,766	8,766	0	0	0	1,172	.....	003.....
SCS Collar 680-GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	4PQUHN3JPFGFNF3BB653...	03/15/2013	03/14/2014	308	136,351	GOLDLNPM.....	0	(576,074)	0	.....	.....(14,065)	(14,065)	0	0	0	458	.....	003.....
SCS Collar 681-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	24,108	14,611,325	MXEA.....	0	(252,932)	0		450,053	450,053	0	0	0	49,120		003.....

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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 682-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	2,729	1,654,133	MXEA.....	0.....	(7,864)	0.....	67,473	.....	67,473	81,956	0.....	0.....	0.....	5,561	.....	003.....
SCS Collar 683-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	2,910	1,763,418	MXEA.....	0.....	(3,921)	0.....	47,198	.....	47,198	78,399	0.....	0.....	0.....	5,928	.....	003.....
SCS Collar 684-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	569	610,437	NDX.....	0.....	(4,666)	0.....	24,469	.....	24,469	29,403	0.....	0.....	0.....	2,052	.....	003.....
SCS Collar 685-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	5,283	5,667,527	NDX.....	0.....	(13,464)	0.....	172,413	.....	172,413	245,287	0.....	0.....	0.....	19,053	.....	003.....
SCS Collar 686-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	850	911,632	NDX.....	0.....	(9,204)	0.....	21,926	.....	21,926	36,809	0.....	0.....	0.....	3,065	.....	003.....
SCS Collar 687-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	4,955	2,777,623	S&P500.....	0.....	(52,517)	0.....	(16,832)	.....	(16,832)	80,130	0.....	0.....	0.....	21,760	.....	003.....
SCS Collar 688-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	11,074	6,207,092	S&P500.....	0.....	(8,481)	0.....	222,412	.....	222,412	451,420	0.....	0.....	0.....	65,505	.....	003.....
SCS Collar 689-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	18,155	10,176,357	S&P500.....	0.....	(338,693)	0.....	90,386	.....	90,386	465,838	0.....	0.....	0.....	107,393	.....	003.....
SCS Collar 690-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	7,126	3,994,044	S&P500.....	0.....	(27,775)	0.....	(38,023)	.....	(38,023)	109,336	0.....	0.....	0.....	42,150	.....	003.....
SCS Collar 691-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	192	107,744	S&P500.....	0.....	(60,579)	0.....	4,128	.....	4,128	6,240	0.....	0.....	0.....	844	.....	003.....
SCS Collar 692-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	129	72,187	S&P500.....	0.....	(4,876)	0.....	1,115	.....	1,115	2,530	0.....	0.....	0.....	566	.....	003.....
SCS Collar 693-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	5,657	3,170,885	S&P500.....	0.....	(83,345)	0.....	35,360	.....	35,360	90,591	0.....	0.....	0.....	10,660	.....	003.....
SCS Collar 694-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	459	257,506	S&P500.....	0.....	(89,943)	0.....	(4,527)	.....	(4,527)	9,751	0.....	0.....	0.....	2,718	.....	003.....
SCS Collar 695-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	73,841	26,429,782	Russel2000.....	0.....	(379,787)	0.....	831,579	.....	831,579	1,178,139	0.....	0.....	0.....	88,850	.....	003.....
SCS Collar 696-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	5,852	2,094,631	Russel2000.....	0.....	(145,645)	0.....	67,021	.....	67,021	136,895	0.....	0.....	0.....	16,409	.....	003.....
SCS Collar 697-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2014	7,732	2,767,664	Russel2000.....	0.....	(2,705)	0.....	69,244	.....	69,244	115,329	0.....	0.....	0.....	9,304	.....	003.....
SCS Collar 698-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	526	188,269	Russel2000.....	0.....	(6,455)	0.....	3,502	.....	3,502	11,784	0.....	0.....	0.....	1,475	.....	003.....
SCS Collar 699-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	743	266,056	Russel2000.....	0.....	(73,002)	0.....	(2,038)	.....	(2,038)	9,667	0.....	0.....	0.....	2,084	.....	003.....
SCS Collar 6-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2015	243	86,977	Russel2000.....	0.....	(12,524)	0.....	15,789	.....	15,789	17,116	0.....	0.....	0.....	621	.....	003.....
SCS Collar 700-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	03/15/2013	03/14/2014	8,396	4,706,228	S&P500.....	0.....	(6,782)	0.....	120,340	.....	120,340	160,919	0.....	0.....	0.....	15,821	.....	003.....
SCS Collar 701-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	03/15/2013	03/14/2016	5,153	2,888,598	S&P500.....	0.....	(187,576)	0.....	38,213	.....	38,213	139,045	0.....	0.....	0.....	22,629	.....	003.....
SCS Collar 702-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	03/15/2013	03/14/2014	7,320	2,619,980	Russel2000.....	0.....	(22,166)	0.....	107,022	.....	107,022	128,612	0.....	0.....	0.....	8,808	.....	003.....
SCS Collar 703-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2016	9,335	3,341,257	Russel2000.....	0.....	(31,080)	0.....	169,064	.....	169,064	284,472	0.....	0.....	0.....	26,624	.....	003.....
SCS Collar 704-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2016	920	329,126	Russel2000.....	0.....	(1,463)	0.....	25,637	.....	25,637	32,344	0.....	0.....	0.....	2,623	.....	003.....
SCS Collar 705-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2016	481	172,117	Russel2000.....	0.....	(6,476)	0.....	6,873	.....	6,873	10,381	0.....	0.....	0.....	1,371	.....	003.....
SCS Collar 706-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2016	526	188,406	Russel2000.....	0.....	(89,720)	0.....	129	.....	129	8,578	0.....	0.....	0.....	1,501	.....	003.....
SCS Collar 707-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/16/2018	767	274,460	Russel2000.....	0.....	(24,245)	0.....	11,944	.....	11,944	28,002	0.....	0.....	0.....	2,926	.....	003.....
SCS Collar 708-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2014	28,081	17,018,960	MXEA.....	0.....	(7,508)	0.....	568,397	.....	568,397	801,830	0.....	0.....	0.....	62,357	.....	003.....
SCS Collar 709-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2014	5,994	3,632,624	MXEA.....	0.....	(248,636)	0.....	150,982	.....	150,982	182,329	0.....	0.....	0.....	13,310	.....	003.....
SCS Collar 710-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2014	3,055	1,851,795	MXEA.....	0.....	(539,606)	0.....	51,242	.....	51,242	83,495	0.....	0.....	0.....	6,785	.....	003.....
SCS Collar 711-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2014	12,150	5,372,325	GOLDLNP.....	0.....	(118,932)	0.....	(101,967)	.....	(101,967)	(19,529)	0.....	0.....	0.....	19,684	.....	003.....
SCS Collar 712-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2014	1,007	445,054	GOLDLNP.....	0.....	(1,239)	0.....	(6,779)	.....	(6,779)	(2,482)	0.....	0.....	0.....	1,631	.....	003.....
SCS Collar 713-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	04/16/2013	04/14/2014	1,567	693,043	GOLDLNP.....	0.....	(11,709)	0.....	(15,326)	.....	(15,326)	(1,822)	0.....	0.....	0.....	2,539	.....	003.....
SCS Collar 714-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/14/2014	92,831	52,033,355	S&P500.....	0.....	(513,634)	0.....	855,276	.....	855,276	1,573,788	0.....	0.....	0.....	190,649	.....	003.....
SCS Collar 715-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/14/2016	10,010	5,610,969	S&P500.....	0.....	(1,977)	0.....	72,246	.....	72,246	282,763	0.....	0.....	0.....	44,710	.....	003.....
SCS Collar 716-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	17,338	9,718,276	S&P500.....	0.....	(115,839)	0.....	251,157	.....	251,157	687,382	0.....	0.....	0.....	103,594	.....	003.....
SCS Collar 717-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	23,656	13,259,572	S&P500.....	0.....	(60,199)	0.....	23,241	.....	23,241	618,426	0.....	0.....	0.....	141,344	.....	003.....
SCS Collar 718-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/14/2014	13,474	7,552,488	S&P500.....	0.....	(3,410)	0.....	185,134	.....	185,134	250,753	0.....	0.....	0.....	27,672	.....	003.....
SCS Collar 719-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/14/2016	831	465,623	S&P500.....	0.....	(6,232)	0.....	16,273	.....	16,273	26,563	0.....	0.....	0.....	3,710	.....	003.....
SCS Collar 720-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/14/2016	253	142,037	S&P500.....	0.....	(1,524)	0.....	1,578	.....	1,578	4,717	0.....	0.....	0.....	1,132	.....	003.....
SCS Collar 721-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	347	194,365	S&P500.....	0.....	(203,552)	0.....	6,882	.....	6,882	10,601	0.....	0.....	0.....	2,072	.....	003.....
SCS Collar 722-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/14/2016	299	167,667	S&P500.....	0.....	(14,483)	0.....	(449)	.....	(449)	7,724	0.....	0.....	0.....	1,336	.....	003.....
SCS Collar 723-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	04/16/2013	04/14/2014	307	328,803	NDX.....	0.....	(31,200)	0.....	12,342	.....	12,342	15,033	0.....	0.....	0.....	1,205	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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 724-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	04/16/2013	5,568	5,972,879	NDX.....	0	(4,934)	0	169,317	0	169,317	247,026	0	0	0	21,884	003.....	
SCS Collar 725-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	04/16/2013	1,007	1,080,516	NDX.....	0	(72,874)	0	23,321	0	23,321	41,170	0	0	0	3,959	003.....	
SCS Collar 726-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	276	231,751	S&P500.....	0	(14,883)	0	14,552	0	14,552	18,826	0	0	0	2,470	003.....	
SCS Collar 727-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	85,617	30,644,714	Russel2000.....	0	(96,962)	0	1,239,788	0	1,239,788	1,628,451	0	0	0	112,281	003.....	
SCS Collar 728-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	11,957	4,279,789	Russel2000.....	0	(229,008)	0	81,258	0	81,258	228,716	0	0	0	34,102	003.....	
SCS Collar 729-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	29,259	10,472,699	Russel2000.....	0	(375,452)	0	829,687	0	829,687	1,261,387	0	0	0	111,636	003.....	
SCS Collar 730-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	54,597	19,541,670	Russel2000.....	0	(147,358)	0	928,247	0	928,247	1,733,783	0	0	0	208,309	003.....	
SCS Collar 731-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	12,620	4,517,042	Russel2000.....	0	(2,112)	0	98,371	0	98,371	284,570	0	0	0	48,151	003.....	
SCS Collar 732-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	20,181	7,223,315	Russel2000.....	0	(1,415)	0	363,966	0	363,966	421,604	0	0	0	26,466	003.....	
SCS Collar 733-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	465	166,308	Russel2000.....	0	(55,232)	0	19,818	0	19,818	22,741	0	0	0	1,773	003.....	
SCS Collar 734-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	354	126,760	Russel2000.....	0	(14,278)	0	10,172	0	10,172	12,400	0	0	0	1,351	003.....	
SCS Collar 735-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	767	274,460	Russel2000.....	0	(346,560)	0	9,253	0	9,253	21,537	0	0	0	2,187	003.....	
SCS Collar 736-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	185	66,296	Russel2000.....	0	(69,874)	0	(325)	0	(325)	3,547	0	0	0	707	003.....	
SCS Collar 737-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	04/16/2013	5,638	3,160,041	S&P500.....	0	(46,085)	0	(31,055)	0	(31,055)	87,512	0	0	0	25,180	003.....	
SCS Collar 738-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	04/16/2013	6,438	3,608,577	S&P500.....	0	(8,283)	0	39,513	0	39,513	102,801	0	0	0	13,222	003.....	
SCS Collar 739-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	04/16/2013	9,309	3,331,958	Russel2000.....	0	(11,705)	0	113,503	0	113,503	167,165	0	0	0	12,208	003.....	
SCS Collar 73-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYY	03/15/2011	1,680	941,870	S&P500.....	0	(40,579)	0	170,336	0	170,336	184,380	0	0	0	3,166	003.....	
SCS Collar 740-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	124,064	4,022,583	CL13.....	0	(100,832)	0	141,924	0	141,924	196,041	0	0	0	14,739	003.....	
SCS Collar 741-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	28,911	937,397	CL13.....	0	(21,590)	0	39,926	0	39,926	47,860	0	0	0	3,435	003.....	
SCS Collar 742-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	04/16/2013	17,009	551,474	CL13.....	0	(115,408)	0	15,176	0	15,176	24,597	0	0	0	2,021	003.....	
SCS Collar 743-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	05/15/2013	532	298,038	S&P500.....	0	(6,707)	0	(319)	0	(319)	6,055	0	0	0	2,415	003.....	
SCS Collar 744-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGR	05/15/2013	6,331	203,516	CL13.....	0	(3,508)	0	4,450	0	4,450	6,317	0	0	0	801	003.....	
SCS Collar 745-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	77,151	43,244,578	S&P500.....	0	(8,448)	0	365,439	0	365,439	714,420	0	0	0	170,141	003.....	
SCS Collar 746-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	6,712	3,761,940	S&P500.....	0	(16,057)	0	31,790	0	31,790	62,149	0	0	0	14,801	003.....	
SCS Collar 747-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	248	138,881	S&P500.....	0	(233,434)	0	(926)	0	(926)	2,044	0	0	0	1,126	003.....	
SCS Collar 748-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	722	404,477	S&P500.....	0	(31,348)	0	7,452	0	7,452	12,539	0	0	0	4,348	003.....	
SCS Collar 749-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	3,798	2,128,827	S&P500.....	0	(32,253)	0	(6,369)	0	(6,369)	33,219	0	0	0	8,376	003.....	
SCS Collar 74-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYY	03/15/2011	3,415	1,913,907	S&P500.....	0	(82,438)	0	212,948	0	212,948	241,486	0	0	0	6,434	003.....	
SCS Collar 750-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	177	99,346	S&P500.....	0	(4,297)	0	(3,057)	0	(3,057)	1,863	0	0	0	805	003.....	
SCS Collar 751-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	244	261,517	NDX.....	0	(13,504)	0	6,019	0	6,019	8,307	0	0	0	1,029	003.....	
SCS Collar 752-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	3,474	3,726,635	NDX.....	0	(718,512)	0	56,441	0	56,441	108,145	0	0	0	14,662	003.....	
SCS Collar 753-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	05/15/2013	513	549,832	NDX.....	0	(210,518)	0	5,401	0	5,401	15,071	0	0	0	2,163	003.....	
SCS Collar 754-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	79,287	28,378,956	Russel2000.....	0	(436,226)	0	735,532	0	735,532	1,124,026	0	0	0	111,654	003.....	
SCS Collar 755-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	6,082	2,176,813	Russel2000.....	0	(595,184)	0	76,573	0	76,573	95,370	0	0	0	8,564	003.....	
SCS Collar 756-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	6,185	3,466,946	S&P500.....	0	(65,619)	0	(60,996)	0	(60,996)	69,614	0	0	0	28,098	003.....	
SCS Collar 757-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	29,437	10,536,472	Russel2000.....	0	(10,290)	0	600,075	0	600,075	990,403	0	0	0	113,260	003.....	
SCS Collar 758-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	41,725	14,934,635	Russel2000.....	0	(3,139)	0	290,152	0	290,152	843,412	0	0	0	160,537	003.....	
SCS Collar 759-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	631	225,937	Russel2000.....	0	(3,720)	0	16,254	0	16,254	18,906	0	0	0	2,429	003.....	
SCS Collar 760-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	416	148,814	Russel2000.....	0	(8,172)	0	2,227	0	2,227	10,478	0	0	0	1,600	003.....	
SCS Collar 761-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	23,873	14,468,796	MXEA.....	0	(2,691)	0	166,486	0	166,486	375,930	0	0	0	56,926	003.....	
SCS Collar 762-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	2,232	1,352,886	MXEA.....	0	(77,709)	0	23,610	0	23,610	35,964	0	0	0	5,323	003.....	
SCS Collar 763-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	1,268	768,382	MXEA.....	0	(17,849)	0	3,748	0	3,748	17,848	0	0	0	3,023	003.....	
SCS Collar 764-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	110,201	3,542,611	CL13.....	0	(4,275)	0	53,982	0	53,982	105,492	0	0	0	13,938	003.....	
SCS Collar 765-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP	05/15/2013	5,695	183,062	CL13.....	0	(388,663)	0	1,368	0	1,368	4,743	0	0	0	720	003.....	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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 766-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/16/2016	4,228	2,370,094	S&P500.....	0.....	(147,458)	0.....	(58,317)	.....	(58,317)	30,971	0.....	0.....	0.....	19,209	.....	003.....
SCS Collar 767-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/14/2018	12,942	7,254,224	S&P500.....	0.....	(431,700)	0.....	(69,731)	.....	(69,731)	218,226	0.....	0.....	0.....	77,978	.....	003.....
SCS Collar 768-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/14/2018	15,682	8,790,034	S&P500.....	0.....	(805,536)	0.....	(149,813)	.....	(149,813)	199,108	0.....	0.....	0.....	94,487	.....	003.....
SCS Collar 769-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/14/2018	13,081	7,332,281	S&P500.....	0.....	(186,199)	0.....	(178,683)	.....	(178,683)	112,372	0.....	0.....	0.....	78,817	.....	003.....
SCS Collar 770-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/14/2018	36	20,279	S&P500.....	0.....	(57,638)	0.....	105	.....	105	360	0.....	0.....	0.....	218	.....	003.....
SCS Collar 771-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/16/2016	10,349	3,704,057	Russel2000.....	0.....	(2,923)	0.....	64,464	.....	64,464	194,691	0.....	0.....	0.....	30,020	.....	003.....
SCS Collar 772-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/16/2016	5,827	2,085,572	Russel2000.....	0.....	(2,228)	0.....	(5,376)	.....	(5,376)	67,949	0.....	0.....	0.....	16,903	.....	003.....
SCS Collar 773-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/14/2018	8,452	3,025,167	Russel2000.....	0.....	(12,284)	0.....	1,473	.....	1,473	113,542	0.....	0.....	0.....	32,518	.....	003.....
SCS Collar 774-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/16/2016	983	351,944	Russel2000.....	0.....	(3,873)	0.....	14,045	.....	14,045	21,070	0.....	0.....	0.....	2,852	.....	003.....
SCS Collar 775-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/16/2016	479	171,623	Russel2000.....	0.....	(118,567)	0.....	3,420	.....	3,420	6,845	0.....	0.....	0.....	1,391	.....	003.....
SCS Collar 776-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/14/2014	4,707	1,684,749	Russel2000.....	0.....	(63,289)	0.....	33,553	.....	33,553	62,789	0.....	0.....	0.....	6,628	.....	003.....
SCS Collar 777-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/16/2016	222	79,299	Russel2000.....	0.....	(53,661)	0.....	220	.....	220	3,885	0.....	0.....	0.....	643	.....	003.....
SCS Collar 778-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/16/2016	337	120,575	Russel2000.....	0.....	(54,117)	0.....	(1,831)	.....	(1,831)	3,742	0.....	0.....	0.....	977	.....	003.....
SCS Collar 779-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	05/15/2013 05/14/2018	577	206,382	Russel2000.....	0.....	(7,934)	0.....	(1,359)	.....	(1,359)	10,085	0.....	0.....	0.....	2,218	.....	003.....
SCS Collar 780-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	05/15/2013 05/14/2014	287	127,006	GOLDLNP.....	0.....	(9,421)	0.....	(4,795)	.....	(4,795)	(2,250)	0.....	0.....	0.....	500	.....	003.....
SCS Collar 781-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	05/15/2013 05/14/2014	3,932	1,738,564	GOLDLNP.....	0.....	(6,374)	0.....	(60,267)	.....	(60,267)	(32,788)	0.....	0.....	0.....	6,840	.....	003.....
SCS Collar 782-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	05/15/2013 05/14/2014	236	104,422	GOLDLNP.....	0.....	(1,867)	0.....	(3,330)	.....	(3,330)	(2,289)	0.....	0.....	0.....	411	.....	003.....
SCS Collar 783-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/16/2014	4,500	1,989,630	GOLDLNP.....	0.....	(348,981)	0.....	(58,593)	.....	(58,593)	(27,874)	0.....	0.....	0.....	8,380	.....	003.....
SCS Collar 784-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/16/2014	392	173,386	GOLDLNP.....	0.....	(30,359)	0.....	(4,541)	.....	(4,541)	(2,857)	0.....	0.....	0.....	730	.....	003.....
SCS Collar 785-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	06/17/2013 06/16/2014	100,162	56,142,297	S&P500.....	0.....	(2,970)	0.....	506,285	.....	506,285	1,179,378	0.....	0.....	0.....	236,463	.....	003.....
SCS Collar 786-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	06/17/2013 06/16/2014	10,934	6,128,947	S&P500.....	0.....	(5,087)	0.....	78,732	.....	78,732	134,290	0.....	0.....	0.....	25,814	.....	003.....
SCS Collar 787-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	06/17/2013 06/16/2014	4,971	2,786,446	S&P500.....	0.....	(39,588)	0.....	5,101	.....	5,101	56,162	0.....	0.....	0.....	11,736	.....	003.....
SCS Collar 788-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	06/17/2013 06/14/2018	15	5,433	Russel2000.....	0.....	(4,920)	0.....	(64)	.....	(64)	187	0.....	0.....	0.....	59	.....	003.....
SCS Collar 789-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/16/2014	132,955	4,237,716	CL13.....	0.....	(2,288)	0.....	4,570	.....	4,570	68,655	0.....	0.....	0.....	17,849	.....	003.....
SCS Collar 790-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/16/2014	17,490	557,466	CL13.....	0.....	(51,704)	0.....	(2,300)	.....	(2,300)	8,404	0.....	0.....	0.....	2,348	.....	003.....
SCS Collar 791-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/16/2014	5,922	188,756	CL13.....	0.....	(9,670)	0.....	1,042	.....	1,042	2,837	0.....	0.....	0.....	795	.....	003.....
SCS Collar 792-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/14/2016	6,578	3,687,214	S&P500.....	0.....	(388,494)	0.....	(22,330)	.....	(22,330)	102,086	0.....	0.....	0.....	30,332	.....	003.....
SCS Collar 793-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/14/2016	912	510,915	S&P500.....	0.....	(18,798)	0.....	4,786	.....	4,786	13,834	0.....	0.....	0.....	4,203	.....	003.....
SCS Collar 794-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/14/2018	1,199	671,988	S&P500.....	0.....	(130,610)	0.....	20,561	.....	20,561	22,331	0.....	0.....	0.....	7,289	.....	003.....
SCS Collar 795-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/14/2016	439	246,224	S&P500.....	0.....	(390,328)	0.....	(4,506)	.....	(4,506)	6,675	0.....	0.....	0.....	2,026	.....	003.....
SCS Collar 796-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	100,507	35,974,396	Russel2000.....	0.....	(553,260)	0.....	1,053,038	.....	1,053,038	1,542,508	0.....	0.....	0.....	151,519	.....	003.....
SCS Collar 797-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	11,012	3,941,476	Russel2000.....	0.....	(2,652)	0.....	145,883	.....	145,883	179,616	0.....	0.....	0.....	16,601	.....	003.....
SCS Collar 798-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	8,367	2,994,696	Russel2000.....	0.....	(8,252)	0.....	70,796	.....	70,796	122,530	0.....	0.....	0.....	12,613	.....	003.....
SCS Collar 799-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	397	425,661	NDX.....	0.....	(209,444)	0.....	11,787	.....	11,787	15,442	0.....	0.....	0.....	1,793	.....	003.....
SCS Collar 800-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	3,992	4,282,614	NDX.....	0.....	(12,353)	0.....	83,246	.....	83,246	141,719	0.....	0.....	0.....	18,038	.....	003.....
SCS Collar 801-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	366	392,086	NDX.....	0.....	(14,100)	0.....	5,582	.....	5,582	12,380	0.....	0.....	0.....	1,651	.....	003.....
SCS Collar 802-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	4,005	2,427,288	MXEA.....	0.....	(51,510)	0.....	78,090	.....	78,090	99,290	0.....	0.....	0.....	10,223	.....	003.....
SCS Collar 803-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568...	06/17/2013 06/16/2014	1,974	1,196,610	MXEA.....	0.....	(3,374)	0.....	22,390	.....	22,390	43,496	0.....	0.....	0.....	5,040	.....	003.....
SCS Collar 804-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/14/2016	9,387	3,359,929	Russel2000.....	0.....	(89,288)	0.....	108,793	.....	108,793	215,803	0.....	0.....	0.....	27,640	.....	003.....
SCS Collar 805-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/14/2016	8,935	3,197,966	Russel2000.....	0.....	(287,957)	0.....	35,053	.....	35,053	136,905	0.....	0.....	0.....	26,307	.....	003.....
SCS Collar 806-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/14/2018	34,730	12,430,977	Russel2000.....	0.....	(348,921)	0.....	892,650	.....	892,650	1,237,446	0.....	0.....	0.....	134,847	.....	003.....
SCS Collar 807-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/14/2018	57,164	20,460,676	Russel2000.....	0.....	(291,056)	0.....	1,182,542	.....	1,182,542	1,750,056	0.....	0.....	0.....	221,950	.....	003.....
SCS Collar 808-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	06/17/2013 06/14/2016	1,333	477,195	Russel2000.....	0.....	(255)	0.....	24,489	.....	24,489	32,465	0.....	0.....	0.....	3,926	.....	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 809-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013 06/14/2018	13,955	4,994,783	Russel2000	0	(130,228)	0	125,089		125,089	263,628	0	0	0	54,182		003.....
SCS Collar 810-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013 06/14/2018	2,332	834,819	Russel2000	0	(73,325)	0	73,623		73,623	75,697	0	0	0	9,056		003.....
SCS Collar 811-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013 06/14/2018	1,036	370,668	Russel2000	0	(112,068)	0	23,198		23,198	24,119	0	0	0	4,021		003.....
SCS Collar 812-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013 06/14/2016	1,069	382,625	Russel2000	0	(7,024)	0	4,865		4,865	21,265	0	0	0	3,148		003.....
SCS Collar 813-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013 06/14/2018	583	208,705	Russel2000	0	(3,425)	0	9,594		9,594	19,217	0	0	0	2,264		003.....
SCS Collar 814-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013 06/14/2018	328	117,396	Russel2000	0	(29,236)	0	1,146		1,146	6,559	0	0	0	1,273		003.....
SCS Collar 815-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/16/2014	26,926	16,319,250	MXEA	0	(3,665)	0	366,298		366,298	593,013	0	0	0	68,734		003.....
SCS Collar 816-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2016	4,574	2,563,814	S&P500	0	(5,572)	0	(38,640)		(38,640)	50,624	0	0	0	21,091		003.....
SCS Collar 817-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	17,407	9,756,651	S&P500	0	(11,444)	0	90,328		90,328	380,383	0	0	0	105,837		003.....
SCS Collar 818-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	19,641	11,009,318	S&P500	0	(2,545)	0	(10,676)		(10,676)	332,179	0	0	0	119,425		003.....
SCS Collar 819-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	5,171	2,898,269	S&P500	0	(27,480)	0	(25,952)		(25,952)	61,906	0	0	0	31,439		003.....
SCS Collar 81-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	03/15/2011 03/14/2014	2,521	902,367	Russel2000	0	(1,041)	0	215,230		215,230	228,237	0	0	0	3,034		003.....
SCS Collar 820-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2016	192	107,723	S&P500	0	(30,719)	0	241		241	2,307	0	0	0	886		003.....
SCS Collar 821-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	776	434,997	S&P500	0	(1,683)	0	12,773		12,773	14,257	0	0	0	4,719		003.....
SCS Collar 822-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	18	10,259	S&P500	0	(673,093)	0	217		217	251	0	0	0	111		003.....
SCS Collar 823-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2016	1,047	586,835	S&P500	0	(55,558)	0	(15,908)		(15,908)	11,651	0	0	0	4,827		003.....
SCS Collar 824-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	415	232,887	S&P500	0	(51,061)	0	(4,659)		(4,659)	6,718	0	0	0	2,526		003.....
SCS Collar 825-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	642	360,104	S&P500	0	(251)	0	(10,924)		(10,924)	7,293	0	0	0	3,906		003.....
SCS Collar 826-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2016	453	161,964	Russel2000	0	(64,085)	0	4,545		4,545	7,252	0	0	0	1,332		003.....
SCS Collar 827-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2018	346	123,918	Russel2000	0	(10,705)	0	9,144		9,144	9,452	0	0	0	1,344		003.....
SCS Collar 828-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFWZYICNSX8D621K86...	06/17/2013 06/14/2016	371	132,615	Russel2000	0	(1,795)	0	(1,132)		(1,132)	4,736	0	0	0	1,091		003.....
SCS Collar 82-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	03/15/2011 03/14/2014	5,406	1,934,995	Russel2000	0	(124,416)	0	321,215		321,215	349,107	0	0	0	6,505		003.....
SCS Collar 830-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	4,721	2,646,325	S&P500	0	(9,048)	0	(64,448)		(64,448)	13,953	0	0	0	22,097		003.....
SCS Collar 831-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/16/2018	7,064	3,959,456	S&P500	0	(1,770)	0	(30,351)		(30,351)	24,197	0	0	0	43,349		003.....
SCS Collar 832-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	757	424,335	S&P500	0	(11,181)	0	(3,871)		(3,871)	1,734	0	0	0	3,543		003.....
SCS Collar 833-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	209	117,369	S&P500	0	(489,470)	0	(955)		(955)	595	0	0	0	980		003.....
SCS Collar 834-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/16/2018	648	363,142	S&P500	0	(33,733)	0	(10,173)		(10,173)	2,070	0	0	0	3,976		003.....
SCS Collar 835-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	3,752	1,342,814	Russel2000	0	(51,734)	0	(7,583)		(7,583)	31,023	0	0	0	11,213		003.....
SCS Collar 836-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	6,969	2,494,388	Russel2000	0	(3,655)	0	(33,594)		(33,594)	38,120	0	0	0	20,829		003.....
SCS Collar 837-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/16/2018	24,630	8,815,641	Russel2000	0	(58,473)	0	138,789		138,789	256,646	0	0	0	96,515		003.....
SCS Collar 838-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/16/2018	46,562	16,665,779	Russel2000	0	(6,798)	0	177,302		177,302	400,108	0	0	0	182,460		003.....
SCS Collar 839-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/16/2018	11,353	4,063,589	Russel2000	0	(21,199)	0	15,995		15,995	70,322	0	0	0	44,489		003.....
SCS Collar 840-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	820	293,579	Russel2000	0	(21,106)	0	3,609		3,609	7,372	0	0	0	2,451		003.....
SCS Collar 841-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	399	142,655	Russel2000	0	(107,010)	0	670		670	2,498	0	0	0	1,191		003.....
SCS Collar 844-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	329	117,845	Russel2000	0	(101,852)	0	(2,082)		(2,082)	2,672	0	0	0	984		003.....
SCS Collar 845-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/14/2016	312	111,643	Russel2000	0	(344,795)	0	(2,803)		(2,803)	1,701	0	0	0	932		003.....
SCS Collar 846-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/16/2018	612	219,151	Russel2000	0	(567,513)	0	(2,069)		(2,069)	5,101	0	0	0	2,399		003.....
SCS Collar 847-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013 07/16/2018	32	11,371	Russel2000	0	(7,977)	0	(184)		(184)	188	0	0	0	124		003.....
SCS Collar 848-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGGFNF3BB653...	07/16/2013 07/14/2014	94,476	52,955,591	S&P500	0	(138,539)	0	(108,771)		(108,771)	400,642	0	0	0	234,788		003.....
SCS Collar 849-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGGFNF3BB653...	07/16/2013 07/14/2016	4,406	2,469,777	S&P500	0	(2,074)	0	(60,751)		(60,751)	12,420	0	0	0	20,623		003.....
SCS Collar 850-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGGFNF3BB653...	07/16/2013 07/16/2018	15,937	8,933,100	S&P500	0	(921)	0	(79,580)		(79,580)	43,487	0	0	0	97,801		003.....
SCS Collar 851-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGGFNF3BB653...	07/16/2013 07/16/2018	15,477	8,675,285	S&P500	0	(16,400)	0	(70,203)		(70,203)	49,312	0	0	0	94,979		003.....
SCS Collar 852-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGGFNF3BB653...	07/16/2013 07/14/2014	9,842	5,516,358	S&P500	0	(9,623)	0	(9,435)		(9,435)	39,891	0	0	0	24,458		003.....

SCHEDULE DB - PART A - SECTION 1
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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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 855-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	07/16/2013	07/16/2018	353	197,616	S&P500.....	0	(5,413)	0	(5,385)		(5,385)	1,277	0	0	0	2,164		003.....
SCS Collar 856-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	07/16/2013	07/14/2014	60,113	2,852,371	CL13.....	0	(226,716)	0	(132,852)		(132,852)	17,528	0	0	0	12,647		003.....
SCS Collar 857-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	07/16/2013	07/14/2014	7,453	353,637	CL13.....	0	(89,264)	0	(16,471)		(16,471)	1,778	0	0	0	1,568		003.....
SCS Collar 858-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	07/16/2013	07/14/2014	290	310,581	NDX.....	0	(290,055)	0	4,004		4,004	6,668	0	0	0	1,377		003.....
SCS Collar 859-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	07/16/2013	07/14/2014	2,986	3,203,066	NDX.....	0	(342,855)	0	18,423		18,423	62,652	0	0	0	14,201		003.....
SCS Collar 860-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	07/16/2013	07/14/2014	253	271,889	NDX.....	0	(87,858)	0	139		139	4,928	0	0	0	1,205		003.....
SCS Collar 861-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	07/16/2013	07/14/2014	2,436	1,365,295	S&P500.....	0	(2,065)	0	(15,609)		(15,609)	9,461	0	0	0	6,053		003.....
SCS Collar 862-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	82,027	29,359,971	Russel2000.....	0	(1,484)	0	183,660		183,660	593,797	0	0	0	130,173		003.....
SCS Collar 863-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	10,094	3,612,883	Russel2000.....	0	(34)	0	46,212		46,212	77,570	0	0	0	16,018		003.....
SCS Collar 864-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	4,020	1,438,951	Russel2000.....	0	(27,559)	0	2,230		2,230	27,866	0	0	0	6,380		003.....
SCS Collar 865-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	5,255	111,749	IYR.US.....	0	(11,377)	0	(5,097)		(5,097)	(4,028)	0	0	0	495		003.....
SCS Collar 866-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	85,051	1,808,470	IYR.US.....	0	(18,217)	0	(86,765)		(86,765)	(58,698)	0	0	0	8,018		003.....
SCS Collar 867-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	3,162	1,916,594	MXEA.....	0	(2,707)	0	49,336		49,336	65,611	0	0	0	8,498		003.....
SCS Collar 868-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	854	517,428	MXEA.....	0	(308)	0	6,431		6,431	15,458	0	0	0	2,294		003.....
SCS Collar 869-MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	699	230,023	MSCIEmerging.....	0	(5,868)	0	2,881		2,881	4,872	0	0	0	1,020		003.....
SCS Collar 88-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYJLN8C3868...	04/15/2011	04/14/2014	1,007	564,480	S&P500.....	0	(5,868)	0	101,666		101,666	107,571	0	0	0	2,068		003.....
SCS Collar 890-MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	7,486	2,463,936	MSCIEmerging.....	0	(5,868)	0	12,589		12,589	46,923	0	0	0	10,924		003.....
SCS Collar 891-MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	07/16/2013	07/14/2014	557	183,396	MSCIEmerging.....	0	(5,868)	0	125		125	3,384	0	0	0	813		003.....
SCS Collar 892-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....W22LROWP2IHZNBB6K528...	07/16/2013	07/14/2014	3,264	1,443,076	GOLDLNP.....	0	(5,868)	0	(1,422)		(1,422)	18,867	0	0	0	6,398		003.....
SCS Collar 893-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....W22LROWP2IHZNBB6K528...	07/16/2013	07/14/2014	314	138,659	GOLDLNP.....	0	(5,868)	0	667		667	1,877	0	0	0	615		003.....
SCS Collar 894-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....W22LROWP2IHZNBB6K528...	07/16/2013	07/14/2014	251	110,927	GOLDLNP.....	0	(5,868)	0	(653)		(653)	1,337	0	0	0	492		003.....
SCS Collar 895-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2014	23,331	14,140,557	MXEA.....	0	(5,868)	0	231,231		231,231	424,597	0	0	0	62,695		003.....
SCS Collar 896-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	07/16/2013	07/14/2014	4,887	231,879	CL13.....	0	(5,868)	0	(10,800)		(10,800)	1,166	0	0	0	1,028		003.....
SCS Collar 897-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2014	87,045	31,155,792	Russel2000.....	0	(5,868)	0	172,351		172,351	608,261	0	0	0	145,404		003.....
SCS Collar 898-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/15/2016	4,846	1,734,593	Russel2000.....	0	(5,868)	0	(4,634)		(4,634)	43,739	0	0	0	14,710		003.....
SCS Collar 899-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/15/2016	7,281	2,606,069	Russel2000.....	0	(5,868)	0	(29,791)		(29,791)	42,884	0	0	0	22,101		003.....
SCS Collar 89-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYJLN8C3868...	04/15/2011	04/14/2014	4,374	2,451,582	S&P500.....	0	(5,868)	0	283,273		283,273	308,920	0	0	0	8,983		003.....
SCS Collar 8-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	10/15/2010	10/14/2015	4,998	2,801,462	S&P500.....	0	(5,868)	0	481,741		481,741	527,457	0	0	0	19,998		003.....
SCS Collar 900-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2018	20,658	7,393,962	Russel2000.....	0	(5,868)	0	110,503		110,503	181,476	0	0	0	81,619		003.....
SCS Collar 901-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2018	61,199	21,904,979	Russel2000.....	0	(5,868)	0	238,163		238,163	448,422	0	0	0	241,799		003.....
SCS Collar 902-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2018	8,758	3,134,806	Russel2000.....	0	(5,868)	0	19,915		19,915	50,005	0	0	0	34,604		003.....
SCS Collar 903-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2014	10,921	3,909,103	Russel2000.....	0	(5,868)	0	53,469		53,469	87,624	0	0	0	18,244		003.....
SCS Collar 904-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/15/2016	841	300,941	Russel2000.....	0	(5,868)	0	4,375		4,375	8,015	0	0	0	2,552		003.....
SCS Collar 907-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2014	4,975	1,780,570	Russel2000.....	0	(5,868)	0	4,969		4,969	36,680	0	0	0	8,310		003.....
SCS Collar 908-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/15/2016	502	179,729	Russel2000.....	0	(5,868)	0	(2,762)		(2,762)	4,314	0	0	0	1,524		003.....
SCS Collar 909-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/15/2016	537	192,268	Russel2000.....	0	(5,868)	0	(4,447)		(4,447)	3,123	0	0	0	1,631		003.....
SCS Collar 910-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGCM.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2018	9	3,135	Russel2000.....	0	(5,868)	0	(43)		(43)	47	0	0	0	35		003.....
SCS Collar 911-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653...	08/15/2013	08/14/2014	90,243	50,582,537	S&P500.....	0	(5,868)	0	(379,891)		(379,891)	350,729	0	0	0	236,068		003.....
SCS Collar 912-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	08/15/2013	08/14/2014	4,257	1,882,383	GOLDLNP.....	0	(5,868)	0	(30,499)		(30,499)	(2,912)	0	0	0	8,785		003.....
SCS Collar 913-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....4PQUHN3JPFGFNF3BB653...	08/15/2013	08/14/2014	562	248,387	GOLDLNP.....	0	(5,868)	0	(2,559)		(2,559)	(285)	0	0	0	1,159		003.....
SCS Collar 914-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	08/15/2013	08/14/2014	23,102	14,001,433	MXEA.....	0	(5,868)	0	19,229		19,229	216,993	0	0	0	65,345		003.....
SCS Collar 915-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	08/15/2013	08/15/2016	5,029	2,818,913	S&P500.....	0	(5,868)	0	(62,757)		(62,757)	18,396	0	0	0	23,906		003.....
SCS Collar 916-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568...	08/15/2013	08/15/2016	4,235	2,373,555	S&P500.....	0	(5,868)	0	(58,777)		(58,777)	9,555	0	0	0	20,129		003.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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 917-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	12,839	7,196,578	S&P500.....	0.....	(5,868)	0	(29,590)	.....	(29,590)	41,711	0	0	0	79,440	.....	003.....
SCS Collar 918-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	25,187	14,117,847	S&P500.....	0.....	(5,868)	0	(81,825)	.....	(81,825)	58,048	0	0	0	155,840	.....	003.....
SCS Collar 919-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	4,747	2,661,014	S&P500.....	0.....	(5,868)	0	(20,130)	.....	(20,130)	6,234	0	0	0	29,374	.....	003.....
SCS Collar 920-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2014	10,945	6,134,806	S&P500.....	0.....	(5,868)	0	(10,647)	.....	(10,647)	44,698	0	0	0	28,631	.....	003.....
SCS Collar 921-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/15/2016	695	389,687	S&P500.....	0.....	(5,868)	0	(1,785)	.....	(1,785)	3,081	0	0	0	3,305	.....	003.....
SCS Collar 922-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/15/2016	200	112,351	S&P500.....	0.....	(5,868)	0	(906)	.....	(906)	497	0	0	0	953	.....	003.....
SCS Collar 925-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2014	3,137	1,758,151	S&P500.....	0.....	(5,868)	0	(20,712)	.....	(20,712)	11,616	0	0	0	8,205	.....	003.....
SCS Collar 926-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2014	798	483,378	MXEA.....	0.....	(5,868)	0	(949)	.....	(949)	7,742	0	0	0	2,256	.....	003.....
SCS Collar 927-MSCIEmerging..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2014	914	300,902	MSCIEmerging.....	0.....	(5,868)	0	1,212	.....	1,212	3,887	0	0	0	1,404	.....	003.....
SCS Collar 928-MSCIEmerging..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2014	12,851	4,230,079	MSCIEmerging.....	0.....	(5,868)	0	(12,344)	.....	(12,344)	47,886	0	0	0	19,742	.....	003.....
SCS Collar 929-MSCIEmerging..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2014	836	275,227	MSCIEmerging.....	0.....	(5,868)	0	(2,172)	.....	(2,172)	2,814	0	0	0	1,284	.....	003.....
SCS Collar 930-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804.	08/15/2013	08/14/2014	3,366	2,040,129	MXEA.....	0.....	(5,868)	0	17,427	.....	17,427	35,423	0	0	0	9,521	.....	003.....
SCS Collar 931-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804.	08/15/2013	08/14/2014	505	541,906	NDX.....	0.....	(5,868)	0	(1,089)	.....	(1,089)	8,551	0	0	0	2,529	.....	003.....
SCS Collar 932-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804.	08/15/2013	08/14/2014	3,677	3,943,984	NDX.....	0.....	(5,868)	0	12,479	.....	12,479	67,596	0	0	0	18,407	.....	003.....
SCS Collar 933-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804.	08/15/2013	08/14/2014	238	255,260	NDX.....	0.....	(5,868)	0	2,611	.....	2,611	4,839	0	0	0	1,191	.....	003.....
SCS Collar 934-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	08/15/2013	08/14/2014	10,621	225,841	IYR.US.....	0.....	(5,868)	0	1,458	.....	1,458	3,503	0	0	0	1,054	.....	003.....
SCS Collar 935-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	08/15/2013	08/14/2014	15,363	326,663	IYR.US.....	0.....	(5,868)	0	(1,290)	.....	(1,290)	4,740	0	0	0	1,525	.....	003.....
SCS Collar 936-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	08/15/2013	08/14/2014	182,883	3,888,700	IYR.US.....	0.....	(5,868)	0	1,957	.....	1,957	58,346	0	0	0	18,149	.....	003.....
SCS Collar 937-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	08/15/2013	08/14/2014	6,000	282,788	CL13.....	0.....	(5,868)	0	(17,623)	.....	(17,623)	(4,808)	0	0	0	1,320	.....	003.....
SCS Collar 938-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	08/15/2013	08/14/2014	2,926	137,882	CL13.....	0.....	(5,868)	0	(8,593)	.....	(8,593)	(2,344)	0	0	0	643	.....	003.....
SCS Collar 939-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	08/15/2013	08/14/2014	69,356	3,268,758	CL13.....	0.....	(5,868)	0	(203,709)	.....	(203,709)	(47,385)	0	0	0	15,255	.....	003.....
SCS Collar 940-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	5,160	2,892,081	S&P500.....	0.....	(5,868)	0	(108,160)	.....	(108,160)	(32,520)	0	0	0	24,874	.....	003.....
SCS Collar 941-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	15,780	8,844,916	S&P500.....	0.....	(5,868)	0	(167,893)	.....	(167,893)	(142,540)	0	0	0	98,482	.....	003.....
SCS Collar 942-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	27,697	15,524,717	S&P500.....	0.....	(5,868)	0	(227,153)	.....	(227,153)	(182,653)	0	0	0	172,857	.....	003.....
SCS Collar 943-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	7,115	3,987,956	S&P500.....	0.....	(5,868)	0	(43,395)	.....	(43,395)	(31,964)	0	0	0	44,403	.....	003.....
SCS Collar 944-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/15/2014	8,201	4,596,556	S&P500.....	0.....	(5,868)	0	(75,421)	.....	(75,421)	(32,642)	0	0	0	22,506	.....	003.....
SCS Collar 945-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	378	212,072	S&P500.....	0.....	(5,868)	0	(4,675)	.....	(4,675)	(2,667)	0	0	0	1,824	.....	003.....
SCS Collar 948-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/15/2014	5,119	2,869,395	S&P500.....	0.....	(5,868)	0	(71,053)	.....	(71,053)	(16,858)	0	0	0	14,049	.....	003.....
SCS Collar 949-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	480	269,283	S&P500.....	0.....	(5,868)	0	(13,085)	.....	(13,085)	(2,776)	0	0	0	2,316	.....	003.....
SCS Collar 950-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	480	269,283	S&P500.....	0.....	(5,868)	0	(8,091)	.....	(8,091)	(1,866)	0	0	0	2,998	.....	003.....
SCS Collar 951-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	5,761	2,062,204	Russel2000.....	0.....	(5,868)	0	(50,561)	.....	(50,561)	2,272	0	0	0	17,736	.....	003.....
SCS Collar 952-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	8,828	3,159,763	Russel2000.....	0.....	(5,868)	0	(80,881)	.....	(80,881)	71	0	0	0	27,176	.....	003.....
SCS Collar 953-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	324	115,797	Russel2000.....	0.....	(5,868)	0	(1,029)	.....	(1,029)	45	0	0	0	996	.....	003.....
SCS Collar 954-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	335	119,825	Russel2000.....	0.....	(5,868)	0	(1,123)	.....	(1,123)	(11)	0	0	0	1,031	.....	003.....
SCS Collar 955-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	293	104,721	Russel2000.....	0.....	(5,868)	0	(3,756)	.....	(3,756)	171	0	0	0	901	.....	003.....
SCS Collar 956-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2016	923	330,275	Russel2000.....	0.....	(5,868)	0	(12,384)	.....	(12,384)	2	0	0	0	2,841	.....	003.....
SCS Collar 957-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	09/17/2013	09/15/2014	83,837	30,007,691	Russel2000.....	0.....	(5,868)	0	(317,755)	.....	(317,755)	118,756	0	0	0	146,923	.....	003.....
SCS Collar 958-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	09/17/2013	09/14/2018	11,042	3,952,220	Russel2000.....	0.....	(5,868)	0	(21,006)	.....	(21,006)	(9,890)	0	0	0	44,005	.....	003.....
SCS Collar 959-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	09/17/2013	09/15/2014	11,033	3,949,202	Russel2000.....	0.....	(5,868)	0	(19,926)	.....	(19,926)	16,080	0	0	0	19,336	.....	003.....
SCS Collar 95-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868...	04/15/2011	04/14/2014	848	303,495	Russel2000.....	0.....	(5,868)	0	61,133	.....	61,133	64,279	0	0	0	1,112	.....	003.....
SCS Collar 960-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	09/17/2013	09/15/2014	7,703	2,756,989	Russel2000.....	0.....	(5,868)	0	(40,352)	.....	(40,352)	10,665	0	0	0	13,499	.....	003.....
SCS Collar 961-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	09/17/2013	09/14/2018	1,052	376,598	Russel2000.....	0.....	(5,868)	0	(9,492)	.....	(9,492)	(966)	0	0	0	4,193	.....	003.....
SCS Collar 962-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	09/17/2013	09/15/2014	87,836	49,233,447	S&P500.....	0.....	(5,868)	0	(1,042,692)	.....	(1,042,692)	(311,605)	0	0	0	241,056	.....	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 963-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	09/17/2013	09/15/2014	...16,284	346,252	IYR.US.....	0	(5,868)	(5,153)	.....	.....(5,153)	(1,930)	0	0	0	1,695	.....	003.....
SCS Collar 964-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	09/17/2013	09/15/2014	...250,410	5,324,551	IYR.US.....	0	(5,868)	(106,303)	.....	.....(106,303)	(27,223)	0	0	0	26,070	.....	003.....
SCS Collar 965-IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	09/17/2013	09/15/2014	...33,399	710,174	IYR.US.....	0	(5,868)	(16,501)	.....	.....(16,501)	(3,088)	0	0	0	3,477	.....	003.....
SCS Collar 966-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	4PQUHN3JPFGFNF3BB653...	09/17/2013	09/15/2014	...91,937	4,304,032	CL13.....	0	(5,868)	(232,834)	.....	.....(232,834)	(2,532)	0	0	0	21,073	.....	003.....
SCS Collar 967-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	4PQUHN3JPFGFNF3BB653...	09/17/2013	09/15/2014	...5,540	259,343	CL13.....	0	(5,868)	(14,030)	.....	.....(14,030)	(596)	0	0	0	1,270	.....	003.....
SCS Collar 968-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	4PQUHN3JPFGFNF3BB653...	09/17/2013	09/15/2014	...8,936	418,324	CL13.....	0	(5,868)	(22,630)	.....	.....(22,630)	(514)	0	0	0	2,048	.....	003.....
SCS Collar 969-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/14/2016	...5,267	2,952,251	S&P500.....	0	(5,868)	(97,436)	.....	.....(97,436)	(20,217)	0	0	0	25,392	.....	003.....
SCS Collar 96-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868...	04/15/2011	04/14/2014	...11,515	4,121,642	Russel2000.....	0	(5,868)	637,758	.....	.....637,758	680,481	0	0	0	15,102	.....	003.....
SCS Collar 970-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/14/2016	...238	133,162	S&P500.....	0	(5,868)	(2,349)	.....	.....(2,349)	(1,088)	0	0	0	1,145	.....	003.....
SCS Collar 971-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	09/17/2013	09/15/2014	...5,839	2,581,740	GOLDLNP.....	0	(5,868)	(20,857)	.....	.....(20,857)	16,560	0	0	0	12,641	.....	003.....
SCS Collar 972-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	09/17/2013	09/15/2014	...407	179,933	GOLDLNP.....	0	(5,868)	(717)	.....	.....(717)	917	0	0	0	881	.....	003.....
SCS Collar 973-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	09/17/2013	09/14/2018	...25,260	9,041,274	Russel2000.....	0	(5,868)	9,177	.....	.....9,177	34,587	0	0	0	100,668	.....	003.....
SCS Collar 974-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	09/17/2013	09/14/2018	...71,079	...25,441,234	Russel2000.....	0	(5,868)	(92,989)	.....	.....(92,989)	(21,486)	0	0	0	283,270	.....	003.....
SCS Collar 976-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	09/17/2013	09/15/2014	...427	457,894	NDX.....	0	(5,868)	(2,059)	.....	.....(2,059)	2,108	0	0	0	2,242	.....	003.....
SCS Collar 977-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	09/17/2013	09/15/2014	...3,832	4,110,959	NDX.....	0	(5,868)	(43,446)	.....	.....(43,446)	16,267	0	0	0	20,128	.....	003.....
SCS Collar 978-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573...	09/17/2013	09/15/2014	...748	802,827	NDX.....	0	(5,868)	(11,646)	.....	.....(11,646)	3,184	0	0	0	3,931	.....	003.....
SCS Collar 979-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/15/2014	...21,150	...12,818,631	MXEA.....	0	(5,868)	(127,440)	.....	.....(127,440)	58,351	0	0	0	62,762	.....	003.....
SCS Collar 980-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/15/2014	...3,000	1,818,375	MXEA.....	0	(5,868)	(6,429)	.....	.....(6,429)	10,085	0	0	0	8,903	.....	003.....
SCS Collar 981-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/15/2014	...1,444	875,332	MXEA.....	0	(5,868)	(12,067)	.....	.....(12,067)	4,066	0	0	0	4,286	.....	003.....
SCS Collar 982-MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/15/2014	...1,425	468,886	MSCIEmerging.....	0	(5,868)	(9,053)	.....	.....(9,053)	(4,684)	0	0	0	2,296	.....	003.....
SCS Collar 983-MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/15/2014	...17,495	5,758,640	MSCIEmerging.....	0	(5,868)	(134,939)	.....	.....(134,939)	(49,295)	0	0	0	28,195	.....	003.....
SCS Collar 984-MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804...	09/17/2013	09/15/2014	...1,924	633,386	MSCIEmerging.....	0	(5,868)	(17,114)	.....	.....(17,114)	(5,135)	0	0	0	3,101	.....	003.....
SCS Collar 9-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2013	...204	114,345	S&P500.....	0	(5,868)	14,393	.....	.....14,393	16,923	0	0	0	112	.....	003.....
0549999. Total-Written Options-Hedging Other-Collars.....										(41,831,248)	...(25,238,051)	0	204,165,227	XXX	..204,165,227	..276,073,973	0	0	0	...22,204,940	...XXX	XXX
0569999. Total-Written Options-Hedging Other.....										(41,831,248)	...(25,238,051)	0	204,165,227	XXX	..204,165,227	..276,073,973	0	0	0	...22,204,940	...XXX	XXX
0829999. Total-Written Options-Collars.....										(41,831,248)	...(25,238,051)	0	204,165,227	XXX	..204,165,227	..276,073,973	0	0	0	...22,204,940	...XXX	XXX
0849999. Total-Written Options.....										(41,831,248)	...(25,238,051)	0	204,165,227	XXX	..204,165,227	..276,073,973	0	0	0	...22,204,940	...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	3,582,614	.....	.....15,745,557	.....	.....0	0	0	1,013,944	.....	001.....
#19199 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CRLY.....	7M3T78OEROB604RYAY13...	07/09/2008	07/11/2023	1	1,000,000,000	LIBOR.....	0	0	...33,521,640	.....	...183,540,704	.....	.....0	0	0	...15,639,343	.....	001.....
#336687 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86...	03/12/2012	03/14/2042	1	...59,700,000	LIBOR.....	0	0	...1,141,614	.....	...(9,012,461)	.....	.....0	0	0	...1,592,749	.....	001.....
#336688 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83...	03/12/2012	03/14/2014	1	...53,000,000	LIBOR.....	0	0	...112,827	.....	...72,583	.....	.....0	0	0	...178,173	.....	001.....
#336689 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97...	03/12/2012	03/14/2032	1	...50,700,000	LIBOR.....	0	0	...918,746	.....	...(5,441,628)	.....	.....0	0	0	...1,089,335	.....	001.....
#336690 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97...	03/12/2012	03/14/2032	1	...43,100,000	LIBOR.....	0	0	...780,703	.....	...(4,632,197)	.....	.....0	0	0	...926,042	.....	001.....
#336691 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2017	1	...518,000,000	LIBOR.....	0	0	...3,294,454	.....	...3,636,493	.....	.....0	0	0	...4,814,053	.....	001.....
#336693 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573...	03/12/2012	03/14/2022	1	...126,700,000	LIBOR.....	0	0	...1,709,602	.....	...(4,021,217)	.....	.....0	0	0	...1,842,335	.....	001.....
#336694 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2022	1	...101,400,000	LIBOR.....	0	0	...1,361,667	.....	...(3,287,703)	.....	.....0	0	0	...1,474,449	.....	001.....
#336695 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83...	03/12/2012	03/14/2022	1	...126,700,000	LIBOR.....	0	0	...1,703,306	.....	...(4,087,940)	.....	.....0	0	0	...1,842,335	.....	001.....
#336696 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573...	03/12/2012	03/14/2022	1	...99,300,000	LIBOR.....	0	0	...1,328,273	.....	...(3,274,661)	.....	.....0	0	0	...1,443,913	.....	001.....
#336697 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97...	03/12/2012	03/14/2022	1	...141,900,000	LIBOR.....	0	0	...1,897,046	.....	...(4,690,738)	.....	.....0	0	0	...2,063,357	.....	001.....
#336698 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2032	1	...66,400,000	LIBOR.....	0	0	...1,202,505	.....	...(7,141,213)	.....	.....0	0	0	...1,426,664	.....	001.....
#336699 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2022	1	...124,100,000	LIBOR.....	0	0	...1,662,789	.....	...(4,063,019)	.....	.....0	0	0	...1,804,528	.....	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)
#421499 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.05/03/2013	.05/08/2016	1	..26,100,000	LIBOR.....	0	0	20,187	(105,840)	.....	.....(67,304)	(105,840)	0	0	0	210,647	.....	002.....
#421500 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	HSBU.....1IE8VN30JCEQV1H4R804....	.05/03/2013	.05/08/2020	1	..109,900,000	LIBOR.....	0	0	(7,484,056)	(4,865,788)	.....	.....(4,318,254)	(4,865,788)	0	0	0	1,412,570	.....	002.....
#421502 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	HSBU.....1IE8VN30JCEQV1H4R804....	.05/03/2013	.05/08/2038	1	..48,200,000	LIBOR.....	0	0	(8,133,827)	(6,528,281)	.....	.....(6,011,516)	(6,528,281)	0	0	0	1,195,787	.....	002.....
#425089 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....7LTFWZYICNSX8D621K86....	.05/28/2013	.05/30/2020	1	..97,000,000	LIBOR.....	0	0	438,309	(2,749,207)	.....	.....(2,243,286)	(2,749,207)	0	0	0	1,252,436	.....	002.....
#425090 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....7LTFWZYICNSX8D621K86....	.05/28/2013	.05/30/2028	1	..18,500,000	LIBOR.....	0	0	151,798	(1,200,132)	.....	.....(1,035,438)	(1,200,132)	0	0	0	354,336	.....	002.....
#425091 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	MSCS.....4PQUHN3JPFGFNF3BB653....	.05/28/2013	.05/30/2038	1	..45,500,000	LIBOR.....	0	0	424,643	(4,114,521)	.....	.....(3,658,163)	(4,114,521)	0	0	0	1,130,184	.....	002.....
#425159 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....7LTFWZYICNSX8D621K86....	.05/28/2013	.05/30/2020	1	..177,700,000	LIBOR.....	0	0	862,790	(3,887,607)	.....	.....(2,900,955)	(3,887,607)	0	0	0	2,294,411	.....	002.....
#425160 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....7LTFWZYICNSX8D621K86....	.05/28/2013	.05/30/2028	1	..35,300,000	LIBOR.....	0	0	302,003	(1,831,319)	.....	.....(1,504,711)	(1,831,319)	0	0	0	676,112	.....	002.....
#425161 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	MSCS.....4PQUHN3JPFGFNF3BB653....	.05/28/2013	.05/30/2038	1	..84,800,000	LIBOR.....	0	0	818,771	(6,233,693)	.....	.....(5,355,814)	(6,233,693)	0	0	0	2,106,365	.....	002.....
#426337 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....I7331LVCZKQKX5T7XV54....	.06/05/2013	.06/07/2014	1	..10,000,000	LIBOR.....	0	0	(1,844)	19,566	.....	.....241	(2,816)	0	0	0	41,380	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	41,616,563	121,845,737	XXX	..138,989,116	..121,823,355	0	0	0	47,825,448	XXX...	XXX....

Swaps - Hedging Other - Total Return

#377193 EQUITY TRS 176.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.10/03/2012	.10/04/2013	5,105	..29,168,168	LIBOR.....	0	0	0	(3,200,764)	.....	.....(3,168,302)	(3,200,764)	0	0	0	15,267	.....	001.....
#377194 EQUITY TRS 176.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.10/03/2012	.10/04/2013	7,657	..43,749,395	LIBOR.....	0	0	(4,043,310)	(4,800,832)	.....	.....(4,752,142)	(4,800,832)	0	0	0	22,899	.....	001.....
#394950 EQUITY TRS 181.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	.12/19/2012	.12/19/2013	..40,000	..122,864,560	LIBOR.....	0	0	(21,680,362)	2,857,400	.....	.....2,866,607	2,857,400	0	0	0	287,604	.....	001.....
#410773 EQUITY TRS 183.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.03/07/2013	.03/07/2014	..20,000	..59,589,080	LIBOR.....	0	0	(4,909,047)	(414,500)	.....	.....(394,958)	(414,500)	0	0	0	196,028	.....	001.....
#410794 EQUITY TRS 184.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	.03/08/2013	.03/08/2014	..20,000	..59,589,080	LIBOR.....	0	0	(4,665,244)	(414,500)	.....	.....(395,256)	(414,500)	0	0	0	196,648	.....	001.....
#412286 EQUITY TRS 185.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	.03/11/2013	.03/11/2014	..11,000	..68,489,575	LIBOR.....	0	0	(4,818,283)	(1,257,388)	.....	.....(1,240,491)	(1,257,388)	0	0	0	228,142	.....	001.....
#412861 EQUITY TRS 186.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....R0MUWSFPU8MPRO8K5P83....	.03/12/2013	.03/12/2014	..32,000	..54,326,080	LIBOR.....	0	0	(4,511,326)	(795,584)	.....	.....(788,641)	(795,584)	0	0	0	181,521	.....	001.....
#421352 EQUITY TRS 190.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.05/01/2013	.05/01/2014	..18,000	..54,604,584	LIBOR.....	0	0	(4,128,309)	601,362	.....	.....650,298	601,362	0	0	0	208,566	.....	001.....
#426332 EQUITY TRS 193.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.06/03/2013	.06/04/2014	..2,138	..12,895,123	LIBOR.....	0	0	(230,598)	(661,151)	.....	.....(655,223)	(661,151)	0	0	0	53,039	.....	001.....
#426854 EQUITY TRS 194.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	.06/07/2013	.06/07/2014	..36,000	..107,260,344	LIBOR.....	0	0	(2,179,246)	(746,100)	.....	.....(714,142)	(746,100)	0	0	0	443,846	.....	001.....
#431296 EQUITY TRS 200.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	.06/28/2013	.07/01/2014	..12,584	..72,238,767	LIBOR.....	0	0	142,961	(7,551,759)	.....	.....(7,408,798)	(7,551,759)	0	0	0	312,946	.....	001.....
#432102 EQUITY TRS 201.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWZYICNSX8D621K86....	.07/08/2013	.07/09/2014	..12,988	..75,240,757	LIBOR.....	0	0	130,267	(7,111,385)	.....	.....(6,981,118)	(7,111,385)	0	0	0	330,675	.....	001.....
#438094 EQUITY TRS 202.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.08/05/2013	.08/06/2014	..10,008	..61,301,072	LIBOR.....	0	0	67,862	(2,155,983)	.....	.....(2,088,122)	(2,155,983)	0	0	0	282,470	.....	001.....
#438103 EQUITY TRS 203.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWZYICNSX8D621K86....	.08/08/2013	.08/08/2014	..10,588	..64,808,682	LIBOR.....	0	0	66,079	(2,325,940)	.....	.....(2,259,861)	(2,325,940)	0	0	0	299,595	.....	001.....
#439258 EQUITY TRS 204.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWZYICNSX8D621K86....	.08/12/2013	.08/13/2014	..12,660	..77,561,022	LIBOR.....	0	0	74,963	(2,711,392)	.....	.....(2,636,429)	(2,711,392)	0	0	0	361,407	.....	001.....
#440421 EQUITY TRS 207.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.08/21/2013	.08/22/2014	..4,281	..25,825,334	LIBOR.....	0	0	17,856	(1,318,916)	.....	.....(1,301,060)	(1,318,916)	0	0	0	122,033	.....	001.....
#446133 EQUITY TRS 208.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	.09/05/2013	.09/08/2014	..8,535	..51,800,025	LIBOR.....	0	0	19,845	(2,317,278)	.....	.....(2,297,433)	(2,317,278)	0	0	0	251,073	.....	001.....
#453084 EQUITY TRS 211.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWZYICNSX8D621K86....	.09/25/2013	.09/26/2014	..13,802	..88,179,184	LIBOR.....	0	0	0	665,767	.....	.....665,767	665,767	0	0	0	438,473	.....	001.....
#431667 USTB TRS 521.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.07/02/2013	.10/09/2013	1	..150,000,000	FedFundEffective.....	0	0	(83,580)	(4,730,833)	.....	.....(4,814,414)	(4,730,833)	0	0	0	117,770	.....	001.....
#432111 USTN TRS 1083.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.07/08/2013	.10/09/2013	1	..175,000,000	FedFundEffective.....	0	0	(83,683)	(588,587)	.....	.....(672,269)	(588,587)	0	0	0	137,399	.....	001.....
#432343 USTB TRS 522.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83....	.07/10/2013	.10/11/2013	1	..40,200,000	FedFundEffective.....	0	0	607,888	(528,058)	.....	.....(548,295)	(528,058)	0	0	0	34,894	.....	001.....
#433094 USTN TRS 1086.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83....	.07/15/2013	.10/18/2013	1	..125,000,000	FedFundEffective.....	0	0	3,278,899	(3,007,092)	.....	.....(3,087,567)	(3,007,092)	0	0	0	138,794	.....	001.....
#433389 USTN TRS 1090.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	.07/17/2013	.10/21/2013	1	..100,000,000	FedFundEffective.....	0	0	(55,038)	(809,532)	.....	.....(864,571)	(809,532)	0	0	0	119,931	.....	001.....
#436092 USTN TRS 1092.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83....	.07/22/2013	.10/24/2013	1	..47,711,000	FedFundEffective.....	0	0	(31,581)	(493,751)	.....	.....(525,333)	(493,751)	0	0	0	61,171	.....	001.....
#436093 USTN TRS 1093.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83....	.07/22/2013	.10/25/2013	1	..58,358,000	FedFundEffective.....	0	0	1,533,997	(2,211,833)	.....	.....(2,246,206)	(2,211,833)	0	0	0	76,365	.....	001.....
#436094 USTN TRS 1094.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83....	.07/22/2013	.10/25/2013	1	..125,000,000	FedFundEffective.....	0	0	(50,063)	(2,822,058)	.....	.....(2,872,121)	(2,822,058)	0	0	0	163,570	.....	001.....
#436097 USTN TRS 1097.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	.07/22/2013	.10/23/2013	1	..50,000,000	FedFundEffective.....	0	0	(27,652)	(539,249)	.....	.....(566,901)	(539,249)	0	0	0	62,756	.....	001.....
#436098 USTN TRS 1098.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	.07/22/2013	.10/23/2013	1	..100,000,000	FedFundEffective.....	0	0	(51,334)	(1,163,792)	.....	.....(1,215,126)	(1,163,792)	0	0	0	125,513	.....	001.....
#436137 USTN TRS 1099.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	.07/23/2013	.10/24/2013	1	..150,000,000	FedFundEffective.....	0	0	(49,105)	(2,551,402)	.....	.....(2,600,506)	(2,551,402)	0	0	0	192,318	.....	001.....
#436138 USTN TRS 1100.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	.07/23/2013	.10/23/2013	1	..50,000,000	FedFundEffective.....	0	0	(27,127)	(251,108)	.....	.....(278,235)	(251,108)	0	0	0	62,756	.....	001.....
#436229 USTB TRS 530.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	.07/24/2013	.10/25/2013	1	..150,000,000	FedFundEffective.....	0	0	(47,864)	(29,164)		(77,028)	(29,164)	0	0	0	196,284		001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#436319 USTB TRS 531.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.07/25/2013	.10/25/2013	1	..37,000,000	FedFundEffective.....	0	0	(17,150)	(97,495)	.....	.....(114,646)	(97,495)	0	0	0	48,417	.....	001.....
#436320 USTB TRS 532.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.07/25/2013	.10/28/2013	1	..50,000,000	FedFundEffective.....	0	0	(20,517)	(158,415)	.....	.....(178,932)	(158,415)	0	0	0	69,242	.....	001.....
#436322 USTN TRS 1106.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....4PQUHN3JPGFNF3BB653...	.07/25/2013	.10/28/2013	1	..181,300,000	FedFundEffective.....	0	0	..4,776,132	(3,668,119)	.....	.....(3,764,424)	(3,668,119)	0	0	0	251,073	.....	001.....
#436324 USTB TRS 534.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.07/25/2013	.10/28/2013	1	..50,000,000	FedFundEffective.....	0	0	(19,335)	(83,959)	.....	.....(103,294)	(83,959)	0	0	0	69,242	.....	001.....
#437606 USTN TRS 1112.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.08/05/2013	.11/08/2013	1	..43,000,000	FedFundEffective.....	0	0	(14,363)	352,991	.....	.....338,628	352,991	0	0	0	70,279	.....	001.....
#437607 USTN TRS 1113.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.08/05/2013	.11/07/2013	1	..100,000,000	FedFundEffective.....	0	0	(39,773)	1,708,503	.....	.....1,668,730	1,708,503	0	0	0	161,330	.....	001.....
#437611 USTB TRS 536.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573...	.08/05/2013	.11/13/2013	1	..50,000,000	FedFundEffective.....	0	0	(15,334)	365,315	.....	.....349,981	365,315	0	0	0	86,800	.....	001.....
#437795 USTN TRS 1115.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.08/06/2013	.11/12/2013	1	..50,000,000	FedFundEffective.....	0	0	(12,522)	441,369	.....	.....428,848	441,369	0	0	0	85,808	.....	001.....
#438114 USTN TRS 1117.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.08/07/2013	.11/13/2013	1	..150,000,000	FedFundEffective.....	0	0	(37,148)	284,777	.....	.....247,629	284,777	0	0	0	260,400	.....	001.....
#438677 USTN TRS 1120.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTFWZYICNSX8D621K86...	.08/08/2013	.11/14/2013	1	..150,000,000	FedFundEffective.....	0	0	(45,787)	(577,658)	.....	.....(623,445)	(577,658)	0	0	0	263,343	.....	001.....
#438678 USTN TRS 1121.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.08/08/2013	.11/14/2013	1	..150,000,000	FedFundEffective.....	0	0	(44,874)	(575,982)	.....	.....(620,856)	(575,982)	0	0	0	263,343	.....	001.....
#438680 USTB TRS 538.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.08/08/2013	.11/18/2013	1	..50,000,000	FedFundEffective.....	0	0	672,710	(863,579)	.....	.....(878,369)	(863,579)	0	0	0	91,599	.....	001.....
#438696 USTB TRS 540.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573...	.08/08/2013	.11/15/2013	1	..36,000,000	FedFundEffective.....	0	0	627,999	(709,298)	.....	.....(711,299)	(709,298)	0	0	0	63,901	.....	001.....
#438712 USTB TRS 541.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573...	.08/08/2013	.11/15/2013	1	..31,000,000	FedFundEffective.....	0	0	714,805	(791,429)	.....	.....(793,498)	(791,429)	0	0	0	55,026	.....	001.....
#438767 USTN TRS 1125.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.08/09/2013	.11/18/2013	1	..150,000,000	FedFundEffective.....	0	0	(34,517)	(416,670)	.....	.....(451,187)	(416,670)	0	0	0	274,798	.....	001.....
#439104 USTB TRS 546.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.08/12/2013	.11/18/2013	1	..50,000,000	FedFundEffective.....	0	0	(15,044)	(173,342)	.....	.....(188,387)	(173,342)	0	0	0	91,599	.....	001.....
#439107 USTB TRS 547.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.08/12/2013	.11/19/2013	1	..50,000,000	FedFundEffective.....	0	0	673,843	(862,819)	.....	.....(876,476)	(862,819)	0	0	0	92,529	.....	001.....
#439185 USTN TRS 1128.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.08/13/2013	.11/20/2013	1	..25,000,000	FedFundEffective.....	0	0	(6,337)	394,925	.....	.....388,588	394,925	0	0	0	46,725	.....	001.....
#439186 USTN TRS 1129.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.08/13/2013	.11/21/2013	1	..150,000,000	FedFundEffective.....	0	0	(38,020)	2,369,882	.....	.....2,331,862	2,369,882	0	0	0	283,085	.....	001.....
#439262 USTB TRS 549.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.08/14/2013	.11/20/2013	1	..55,000,000	FedFundEffective.....	0	0	(13,860)	760,826	.....	.....746,966	760,826	0	0	0	102,795	.....	001.....
#439331 USTN TRS 1130.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.08/14/2013	.11/20/2013	1	..75,000,000	FedFundEffective.....	0	0	(24,279)	1,593,921	.....	.....1,569,642	1,593,921	0	0	0	140,175	.....	001.....
#439487 USTN TRS 1135.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.08/15/2013	.11/22/2013	1	..175,000,000	FedFundEffective.....	0	0	(42,107)	3,886,538	.....	.....3,844,431	3,886,538	0	0	0	333,426	.....	001.....
#440257 USTN TRS 1141.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.08/20/2013	.11/26/2013	1	..150,000,000	FedFundEffective.....	0	0	(32,184)	4,914,425	.....	.....4,882,241	4,914,425	0	0	0	296,382	.....	001.....
#440422 USTN TRS 1143.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.08/21/2013	.11/27/2013	1	..100,000,000	FedFundEffective.....	0	0	(30,942)	3,923,918	.....	.....3,892,976	3,923,918	0	0	0	199,314	.....	001.....
#441594 USTN TRS 1148.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.08/23/2013	.11/25/2013	1	..23,105,000	FedFundEffective.....	0	0	534,098	190,159	.....	.....724,257	190,159	0	0	0	45,251	.....	001.....
#441595 USTN TRS 1149.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.08/23/2013	.11/25/2013	1	..28,260,000	FedFundEffective.....	0	0	(7,894)	852,961	.....	.....845,067	852,961	0	0	0	55,346	.....	001.....
#442610 USTB TRS 551.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.08/26/2013	.11/26/2013	1	..165,000,000	FedFundEffective.....	0	0	(25,325)	2,914,692	.....	.....2,889,367	2,914,692	0	0	0	326,021	.....	001.....
#442648 USTN TRS 1151.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....4PQUHN3JPGFNF3BB653...	.08/26/2013	.11/26/2013	1	..25,000,000	FedFundEffective.....	0	0	(6,496)	712,839	.....	.....706,343	712,839	0	0	0	49,397	.....	001.....
#445705 USTN TRS 1152.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.09/03/2013	.12/10/2013	1	..200,000,000	FedFundEffective.....	0	0	(39,545)	5,270,633	.....	.....5,231,088	5,270,633	0	0	0	441,045	.....	001.....
#445706 USTB TRS 552.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.09/03/2013	.12/10/2013	1	..68,700,000	FedFundEffective.....	0	0	(10,580)	1,393,990	.....	.....1,383,411	1,393,990	0	0	0	151,499	.....	001.....
#447088 USTB TRS 556.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.09/09/2013	.12/12/2013	1	..44,800,000	FedFundEffective.....	0	0	(4,389)	1,120,034	.....	.....1,115,645	1,120,034	0	0	0	100,176	.....	001.....
#447445 USTN TRS 1157.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573...	.09/11/2013	.12/16/2013	1	..63,000,000	FedFundEffective.....	0	0	646,075	1,163,518	.....	.....1,809,593	1,163,518	0	0	0	144,680	.....	001.....
#447467 USTN TRS 1158.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.09/11/2013	.10/15/2013	1	..334,000,000	FedFundEffective.....	0	0	1,803	(9,503,871)	.....	.....(9,502,068)	(9,503,871)	0	0	0	338,544	.....	001.....
#447561 USTN TRS 1159.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.09/12/2013	.10/18/2013	1	..356,000,000	FedFundEffective.....	0	0	(1,316)	(8,725,719)	.....	.....(8,727,034)	(8,725,719)	0	0	0	395,285	.....	001.....
#447562 USTN TRS 1160.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	.09/12/2013	.11/15/2013	1	..385,000,000	FedFundEffective.....	0	0	(1,362)	(9,487,598)	.....	.....(9,488,959)	(9,487,598)	0	0	0	683,381	.....	001.....
#447574 USTN TRS 1161.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.09/12/2013	.10/16/2013	1	..157,000,000	FedFundEffective.....	0	0	813	(3,560,454)	.....	.....(3,559,641)	(3,560,454)	0	0	0	164,355	.....	001.....
#447575 USTN TRS 1162.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.09/12/2013	.10/16/2013	1	..170,000,000	FedFundEffective.....	0	0	899	(3,895,783)	.....	.....(3,894,884)	(3,895,783)	0	0	0	177,964	.....	001.....
#447577 USTN TRS 1164.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.09/12/2013	.12/16/2013	1	..60,000,000	FedFundEffective.....	0	0	(7,155)	1,856,690	.....	.....1,849,535	1,856,690	0	0	0	137,791	.....	001.....
#449140 USTN TRS 1166.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTFWZYICNSX8D621K86...	.09/16/2013	.12/19/2013	1	..121,000,000	FedFundEffective.....	0	0	(11,954)	3,940,782	.....	.....3,928,829	3,940,782	0	0	0	283,240	.....	001.....
#449147 USTB TRS 561.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	.09/16/2013	.10/24/2013	1	..75,000,000	FedFundEffective.....	0	0	(6,405)	2,662,172	.....	.....2,655,767	2,662,172	0	0	0	96,159	.....	001.....
#449738 USTN TRS 1169.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....4PQUHN3JPGFNF3BB653...	.09/17/2013	.12/20/2013	1	..35,000,000	FedFundEffective.....	0	0	(3,248)	1,094,644	.....	.....1,091,396	1,094,644	0	0	0	82,439	.....	001.....
#449741 USTN TRS 1170.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27.	.09/17/2013	.10/22/2013	1	..125,000,000	FedFundEffective.....	0	0	(6,860)	3,136,475	.....	.....3,129,615	3,136,475	0	0	0	153,442	.....	001.....
#450174 USTN TRS 1173.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSPFU8MPRO8K5P83	.09/18/2013	.12/20/2013	1	..14,470,000	FedFundEffective.....	0	0	(1,284)	499,715	.....	.....498,431	499,715	0	0	0	34,083	.....	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)
#450190 USTB TRS 563.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/18/2013	10/18/2013	1	..75,000,000	FedFundEffective.....	0	0	(6,540)	2,146,439	.....	.....2,139,899	2,146,439	0	0	0	83,276	.....	001.....
#450192 USTB TRS 564.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/18/2013	10/21/2013	1	..75,000,000	FedFundEffective.....	0	0	(5,541)	1,898,388	.....	.....1,892,848	1,898,388	0	0	0	89,949	.....	001.....
#450784 USTN TRS 1175.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/19/2013	12/19/2013	1	..125,000,000	FedFundEffective.....	0	0	(10,626)	2,224,380	.....	.....2,213,754	2,224,380	0	0	0	292,603	.....	001.....
#451630 USTN TRS 1179.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU.....	09/20/2013	12/19/2013	1	..150,000,000	FedFundEffective.....	0	0	1,541,760	613,833	.....	.....2,155,593	613,833	0	0	0	351,123	.....	001.....
#452089 USTN TRS 1180.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/23/2013	12/18/2013	1	..114,000,000	FedFundEffective.....	0	0	1,331,775	(518,475)	.....	.....813,300	(518,475)	0	0	0	265,181	.....	001.....
#452106 USTN TRS 1182 5.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	09/23/2013	01/10/2014	1	..37,000,000	FedFundEffective.....	0	0	(1,737)	434,066	.....	.....432,328	434,066	0	0	0	97,797	.....	001.....
#452201 USTN TRS 1186.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	09/24/2013	01/07/2014	1	..35,680,000	FedFundEffective.....	0	0	834,579	(575,863)	.....	.....258,716	(575,863)	0	0	0	92,911	.....	001.....
#452218 USTN TRS 1187.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	09/24/2013	01/07/2014	1	..43,640,000	FedFundEffective.....	0	0	(1,779)	285,103	.....	.....283,324	285,103	0	0	0	113,639	.....	001.....
#452269 USTN TRS 1189.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/25/2013	12/23/2013	1	..44,100,000	FedFundEffective.....	0	0	(1,064)	(29,155)	.....	.....(30,219)	(29,155)	0	0	0	105,780	.....	001.....
#452472 USTN TRS 1191.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/26/2013	01/07/2014	1	..345,000,000	FedFundEffective.....	0	0	0	(980,076)	.....	.....(980,076)	(980,076)	0	0	0	898,380	.....	001.....
#452475 USTN TRS 1192.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/26/2013	01/06/2014	1	..150,000,000	FedFundEffective.....	0	0	(2,098)	(149,069)	.....	.....(151,167)	(149,069)	0	0	0	388,622	.....	001.....
#452476 USTN TRS 1193.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/26/2013	01/07/2014	1	..150,000,000	FedFundEffective.....	0	0	(2,098)	(146,504)	.....	.....(148,603)	(146,504)	0	0	0	390,600	.....	001.....
#453098 USTN TRS 1194.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/27/2013	01/07/2014	1	..50,000,000	FedFundEffective.....	0	0	0	10,130	.....	.....10,130	10,130	0	0	0	130,200	.....	001.....
#453099 USTN TRS 1195.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/27/2013	01/07/2014	1	..110,000,000	FedFundEffective.....	0	0	0	(96,636)	.....	.....(96,636)	(96,636)	0	0	0	286,440	.....	001.....
0949999. Total-Swaps-Hedging Other-Total Return.....										0	0	(34,044,228)	(44,614,336)	XXX	(40,403,216)	(44,614,336)	0	0	0	16,868,984	XXX....	XXX.....
Swaps - Hedging Other - Other																						
#371641 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/14/2012	12/20/2013	1	78,480	Russel2000.....	0	0	0	(954,963)	.....	.....(954,963)	(954,963)	0	0	0	185	.....	001.....
#371642 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/14/2012	12/20/2013	1	124,800	S&P500.....	0	0	0	(1,216,334)	.....	.....(1,216,334)	(1,216,334)	0	0	0	294	.....	001.....
#373544 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/19/2012	12/20/2013	1	78,240	Russel2000.....	0	0	0	(947,144)	.....	.....(947,144)	(947,144)	0	0	0	184	.....	001.....
#373883 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/20/2012	12/20/2013	1	156,000	S&P500.....	0	0	0	(1,520,417)	.....	.....(1,520,417)	(1,520,417)	0	0	0	367	.....	001.....
#373884 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/20/2012	12/20/2013	1	156,000	S&P500.....	0	0	0	(1,520,417)	.....	.....(1,520,417)	(1,520,417)	0	0	0	367	.....	001.....
#373928 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/20/2012	12/20/2013	1	195,600	Russel2000.....	0	0	0	(2,367,830)	.....	.....(2,367,830)	(2,367,830)	0	0	0	461	.....	001.....
#374147 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/21/2012	12/20/2013	1	208,000	S&P500.....	0	0	0	(2,027,223)	.....	.....(2,027,223)	(2,027,223)	0	0	0	490	.....	001.....
#374150 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....	09/21/2012	12/20/2013	1	194,250	S&P500.....	0	0	0	(1,881,095)	.....	.....(1,881,095)	(1,881,095)	0	0	0	458	.....	001.....
#374595 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/21/2012	12/20/2013	1	292,500	Russel2000.....	0	0	0	(3,522,466)	.....	.....(3,522,466)	(3,522,466)	0	0	0	689	.....	001.....
#374625 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	09/24/2012	12/20/2013	1	418,400	S&P500.....	0	0	0	(4,116,990)	.....	.....(4,116,990)	(4,116,990)	0	0	0	986	.....	001.....
#374673 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/24/2012	12/20/2013	1	195,900	Russel2000.....	0	0	0	(2,377,611)	.....	.....(2,377,611)	(2,377,611)	0	0	0	461	.....	001.....
#374674 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/24/2012	12/20/2013	1	156,600	S&P500.....	0	0	0	(1,536,038)	.....	.....(1,536,038)	(1,536,038)	0	0	0	369	.....	001.....
#375196 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/27/2012	12/20/2013	1	477,000	S&P500.....	0	0	0	(4,797,365)	.....	.....(4,797,365)	(4,797,365)	0	0	0	1,124	.....	001.....
#375210 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/27/2012	12/20/2013	1	594,000	Russel2000.....	0	0	0	(7,339,512)	.....	.....(7,339,512)	(7,339,512)	0	0	0	1,399	.....	001.....
#375227 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/27/2012	12/20/2013	1	235,800	S&P500.....	0	0	0	(2,327,579)	.....	.....(2,327,579)	(2,327,579)	0	0	0	555	.....	001.....
#375228 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/27/2012	12/20/2013	1	235,800	S&P500.....	0	0	0	(2,327,579)	.....	.....(2,327,579)	(2,327,579)	0	0	0	555	.....	001.....
#377322 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/05/2012	12/20/2013	1	229,500	S&P500.....	0	0	0	(2,164,818)	.....	.....(2,164,818)	(2,164,818)	0	0	0	541	.....	001.....
#376999 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/09/2012	12/20/2013	1	192,600	Russel2000.....	0	0	0	(2,270,836)	.....	.....(2,270,836)	(2,270,836)	0	0	0	454	.....	001.....
#447515 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	09/11/2013	12/19/2014	1	49,800	Russel2000.....	0	0	0	(35,750)	.....	.....(35,750)	(35,750)	0	0	0	275	.....	001.....
#447516 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/11/2013	12/19/2014	1	144,360	S&P500.....	0	0	0	(30,875)	.....	.....(30,875)	(30,875)	0	0	0	797	.....	001.....
#447766 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	09/13/2013	12/19/2014	1	240,000	EFA UP.....	0	0	0	(184,103)	.....	.....(184,103)	(184,103)	0	0	0	1,325	.....	001.....
#450823 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/19/2013	12/20/2013	1	56,270	S&P500.....	0	0	0	51,822	.....	.....51,822	51,822	0	0	0	133	.....	001.....
#450824 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/19/2013	12/19/2014	1	294,498	S&P500.....	0	0	0	58,300	.....	.....58,300	58,300	0	0	0	1,626	.....	001.....
#451621 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	09/20/2013	12/19/2014	1	46,700	EFA UP.....	0	0	0	(4,306)	.....	.....(4,306)	(4,306)	0	0	0	258	.....	001.....XXX....
0959999. Total-Swaps-Hedging Other-Other.....										0	0	0	(45,361,130)	XXX	(45,361,130)	(45,361,130)	0	0	0	14,352	XXX....	XXX.....
0969999. Total-Swaps-Hedging Other.....										0	0	7,572,334	31,870,271	XXX	53,224,770	31,847,889	0	0	0	64,708,783	XXX....	XXX.....
Swaps - Replications - Interest Rate																						

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (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)	
#341027 AXA TIP SWAP 040512	PORTFOLIO HEDGE.....	Sch D, Part I.	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	04/05/2012	02/15/2042	1	...10,000,000	CPI.....	0	0	445,723	0	.....	.....45,187	0	0	0	0	266,445	.....	004.....	
#432346 AXA TIP SWAP 071013	PORTFOLIO HEDGE.....	Sch D, Part I.	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	07/10/2013	02/15/2043	1	...25,000,000	CPI.....	0	0	(285,330)	0	.....	.....(288,616)	0	0	0	0	677,741	.....	004.....	
0979999. Total-Swaps-Replications-Interest Rate.....											0	0	160,393	0	XXX	(243,429)	0	0	0	0	944,186	XXX.....	XXX.....	
Swaps - Replications - Credit Default																								
#420285 GE-CapCorp-14067.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27....	04/24/2013	06/20/2018	1	...5,000,000	GE-CapCorp 5.625 15Sep17....	0	7,398	21,320	40,612	.....	.....42,001	33,839	0	625	0	...5,000,000	6*.....	004.....	
#421226 TW-Cab-14370.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	04/30/2013	06/20/2018	1	...10,000,000	TW-Cab 5.85 01May17.....	0	3,933	41,901	(420,682)	.....	.....(417,904)	(424,294)	0	321	0	...10,000,000	6*.....	004.....	
#421431 GE-CapCorp-14607.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/02/2013	06/20/2018	1	...5,000,000	GE-CapCorp 5.625 15Sep17....	0	14,773	19,644	40,047	.....	.....41,436	26,464	0	1,190	0	...5,000,000	6*.....	004.....	
#422260 FCX-15027.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	05/08/2013	06/20/2018	1	...5,000,000	FCX 3.55 01Mar22.....	0	(103,235)	28,010	(130,293)	.....	.....(128,905)	(35,068)	0	(8,009)	0	...5,000,000	6*.....	004.....	
#422261 GE-CapCorp-15046.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27....	05/08/2013	06/20/2018	1	...5,000,000	GE-CapCorp 5.625 15Sep17....	0	31,956	17,521	38,757	.....	.....40,146	9,281	0	2,479	0	...5,000,000	6*.....	004.....	
#422265 VRZN-15047.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/08/2013	06/20/2018	1	...5,000,000	VRZN 5.5 01Apr17 BondCall....	0	71,772	14,432	84,756	.....	.....86,145	18,552	0	5,568	0	...5,000,000	6*.....	004.....	
#422331 GE-CapCorp-15166.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	05/09/2013	06/20/2018	1	...5,000,000	GE-CapCorp 5.625 15Sep17....	0	39,368	16,827	38,202	.....	.....39,591	1,869	0	3,035	0	...5,000,000	6*.....	004.....	
#422332 TW-Cab-15186.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	CSFI.....	E58DKGMJYYYJLN8C3868...	05/09/2013	06/20/2018	1	...5,000,000	TW-Cab 5.85 01May17.....	0	39,368	16,827	(213,215)	.....	.....(211,826)	(249,549)	0	3,035	0	...5,000,000	6*.....	004.....	
#422400 JCI-15206.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	JPCI.....	7H6GLXDRUGQUF57RNE97....	05/09/2013	06/20/2018	1	...5,000,000	JCI 7.125 15Jul17.....	0	36,891	17,018	76,876	.....	.....78,265	42,828	0	2,844	0	...5,000,000	6*.....	004.....	
#422434 DOW-15246.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/10/2013	06/20/2018	1	...10,000,000	DOW 7.375 01Nov29.....	0	83,646	33,038	99,485	.....	.....102,263	22,246	0	6,407	0	...10,000,000	6*.....	004.....	
#422610 VLOC-15326.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	05/13/2013	06/20/2018	1	...10,000,000	VLOC 8.75 15Jun30.....	0	9,755	37,878	(83,909)	.....	.....(81,131)	(92,931)	0	733	0	...10,000,000	6*.....	004.....	
#422682 CBSCOR-15426.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	CSFI.....	E58DKGMJYYYJLN8C3868...	05/14/2013	06/20/2018	1	...15,000,000	CBSCOR 4.625 15May18.....	0	258,686	38,200	156,291	.....	.....160,457	(83,095)	0	19,301	0	...15,000,000	6*.....	004.....	
#422736 TSN-15466.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	GSE.....	W22LROWP2IHZNBB6K528....	05/15/2013	06/20/2018	1	...15,000,000	TSN 6.6 01Apr16 Struc.....	0	18,262	55,730	98,225	.....	.....102,392	81,317	0	1,353	0	...15,000,000	6*.....	004.....	
#423245 F-15526.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	DBL.....	7LTFWFZYICNSX8D621K86....	05/16/2013	06/20/2018	1	...15,000,000	F 6.5 01Aug18.....	0	2,484,331	100,446	2,372,604	.....	.....2,393,437	71,160	0	182,887	0	...15,000,000	6*.....	004.....	
#423472 DOW-15546.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/17/2013	06/20/2018	1	...5,000,000	DOW 7.375 01Nov29.....	0	36,724	16,065	50,261	.....	.....51,650	16,222	0	2,685	0	...5,000,000	6*.....	004.....	
#423473 VLOC-15547.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27....	05/17/2013	06/20/2018	1	...5,000,000	VLOC 8.75 15Jun30.....	0	14,634	17,680	(42,658)	.....	.....(41,269)	(56,222)	0	1,070	0	...5,000,000	6*.....	004.....	
#423604 FCX-15596.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	05/20/2013	06/20/2018	1	...10,000,000	FCX 3.55 01Mar22.....	0	(205,005)	51,350	(261,923)	.....	.....(259,145)	(71,600)	0	(14,683)	0	...10,000,000	6*.....	004.....	
#423899 KMP-15746.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/22/2013	06/20/2018	1	...15,000,000	KMP 3.95 01Sep22.....	0	265,898	35,389	67,442	.....	.....71,609	(179,678)	0	18,778	0	...15,000,000	6*.....	004.....	
#425457 HOT-16126.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	05/29/2013	06/20/2018	1	...15,000,000	HOT 6.75 15May18.....	0	211,962	37,028	196,571	.....	.....200,737	(1,169)	0	14,223	0	...15,000,000	6*.....	004.....	
#425481 LUV-16146.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/29/2013	06/20/2018	1	...15,000,000	LUV 5.125 01Mar17.....	0	27,484	49,406	(20,764)	.....	.....(16,598)	(46,404)	0	1,844	0	...15,000,000	6*.....	004.....	
#426034 JWN-16506.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BPA.....	ROMUWSPFU8MPRO8K5P83....	05/31/2013	06/20/2018	1	...15,000,000	JWN 6.95 15Mar28.....	0	330,843	28,551	222,373	.....	.....226,539	(86,605)	0	21,865	0	...15,000,000	6*.....	004.....	
#426312 KR-16986.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	06/04/2013	06/20/2018	1	...15,000,000	KR 6.15 15Jan20.....	0	170,821	37,807	277,223	.....	.....281,389	117,345	0	10,943	0	...15,000,000	6*.....	004.....	
#426432 ECACN-17106.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27....	06/05/2013	06/20/2018	1	...15,000,000	ECACN 4.75 15Oct13.....	0	(192,012)	60,536	(70,338)	.....	.....(66,172)	109,471	0	(12,203)	0	...15,000,000	6*.....	004.....	
#427254 JCI-17506.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	DBL.....	7LTFWFZYICNSX8D621K86....	06/11/2013	06/20/2018	1	...10,000,000	JCI 7.125 15Jul17.....	0	52,736	27,366	156,249	.....	.....159,027	106,703	0	3,190	0	...10,000,000	6*.....	004.....	
#427443 TSN-17690.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BPA.....	ROMUWSPFU8MPRO8K5P83....	06/12/2013	06/20/2018	1	...10,000,000	TSN 6.6 01Apr16 Struc.....	0	19,117	29,131	65,239	.....	.....68,017	47,269	0	1,147	0	...10,000,000	6*.....	004.....	
#427751 TW-Cab-17766.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BPA.....	ROMUWSPFU8MPRO8K5P83....	06/13/2013	06/20/2018	1	...10,000,000	TW-Cab 5.85 01May17.....	0	(14,759)	30,878	(419,483)	.....	.....(416,706)	(405,602)	0	(878)	0	...10,000,000	6*.....	004.....	
#429897 ECACN-18566.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	GSE.....	W22LROWP2IHZNBB6K528....	06/20/2013	09/20/2018	1	...10,000,000	ECACN 4.75 15Oct13.....	0	(242,748)	40,965	(81,491)	.....	.....(78,713)	148,348	0	(12,909)	0	...10,000,000	6*.....	004.....	
#429898 FCX-18586.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	MSCS.....	4PQUHN3JPGFNF3BB653....	06/20/2013	09/20/2018	1	...10,000,000	FCX 3.55 01Mar22.....	0	(76,372)	51,388	(317,392)	.....	.....(314,615)	98,015	0	(23,332)	0	...10,000,000	6*.....	004.....	
#429899 KMP-18628.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	CSFI.....	E58DKGMJYYYJLN8C3868...	06/20/2013	09/20/2018	1	...10,000,000	KMP 3.95 01Sep22.....	0	(438,740)	32,117	37,129	.....	.....39,907	109,440	0	(4,061)	0	...10,000,000	6*.....	004.....	
#440586 F-22106.....	PORTFOLIO HEDGE.....	Sch D, Part I.	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	08/21/2013	09/20/2018	1	...15,000,000	F 6.5 01Aug18.....	0	(438,740)	29,852	2,575,534	.....	.....2,596,367	242,045	0	51,398	0	...15,000,000	6*.....	004.....	
0989999. Total-Swaps-Replications-Credit Default.....											0	2,518,747	1,034,299	0	4,631,726	XXX	4,748,393	(429,804)	0	280,844	0	300,000,000	XXX.....	XXX.....
1029999. Total-Swaps-Replications.....											0	2,518,747	1,194,692	0	4,631,726	XXX	4,504,964	(429,804)	0	280,844	0	300,944,186	XXX.....	XXX.....
1159999. Total-Swaps-Interest Rate.....											0	0	41,776,955	0	121,845,737	XXX	138,745,687	121,823,355	0	0	0	48,769,634	XXX.....	XXX.....
1169999. Total-Swaps-Credit Default.....											0	2,518,747	1,034,299	0	4,631,726	XXX	4,748,393	(429,804)	0	280,844	0	300,000,000	XXX.....	XXX.....
1189999. Total-Swaps-Total Return.....											0	0	(34,044,228)	0	(44,614,336)	XXX	(40,403,216)	(44,614,336)	0	0	0	16,868,984	XXX.....	XXX.....
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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1449999. TOTAL.....										#####	...(10,764,376)	2,261,301	587,314,417	XXX	..631,048,155	..387,864,701	0	280,844	0	..653,060,756	...XXX...	XXX.....

(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																					
TYZ3.....	227	.28,690,672	#443634 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	124.2109	.....	126.3906	0	0	0	0	494,789	494,790	334,825	001.....	1,000
USZ3.....	296	.39,479,000	#442681 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/26/2013...	130.6797	.....	133.3750	0	0	0	0	797,813	797,812	0	001.....	1,000
USZ3.....	92	.12,270,500	#442682 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/26/2013...	130.6875	.....	133.3750	0	0	0	0	247,250	247,250	0	001.....	1,000
USZ3.....	2	.266,750	#442683 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/26/2013...	130.7109	.....	133.3750	0	0	0	0	5,328	5,328	0	001.....	1,000
USZ3.....	1	.133,375	#442684 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/26/2013...	130.7422	.....	133.3750	0	0	0	0	2,633	2,633	0	001.....	1,000
USZ3.....	2,015	.268,750,625	#443072 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.2188	.....	133.3750	0	0	0	0	4,344,844	4,344,844	0	001.....	1,000
USZ3.....	17	.2,267,375	#443073 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.2422	.....	133.3750	0	0	0	0	36,258	36,258	0	001.....	1,000
USZ3.....	60	.8,002,500	#443074 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.2734	.....	133.3750	0	0	0	0	126,094	126,094	0	001.....	1,000
USZ3.....	20	.2,667,500	#443075 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.3047	.....	133.3750	0	0	0	0	41,406	41,406	0	001.....	1,000
USZ3.....	2	.266,750	#443076 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.3359	.....	133.3750	0	0	0	0	4,078	4,078	0	001.....	1,000
USZ3.....	313	.41,746,375	#443077 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.5859	.....	133.3750	0	0	0	0	559,977	559,976	0	001.....	1,000
USZ3.....	2	.266,750	#443078 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.6172	.....	133.3750	0	0	0	0	3,516	3,516	0	001.....	1,000
USZ3.....	2	.266,750	#443079 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.6797	.....	133.3750	0	0	0	0	3,391	3,391	0	001.....	1,000
USZ3.....	2	.266,750	#443080 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.7109	.....	133.3750	0	0	0	0	3,328	3,328	0	001.....	1,000
USZ3.....	16	.2,134,000	#443081 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.7422	.....	133.3750	0	0	0	0	26,125	26,125	0	001.....	1,000
USZ3.....	7	.933,625	#443082 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.7500	.....	133.3750	0	0	0	0	11,375	11,375	0	001.....	1,000
USZ3.....	6	.800,250	#443083 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.7734	.....	133.3750	0	0	0	0	9,609	9,609	0	001.....	1,000
USZ3.....	1	.133,375	#443084 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.7813	.....	133.3750	0	0	0	0	1,594	1,594	0	001.....	1,000
USZ3.....	11	.1,467,125	#443085 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.8047	.....	133.3750	0	0	0	0	17,273	17,273	0	001.....	1,000
USZ3.....	1,137	.151,647,375	#443086 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.8125	.....	133.3750	0	0	0	0	1,776,563	1,776,563	0	001.....	1,000
USZ3.....	17	.2,267,375	#443087 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.8359	.....	133.3750	0	0	0	0	26,164	26,164	0	001.....	1,000
USZ3.....	3	.400,125	#443088 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	131.9609	.....	133.3750	0	0	0	0	4,242	4,242	0	001.....	1,000
USZ3.....	2	.266,750	#443089 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	132.0234	.....	133.3750	0	0	0	0	2,703	2,703	0	001.....	1,000
USZ3.....	1	.133,375	#443090 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/27/2013...	132.0313	.....	133.3750	0	0	0	0	1,344	1,344	0	001.....	1,000
USZ3.....	55	.7,335,625	#443512 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	130.8984	.....	133.3750	0	0	0	0	136,211	136,211	0	001.....	1,000
USZ3.....	34	.4,534,750	#443513 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	130.9297	.....	133.3750	0	0	0	0	83,141	83,141	0	001.....	1,000
USZ3.....	1	.133,375	#443514 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	130.9297	.....	133.3750	0	0	0	0	2,445	2,445	0	001.....	1,000
USZ3.....	48	.6,402,000	#443515 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	130.9688	.....	133.3750	0	0	0	0	115,500	115,500	0	001.....	1,000
USZ3.....	170	.22,673,750	#443516 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	130.9688	.....	133.3750	0	0	0	0	409,063	409,063	0	001.....	1,000
USZ3.....	104	.13,871,000	#443517 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	130.9922	.....	133.3750	0	0	0	0	247,813	247,812	0	001.....	1,000
USZ3.....	1,014	.135,242,250	#443518 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0000	.....	133.3750	0	0	0	0	2,408,250	2,408,250	0	001.....	1,000
USZ3.....	1,130	.150,713,750	#443519 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0000	.....	133.3750	0	0	0	0	2,683,750	2,683,750	0	001.....	1,000
USZ3.....	2	.266,750	#443520 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0234	.....	133.3750	0	0	0	0	4,703	4,703	0	001.....	1,000
USZ3.....	9	.1,200,375	#443521 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0234	.....	133.3750	0	0	0	0	21,164	21,164	0	001.....	1,000
USZ3.....	39	.5,201,625	#443522 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0547	.....	133.3750	0	0	0	0	90,492	90,492	0	001.....	1,000
USZ3.....	11	.1,467,125	#443523 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0625	.....	133.3750	0	0	0	0	25,438	25,438	0	001.....	1,000
USZ3.....	4	.533,500	#443524 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0625	.....	133.3750	0	0	0	0	9,250	9,250	0	001.....	1,000
USZ3.....	1	.133,375	#443525 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0859	.....	133.3750	0	0	0	0	2,289	2,289	0	001.....	1,000
USZ3.....	2	.266,750	#443526 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0859	.....	133.3750	0	0	0	0	4,578	4,578	0	001.....	1,000
USZ3.....	200	.26,675,000	#443527 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.0938	.....	133.3750	0	0	0	0	456,250	456,250	0	001.....	1,000
USZ3.....	1	.133,375	#443528 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/28/2013...	131.1172	.....	133.3750	0	0	0	0	2,258	2,258	0	001.....	1,000

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USZ3.....	2	266,750	#443529 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.1250	133.3750	0	0	0	0	0	4,500	4,500	0	001.....	1,000
USZ3.....	1	133,375	#443530 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.1250	133.3750	0	0	0	0	0	2,250	2,250	0	001.....	1,000
USZ3.....	16	2,134,000	#443531 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.1484	133.3750	0	0	0	0	0	35,625	35,625	0	001.....	1,000
USZ3.....	17	2,267,375	#443532 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.1563	133.3750	0	0	0	0	0	37,719	37,719	0	001.....	1,000
USZ3.....	2	266,750	#443533 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.1797	133.3750	0	0	0	0	0	4,391	4,391	0	001.....	1,000
USZ3.....	21	2,800,875	#443534 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.1875	133.3750	0	0	0	0	0	45,938	45,938	0	001.....	1,000
USZ3.....	13	1,733,875	#443535 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.1875	133.3750	0	0	0	0	0	28,438	28,438	0	001.....	1,000
USZ3.....	29	3,867,875	#443536 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.2109	133.3750	0	0	0	0	0	62,758	62,758	0	001.....	1,000
USZ3.....	1	133,375	#443537 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.2422	133.3750	0	0	0	0	0	2,133	2,133	0	001.....	1,000
USZ3.....	3	400,125	#443538 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.2500	133.3750	0	0	0	0	0	6,375	6,375	0	001.....	1,000
USZ3.....	1	133,375	#443539 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.2734	133.3750	0	0	0	0	0	2,102	2,102	0	001.....	1,000
USZ3.....	25	3,334,375	#443540 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.2813	133.3750	0	0	0	0	0	52,344	52,344	0	001.....	1,000
USZ3.....	40	5,335,000	#443541 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.3125	133.3750	0	0	0	0	0	82,500	82,500	0	001.....	1,000
USZ3.....	1,072	142,978,000	#443542 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	131.3438	133.3750	0	0	0	0	0	2,177,500	2,177,500	0	001.....	1,000
USZ3.....	226	30,142,750	#443979 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.5859	133.3750	0	0	0	0	0	630,328	630,328	0	001.....	1,000
USZ3.....	72	9,603,000	#443980 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.5938	133.3750	0	0	0	0	0	200,250	200,250	0	001.....	1,000
USZ3.....	36	4,801,500	#443981 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.6172	133.3750	0	0	0	0	0	99,281	99,281	0	001.....	1,000
USZ3.....	352	46,948,000	#443982 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.6250	133.3750	0	0	0	0	0	968,000	968,000	0	001.....	1,000
USZ3.....	196	26,141,500	#443983 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.6484	133.3750	0	0	0	0	0	534,406	534,406	0	001.....	1,000
USZ3.....	5	666,875	#443984 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.6563	133.3750	0	0	0	0	0	13,594	13,594	0	001.....	1,000
USZ3.....	21	2,800,875	#443985 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.6797	133.3750	0	0	0	0	0	56,602	56,602	0	001.....	1,000
USZ3.....	3	400,125	#443986 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.7109	133.3750	0	0	0	0	0	7,992	7,992	0	001.....	1,000
USZ3.....	1	133,375	#443987 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.7188	133.3750	0	0	0	0	0	2,656	2,656	0	001.....	1,000
USZ3.....	4	533,500	#443988 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.7422	133.3750	0	0	0	0	0	10,531	10,531	0	001.....	1,000
USZ3.....	1	133,375	#443989 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.7500	133.3750	0	0	0	0	0	2,625	2,625	0	001.....	1,000
USZ3.....	8	1,067,000	#443990 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.8047	133.3750	0	0	0	0	0	20,563	20,562	0	001.....	1,000
USZ3.....	88	11,737,000	#443991 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.8125	133.3750	0	0	0	0	0	225,500	225,500	0	001.....	1,000
USZ3.....	112	14,938,000	#443992 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.8438	133.3750	0	0	0	0	0	283,500	283,500	0	001.....	1,000
USZ3.....	2	266,750	#443993 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.8672	133.3750	0	0	0	0	0	5,016	5,016	0	001.....	1,000
USZ3.....	3	400,125	#443994 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.8750	133.3750	0	0	0	0	0	7,500	7,500	0	001.....	1,000
USZ3.....	19	2,534,125	#443995 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.8984	133.3750	0	0	0	0	0	47,055	47,055	0	001.....	1,000
USZ3.....	4	533,500	#443996 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.9063	133.3750	0	0	0	0	0	9,875	9,875	0	001.....	1,000
USZ3.....	1	133,375	#443997 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.9297	133.3750	0	0	0	0	0	2,445	2,445	0	001.....	1,000
USZ3.....	3	400,125	#443998 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.9375	133.3750	0	0	0	0	0	7,313	7,313	0	001.....	1,000
USZ3.....	17	2,267,375	#443999 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.9609	133.3750	0	0	0	0	0	41,039	41,039	0	001.....	1,000
USZ3.....	316	42,146,500	#444000 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	130.9688	133.3750	0	0	0	0	0	760,375	760,375	0	001.....	1,000
USZ3.....	2	266,750	#444001 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.1094	133.3750	0	0	0	0	0	4,531	4,531	0	001.....	1,000
USZ3.....	1	133,375	#444002 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.1250	133.3750	0	0	0	0	0	2,250	2,250	0	001.....	1,000
USZ3.....	13	1,733,875	#444003 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.1563	133.3750	0	0	0	0	0	28,844	28,844	0	001.....	1,000
USZ3.....	38	5,068,250	#444004 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.2188	133.3750	0	0	0	0	0	81,938	81,938	0	001.....	1,000
USZ3.....	1	133,375	#444005 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.2500	133.3750	0	0	0	0	0	2,125	2,125	0	001.....	1,000
USZ3.....	3	400,125	#444006 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.3281	133.3750	0	0	0	0	0	6,141	6,141	0	001.....	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USZ3.....	30	4,001,250	#444007 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.3438	133.3750	0	0	0	0	0	60,938	60,938	0	001.....	1,000
USZ3.....	3	400,125	#444008 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.3750	133.3750	0	0	0	0	0	6,000	6,000	0	001.....	1,000
USZ3.....	1	133,375	#444009 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.4063	133.3750	0	0	0	0	0	1,969	1,969	0	001.....	1,000
USZ3.....	1,418	189,125,750	#444010 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	131.6484	133.3750	0	0	0	0	0	2,448,266	2,448,262	0	001.....	1,000
USZ3.....	750	100,031,250	#445745 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/03/2013...	130.3125	133.3750	0	0	0	0	0	2,296,875	2,296,875	0	001.....	1,000
USZ3.....	50	6,668,750	#445887 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/04/2013...	129.9688	133.3750	0	0	0	0	0	170,313	170,313	0	001.....	1,000
USZ3.....	100	13,337,500	#445888 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/04/2013...	130.0000	133.3750	0	0	0	0	0	337,500	337,500	0	001.....	1,000
USZ3.....	100	13,337,500	#445889 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/04/2013...	130.0313	133.3750	0	0	0	0	0	334,375	334,375	0	001.....	1,000
USZ3.....	400	53,350,000	#446170 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/05/2013...	128.6875	133.3750	0	0	0	0	0	1,875,000	1,875,000	0	001.....	1,000
USZ3.....	140	18,672,500	#446171 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/05/2013...	128.7500	133.3750	0	0	0	0	0	647,500	647,500	0	001.....	1,000
USZ3.....	931	124,172,125	#449683 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/16/2013...	131.2188	133.3750	0	0	0	0	0	2,007,469	2,007,469	0	001.....	1,000
USZ3.....	559	74,556,625	#449684 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/16/2013...	131.2188	133.3750	0	0	0	0	0	1,205,344	1,205,344	0	001.....	1,000
USZ3.....	300	40,012,500	#450857 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/19/2013...	131.2500	133.3750	0	0	0	0	0	637,500	637,500	0	001.....	1,000
USZ3.....	200	26,675,000	#452489 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	09/26/2013...	133.1250	133.3750	0	0	0	0	0	50,000	50,000	0	001.....	1,000
WNZ3.....	810	115,095,938	#443125 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/27/2013...	140.2500	142.0938	0	0	0	0	0	1,493,438	1,493,438	0	001.....	1,000
WNZ3.....	2,081	295,697,094	#443126 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/27/2013...	140.9688	142.0938	0	0	0	0	0	2,341,125	2,341,125	0	001.....	1,000
WNZ3.....	1	142,094	#443588 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.7422	142.0938	0	0	0	0	0	2,352	2,352	0	001.....	1,000
WNZ3.....	1	142,094	#443589 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.8359	142.0938	0	0	0	0	0	2,258	2,258	0	001.....	1,000
WNZ3.....	13	1,847,219	#443590 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.8672	142.0938	0	0	0	0	0	28,945	28,945	0	001.....	1,000
WNZ3.....	16	2,273,500	#443591 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.8984	142.0938	0	0	0	0	0	35,125	35,125	0	001.....	1,000
WNZ3.....	18	2,557,688	#443592 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.9063	142.0938	0	0	0	0	0	39,375	39,375	0	001.....	1,000
WNZ3.....	7	994,656	#443593 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.9297	142.0938	0	0	0	0	0	15,148	15,148	0	001.....	1,000
WNZ3.....	1	142,094	#443594 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.9375	142.0938	0	0	0	0	0	2,156	2,156	0	001.....	1,000
WNZ3.....	14	1,989,313	#443595 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	139.9922	142.0938	0	0	0	0	0	29,422	29,422	0	001.....	1,000
WNZ3.....	15	2,131,406	#443596 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.0000	142.0938	0	0	0	0	0	31,406	31,406	0	001.....	1,000
WNZ3.....	2	284,188	#443597 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.1172	142.0938	0	0	0	0	0	3,953	3,953	0	001.....	1,000
WNZ3.....	1	142,094	#443598 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.1484	142.0938	0	0	0	0	0	1,945	1,945	0	001.....	1,000
WNZ3.....	6	852,563	#443599 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.1563	142.0938	0	0	0	0	0	11,625	11,625	0	001.....	1,000
WNZ3.....	19	2,699,781	#443600 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.1797	142.0938	0	0	0	0	0	36,367	36,367	0	001.....	1,000
WNZ3.....	43	6,110,031	#443601 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.2109	142.0938	0	0	0	0	0	80,961	80,961	0	001.....	1,000
WNZ3.....	2	284,188	#443602 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.2422	142.0938	0	0	0	0	0	3,703	3,703	0	001.....	1,000
WNZ3.....	2,671	379,532,406	#443603 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.2500	142.0938	0	0	0	0	0	4,924,656	4,924,656	0	001.....	1,000
WNZ3.....	5	710,469	#443604 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.2734	142.0938	0	0	0	0	0	9,102	9,102	0	001.....	1,000
WNZ3.....	1	142,094	#443605 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.2813	142.0938	0	0	0	0	0	1,813	1,813	0	001.....	1,000
WNZ3.....	116	16,482,875	#443606 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.3047	142.0938	0	0	0	0	0	207,531	207,531	0	001.....	1,000
WNZ3.....	304	43,196,500	#443607 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.3672	142.0938	0	0	0	0	0	524,875	524,874	0	001.....	1,000
WNZ3.....	1	142,094	#443608 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.3984	142.0938	0	0	0	0	0	1,695	1,695	0	001.....	1,000
WNZ3.....	465	66,073,594	#443609 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.4063	142.0938	0	0	0	0	0	784,688	784,688	0	001.....	1,000
WNZ3.....	122	17,335,438	#443610 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.4297	142.0938	0	0	0	0	0	203,016	203,015	0	001.....	1,000
WNZ3.....	1	142,094	#443611 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.4609	142.0938	0	0	0	0	0	1,633	1,633	0	001.....	1,000
WNZ3.....	2	284,188	#443612 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.5234	142.0938	0	0	0	0	0	3,141	3,141	0	001.....	1,000
WNZ3.....	1	142,094	#443613 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.5859	142.0938	0	0	0	0	0	1,508	1,508	0	001.....	1,000

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
WNZ3.....	1	142,094	#443614 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.6172	142.0938	0	0	0	0	0	1,477	1,477	0	001.....	1,000
WNZ3.....	1	142,094	#443615 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.6484	142.0938	0	0	0	0	0	1,445	1,445	0	001.....	1,000
WNZ3.....	262	37,228,563	#443616 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.6797	142.0938	0	0	0	0	0	370,484	370,484	0	001.....	1,000
WNZ3.....	3	426,281	#443617 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.7109	142.0938	0	0	0	0	0	4,148	4,148	0	001.....	1,000
WNZ3.....	104	14,777,750	#443618 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.7188	142.0938	0	0	0	0	0	143,000	143,000	0	001.....	1,000
WNZ3.....	115	16,340,781	#443619 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.7422	142.0938	0	0	0	0	0	155,430	155,429	0	001.....	1,000
WNZ3.....	27	3,836,531	#443620 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.7734	142.0938	0	0	0	0	0	35,648	35,648	0	001.....	1,000
WNZ3.....	69	9,804,469	#443621 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.7813	142.0938	0	0	0	0	0	90,563	90,563	0	001.....	1,000
WNZ3.....	1	142,094	#443622 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.8047	142.0938	0	0	0	0	0	1,289	1,289	0	001.....	1,000
WNZ3.....	11	1,563,031	#443623 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.8359	142.0938	0	0	0	0	0	13,836	13,836	0	001.....	1,000
WNZ3.....	2	284,188	#443624 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.8438	142.0938	0	0	0	0	0	2,500	2,500	0	001.....	1,000
WNZ3.....	6	852,563	#443625 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.8672	142.0938	0	0	0	0	0	7,359	7,359	0	001.....	1,000
WNZ3.....	6	852,563	#443626 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.8750	142.0938	0	0	0	0	0	7,313	7,313	0	001.....	1,000
WNZ3.....	8	1,136,750	#443627 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.8984	142.0938	0	0	0	0	0	9,563	9,562	0	001.....	1,000
WNZ3.....	1	142,094	#443628 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.9063	142.0938	0	0	0	0	0	1,188	1,188	0	001.....	1,000
WNZ3.....	6	852,563	#443629 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.9297	142.0938	0	0	0	0	0	6,984	6,984	0	001.....	1,000
WNZ3.....	221	31,402,719	#443630 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	140.9922	142.0938	0	0	0	0	0	243,445	243,445	0	001.....	1,000
WNZ3.....	1	142,094	#443631 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	141.2500	142.0938	0	0	0	0	0	844	844	0	001.....	1,000
WNZ3.....	1	142,094	#443632 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/28/2013...	141.3750	142.0938	0	0	0	0	0	719	719	0	001.....	1,000
WNZ3.....	5	710,469	#444063 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	139.5234	142.0938	0	0	0	0	0	12,852	12,852	0	001.....	1,000
WNZ3.....	2	284,188	#444064 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	139.5313	142.0938	0	0	0	0	0	5,125	5,125	0	001.....	1,000
WNZ3.....	1	142,094	#444065 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	139.6797	142.0938	0	0	0	0	0	2,414	2,414	0	001.....	1,000
WNZ3.....	43	6,110,031	#444066 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	139.7109	142.0938	0	0	0	0	0	102,461	102,461	0	001.....	1,000
WNZ3.....	3	426,281	#444067 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	139.8672	142.0938	0	0	0	0	0	6,680	6,680	0	001.....	1,000
WNZ3.....	1	142,094	#444068 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	139.8984	142.0938	0	0	0	0	0	2,195	2,195	0	001.....	1,000
WNZ3.....	62	8,809,813	#444069 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	139.9609	142.0938	0	0	0	0	0	132,234	132,234	0	001.....	1,000
WNZ3.....	1	142,094	#444070 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.0234	142.0938	0	0	0	0	0	2,070	2,070	0	001.....	1,000
WNZ3.....	2	284,188	#444071 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.0547	142.0938	0	0	0	0	0	4,078	4,078	0	001.....	1,000
WNZ3.....	3	426,281	#444072 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.0859	142.0938	0	0	0	0	0	6,023	6,023	0	001.....	1,000
WNZ3.....	13	1,847,219	#444073 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.1250	142.0938	0	0	0	0	0	25,594	25,594	0	001.....	1,000
WNZ3.....	1	142,094	#444074 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.1797	142.0938	0	0	0	0	0	1,914	1,914	0	001.....	1,000
WNZ3.....	50	7,104,688	#444075 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.1875	142.0938	0	0	0	0	0	95,313	95,313	0	001.....	1,000
WNZ3.....	18	2,557,688	#444076 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.3047	142.0938	0	0	0	0	0	32,203	32,203	0	001.....	1,000
WNZ3.....	3	426,281	#444077 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.3359	142.0938	0	0	0	0	0	5,273	5,273	0	001.....	1,000
WNZ3.....	3	426,281	#444078 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.3438	142.0938	0	0	0	0	0	5,250	5,250	0	001.....	1,000
WNZ3.....	3	426,281	#444079 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.3672	142.0938	0	0	0	0	0	5,180	5,180	0	001.....	1,000
WNZ3.....	3	426,281	#444080 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.3750	142.0938	0	0	0	0	0	5,156	5,156	0	001.....	1,000
WNZ3.....	3	426,281	#444081 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.3984	142.0938	0	0	0	0	0	5,086	5,086	0	001.....	1,000
WNZ3.....	3	426,281	#444082 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.4375	142.0938	0	0	0	0	0	4,969	4,969	0	001.....	1,000
WNZ3.....	3	426,281	#444083 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.4688	142.0938	0	0	0	0	0	4,875	4,875	0	001.....	1,000
WNZ3.....	5	710,469	#444084 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.4922	142.0938	0	0	0	0	0	8,008	8,008	0	001.....	1,000
WNZ3.....	90	12,788,438	#444085 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/19/2013...	CBT.....	08/29/2013...	140.5547	142.0938	0	0	0	0	0	138,516	138,515	0	001.....	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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
WNZ3.....	6	852,563	#444086 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.8359	142.0938	0	0	0	0	0	7,547	7,547	0	001.....	1,000
WNZ3.....	83	..11,793,781	#444087 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.8438	142.0938	0	0	0	0	0	103,750	103,750	0	001.....	1,000
WNZ3.....	23	...3,268,156	#444088 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.8672	142.0938	0	0	0	0	0	28,211	28,211	0	001.....	1,000
WNZ3.....	440	..62,521,250	#444089 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.8750	142.0938	0	0	0	0	0	536,250	536,250	0	001.....	1,000
WNZ3.....	93	..13,214,719	#444090 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.8984	142.0938	0	0	0	0	0	111,164	111,164	0	001.....	1,000
WNZ3.....	3	426,281	#444091 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.9063	142.0938	0	0	0	0	0	3,563	3,563	0	001.....	1,000
WNZ3.....	505	..71,757,344	#444092 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.9297	142.0938	0	0	0	0	0	587,852	587,850	0	001.....	1,000
WNZ3.....	40	..5,683,750	#444093 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.9375	142.0938	0	0	0	0	0	46,250	46,250	0	001.....	1,000
WNZ3.....	..1,437	204,188,719	#444094 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.9609	142.0938	0	0	0	0	0	1,627,852	1,627,848	0	001.....	1,000
WNZ3.....	203	..28,845,031	#444095 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.9688	142.0938	0	0	0	0	0	228,375	228,375	0	001.....	1,000
WNZ3.....	21	..2,983,969	#444096 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	140.9922	142.0938	0	0	0	0	0	23,133	23,133	0	001.....	1,000
WNZ3.....	8	...1,136,750	#444097 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.0000	142.0938	0	0	0	0	0	8,750	8,750	0	001.....	1,000
WNZ3.....	96	..13,641,000	#444098 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.0313	142.0938	0	0	0	0	0	102,000	102,000	0	001.....	1,000
WNZ3.....	5	710,469	#444099 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.0547	142.0938	0	0	0	0	0	5,195	5,195	0	001.....	1,000
WNZ3.....	2	284,188	#444100 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.0625	142.0938	0	0	0	0	0	2,063	2,063	0	001.....	1,000
WNZ3.....	2	284,188	#444101 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.0859	142.0938	0	0	0	0	0	2,016	2,016	0	001.....	1,000
WNZ3.....	2	284,188	#444102 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.0938	142.0938	0	0	0	0	0	2,000	2,000	0	001.....	1,000
WNZ3.....	4	568,375	#444103 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.1250	142.0938	0	0	0	0	0	3,875	3,875	0	001.....	1,000
WNZ3.....	2	284,188	#444104 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.1484	142.0938	0	0	0	0	0	1,891	1,891	0	001.....	1,000
WNZ3.....	11	...1,563,031	#444105 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.2109	142.0938	0	0	0	0	0	9,711	9,711	0	001.....	1,000
WNZ3.....	488	..69,341,750	#444106 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.2188	142.0938	0	0	0	0	0	427,000	427,000	0	001.....	1,000
WNZ3.....	4	568,375	#444107 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.2422	142.0938	0	0	0	0	0	3,406	3,406	0	001.....	1,000
WNZ3.....	8	...1,136,750	#444108 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.2734	142.0938	0	0	0	0	0	6,563	6,562	0	001.....	1,000
WNZ3.....	214	..30,408,063	#444109 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.2813	142.0938	0	0	0	0	0	173,875	173,875	0	001.....	1,000
WNZ3.....	32	..4,547,000	#444110 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.3047	142.0938	0	0	0	0	0	25,250	25,250	0	001.....	1,000
WNZ3.....	52	..7,388,875	#444111 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.3359	142.0938	0	0	0	0	0	39,406	39,406	0	001.....	1,000
WNZ3.....	63	..8,951,906	#444112 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.3438	142.0938	0	0	0	0	0	47,250	47,250	0	001.....	1,000
WNZ3.....	72	..10,230,750	#444113 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.08/29/2013...	141.4063	142.0938	0	0	0	0	0	49,500	49,500	0	001.....	1,000
12829999 Total-Long Futures-Hedging Other.....												0	0	0	0	0	50,683,539	50,683,523	334,825	XXX.....	XXX.....
1329999 Total-Long Futures.....												0	0	0	0	0	50,683,539	50,683,523	334,825	XXX.....	XXX.....
Short Futures																					
Hedging Other																					
TYZ3.....	225	..28,437,891	#446296 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.09/06/2013...	122.9844	126.3906	0	0	0	0	0	(766,406)	(766,406)	8,788,034	001.....	1,000
TYZ3.....	225	..28,437,891	#446297 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.09/06/2013...	123.0156	126.3906	0	0	0	0	0	(759,375)	(759,375)	8,788,034	001.....	1,000
TYZ3.....	50	...6,319,531	#447669 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.09/12/2013...	123.4219	126.3906	0	0	0	0	0	(148,438)	(148,438)	1,952,896	001.....	1,000
TYZ3.....	307	..38,801,922	#449838 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.09/17/2013...	124.1250	126.3906	0	0	0	0	0	(695,547)	(695,548)	11,990,784	001.....	1,000
TYZ3.....	293	..37,032,453	#449839 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.09/17/2013...	124.1563	126.3906	0	0	0	0	0	(654,672)	(654,673)	11,443,973	001.....	1,000
TYZ3.....	200	..25,278,125	#452314 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/19/2013...	CBT.....	.09/25/2013...	126.2813	126.3906	0	0	0	0	0	(21,875)	(21,876)	7,811,586	001.....	1,000
TUZ3.....	90	..19,823,906	#442667 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/31/2013...	CBT.....	.08/26/2013...	109.8438	110.1328	0	0	0	0	0	(52,031)	(52,032)	0	001.....	2,000
TUZ3.....	1	220,266	#442668 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/31/2013...	CBT.....	.08/26/2013...	109.8516	110.1328	0	0	0	0	0	(563)	(563)	0	001.....	2,000
TUZ3.....	432	..95,154,750	#443051 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/31/2013...	CBT.....	.08/27/2013...	109.8828	110.1328	0	0	0	0	0	(216,000)	(216,000)	0	001.....	2,000
TUZ3.....	412	..90,749,438	#443473 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/31/2013...	CBT.....	.08/28/2013...	109.8359	110.1328	0	0	0	0	0	(244,625)	(244,625)	0	001.....	2,000

QE07.4

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation (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
TUZ3.....	5	1,101,328	#443474 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	109.8438	110.1328	0	0	0	0	0	(2,891)	(2,891)	0	001.....	2,000
TUZ3.....	341	75,110,578	#443475 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	109.8438	110.1328	0	0	0	0	0	(197,141)	(197,142)	0	001.....	2,000
TUZ3.....	401	88,326,516	#443943 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	109.8203	110.1328	0	0	0	0	0	(250,625)	(250,625)	0	001.....	2,000
TUZ3.....	319	70,264,735	#443944 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	109.8281	110.1328	0	0	0	0	0	(194,391)	(194,392)	0	001.....	2,000
TUZ3.....	1,248	274,891,501	#446168 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/05/2013...	109.5313	110.1328	0	0	0	0	0	(1,501,501)	(1,501,506)	0	001.....	2,000
TUZ3.....	52	11,453,813	#446169 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/05/2013...	109.5391	110.1328	0	0	0	0	0	(61,750)	(61,750)	0	001.....	2,000
TUZ3.....	450	99,119,532	#446293 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/06/2013...	109.6641	110.1328	0	0	0	0	0	(421,875)	(421,875)	0	001.....	2,000
TUZ3.....	450	99,119,532	#446294 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/06/2013...	109.6719	110.1328	0	0	0	0	0	(414,844)	(414,846)	0	001.....	2,000
TUZ3.....	600	132,159,376	#446295 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/06/2013...	109.6719	110.1328	0	0	0	0	0	(553,126)	(553,126)	0	001.....	2,000
TUZ3.....	193	42,511,266	#447161 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/09/2013...	109.7266	110.1328	0	0	0	0	0	(156,813)	(156,813)	0	001.....	2,000
TUZ3.....	857	188,767,641	#447162 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/09/2013...	109.7344	110.1328	0	0	0	0	0	(682,923)	(682,926)	0	001.....	2,000
TUZ3.....	1,329	292,733,017	#449836 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/17/2013...	109.8984	110.1328	0	0	0	0	0	(622,970)	(622,969)	0	001.....	2,000
TUZ3.....	84	18,502,313	#449837 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/17/2013...	109.9063	110.1328	0	0	0	0	0	(38,063)	(38,063)	0	001.....	2,000
TUZ3.....	1,200	264,318,751	#451684 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	09/20/2013...	110.0313	110.1328	0	0	0	0	0	(243,751)	(243,756)	0	001.....	2,000
FVZ3.....	76	9,199,563	#443036 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/27/2013...	119.7891	121.0469	0	0	0	0	0	(95,594)	(95,594)	14,608	001.....	1,000
FVZ3.....	1,183	143,198,453	#443037 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/27/2013...	119.7969	121.0469	0	0	0	0	0	(1,478,750)	(1,478,750)	227,379	001.....	1,000
FVZ3.....	1,329	160,871,297	#443038 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/27/2013...	119.8047	121.0469	0	0	0	0	0	(1,650,867)	(1,650,871)	255,441	001.....	1,000
FVZ3.....	1,756	212,558,313	#443039 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/27/2013...	119.8047	121.0469	0	0	0	0	0	(2,181,281)	(2,181,286)	337,513	001.....	1,000
FVZ3.....	8	968,375	#443040 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/27/2013...	119.8438	121.0469	0	0	0	0	0	(9,625)	(9,625)	1,538	001.....	1,000
FVZ3.....	2,539	307,338,016	#443041 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/27/2013...	119.8594	121.0469	0	0	0	0	0	(3,015,063)	(3,015,063)	488,010	001.....	1,000
FVZ3.....	9	1,089,422	#443459 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.5859	121.0469	0	0	0	0	0	(13,148)	(13,148)	1,730	001.....	1,000
FVZ3.....	8	968,375	#443460 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.5938	121.0469	0	0	0	0	0	(11,625)	(11,625)	1,538	001.....	1,000
FVZ3.....	5	605,234	#443461 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.6016	121.0469	0	0	0	0	0	(7,227)	(7,227)	961	001.....	1,000
FVZ3.....	479	57,981,453	#443462 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.6094	121.0469	0	0	0	0	0	(688,563)	(688,563)	92,066	001.....	1,000
FVZ3.....	76	9,199,563	#443463 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.6172	121.0469	0	0	0	0	0	(108,656)	(108,656)	14,608	001.....	1,000
FVZ3.....	4,949	599,060,984	#443464 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.6250	121.0469	0	0	0	0	0	(7,036,859)	(7,036,884)	951,225	001.....	1,000
FVZ3.....	3,507	424,511,391	#443465 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.6328	121.0469	0	0	0	0	0	(4,959,117)	(4,959,143)	674,064	001.....	1,000
FVZ3.....	421	50,960,734	#443466 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.6406	121.0469	0	0	0	0	0	(592,031)	(592,031)	80,918	001.....	1,000
FVZ3.....	2	242,094	#443467 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.6484	121.0469	0	0	0	0	0	(2,797)	(2,797)	384	001.....	1,000
FVZ3.....	910	110,152,656	#445699 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.8047	121.0469	0	0	0	0	0	(1,130,391)	(1,130,393)	174,907	001.....	1,000
FVZ3.....	1,050	127,099,219	#445700 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.8125	121.0469	0	0	0	0	0	(1,296,094)	(1,296,099)	201,816	001.....	1,000
FVZ3.....	82	9,925,844	#445701 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/28/2013...	119.8203	121.0469	0	0	0	0	0	(100,578)	(100,579)	15,761	001.....	1,000
FVZ3.....	9	1,089,422	#443920 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.3984	121.0469	0	0	0	0	0	(14,836)	(14,836)	1,730	001.....	1,000
FVZ3.....	1	121,047	#443921 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.4219	121.0469	0	0	0	0	0	(1,625)	(1,625)	192	001.....	1,000
FVZ3.....	57	6,899,672	#443922 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.4375	121.0469	0	0	0	0	0	(91,734)	(91,735)	10,956	001.....	1,000
FVZ3.....	56	6,778,625	#443923 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.4531	121.0469	0	0	0	0	0	(89,250)	(89,250)	10,764	001.....	1,000
FVZ3.....	29	3,510,359	#443924 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.4609	121.0469	0	0	0	0	0	(45,992)	(45,992)	5,574	001.....	1,000
FVZ3.....	2	242,094	#443925 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.4844	121.0469	0	0	0	0	0	(3,125)	(3,125)	384	001.....	1,000
FVZ3.....	20	2,420,938	#443926 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.4922	121.0469	0	0	0	0	0	(31,094)	(31,094)	3,844	001.....	1,000
FVZ3.....	1,910	231,199,531	#443927 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.5000	121.0469	0	0	0	0	0	(2,954,531)	(2,954,541)	367,112	001.....	1,000
FVZ3.....	524	63,428,563	#443928 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.5078	121.0469	0	0	0	0	0	(806,469)	(806,473)	100,716	001.....	1,000
FVZ3.....	262	31,714,281	#443929 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.5156	121.0469	0	0	0	0	0	(401,188)	(401,188)	50,358	001.....	1,000
FVZ3.....	1,058	128,067,594	#443930 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	12/31/2013...	CBT.....	08/29/2013...	119.5234	121.0469	0	0	0	0	0	(1,611,797)	(1,611,800)	203,353	001.....	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17					
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
FVZ3.....	686	..83,038,156	#443931 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.5313	121.0469	0	0	0	0	0	(1,039,719)	(1,039,722)	131,853	001.....	1,000
FVZ3.....	1,175	142,230,078	#443932 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.5391	121.0469	0	0	0	0	0	(1,771,680)	(1,771,689)	225,841	001.....	1,000
FVZ3.....	2,023	244,877,828	#443933 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.5469	121.0469	0	0	0	0	0	(3,034,500)	(3,034,500)	388,832	001.....	1,000
FVZ3.....	12	1,452,563	#443934 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.6094	121.0469	0	0	0	0	0	(17,250)	(17,250)	2,306	001.....	1,000
FVZ3.....	1	121,047	#443935 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.6172	121.0469	0	0	0	0	0	(1,430)	(1,430)	192	001.....	1,000
FVZ3.....	18	2,178,844	#443936 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.6641	121.0469	0	0	0	0	0	(24,891)	(24,891)	3,460	001.....	1,000
FVZ3.....	3,097	374,882,172	#443937 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.6719	121.0469	0	0	0	0	0	(4,258,375)	(4,258,375)	595,260	001.....	1,000
FVZ3.....	871	105,431,828	#443938 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.6797	121.0469	0	0	0	0	0	(1,190,820)	(1,190,822)	167,411	001.....	1,000
FVZ3.....	1	121,047	#443939 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/29/2013...	119.6875	121.0469	0	0	0	0	0	(1,359)	(1,359)	192	001.....	1,000
FVZ3.....	52	..6,294,438	#444905 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6172	121.0469	0	0	0	0	0	(74,344)	(74,344)	9,995	001.....	1,000
FVZ3.....	9	..1,089,422	#444906 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6250	121.0469	0	0	0	0	0	(12,797)	(12,797)	1,730	001.....	1,000
FVZ3.....	4	484,188	#444907 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6328	121.0469	0	0	0	0	0	(5,656)	(5,656)	769	001.....	1,000
FVZ3.....	801	..96,958,547	#444908 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6406	121.0469	0	0	0	0	0	(1,126,406)	(1,126,406)	153,957	001.....	1,000
FVZ3.....	65	..7,868,047	#444909 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6484	121.0469	0	0	0	0	0	(90,898)	(90,899)	12,493	001.....	1,000
FVZ3.....	62	..7,504,906	#444910 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6563	121.0469	0	0	0	0	0	(86,219)	(86,219)	11,917	001.....	1,000
FVZ3.....	131	..15,857,141	#444911 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6719	121.0469	0	0	0	0	0	(180,125)	(180,125)	25,179	001.....	1,000
FVZ3.....	3	363,141	#444912 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6797	121.0469	0	0	0	0	0	(4,102)	(4,102)	577	001.....	1,000
FVZ3.....	1,132	137,025,063	#444913 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6875	121.0469	0	0	0	0	0	(1,538,813)	(1,538,818)	217,577	001.....	1,000
FVZ3.....	367	..44,424,203	#444914 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.6953	121.0469	0	0	0	0	0	(496,023)	(496,026)	70,539	001.....	1,000
FVZ3.....	596	..72,143,938	#444915 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.7031	121.0469	0	0	0	0	0	(800,875)	(800,875)	114,554	001.....	1,000
FVZ3.....	621	..75,170,109	#444916 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.7109	121.0469	0	0	0	0	0	(829,617)	(829,619)	119,360	001.....	1,000
FVZ3.....	3	363,141	#444917 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.7344	121.0469	0	0	0	0	0	(3,938)	(3,938)	577	001.....	1,000
FVZ3.....	637	..77,106,859	#444918 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/31/2013...	CBT.....	..08/30/2013...	119.7422	121.0469	0	0	0	0	0	(831,086)	(831,088)	122,435	001.....	1,000
EDZ3.....	316	..78,774,850	#339124 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/16/2013...	CME.....	..03/22/2012...	99.1250	99.7150	0	0	0	0	0	(466,100)	(466,100)	35,392	001.....	2,500
EDZ3.....	365	..90,989,938	#356017 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	..12/16/2013...	CME.....	..06/20/2012...	99.4100	99.7150	0	0	0	0	0	(278,313)	(278,313)	40,880	001.....	2,500
Z Z3.....	989	102,929,499	#449841 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	SAF.....	..09/17/2013...	6,565.0000	6,429.5000	0	0	0	0	0	2,169,212	2,169,212	5,603,130	001.....	16
VGZ3.....	1,250	..48,671,294	#447673 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	EUX.....	..09/12/2013...	2,851.0000	2,879.0000	0	0	0	0	0	(473,358)	(473,358)	3,651,615	001.....	14
VGZ3.....	1,000	..38,937,036	#449687 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	EUX.....	..09/16/2013...	2,875.0000	2,879.0000	0	0	0	0	0	(54,098)	(54,098)	2,921,292	001.....	14
VGZ3.....	246	..9,578,511	#450690 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	EUX.....	..09/18/2013...	2,917.0000	2,879.0000	0	0	0	0	0	126,427	126,427	718,638	001.....	14
VGZ3.....	1,250	..48,671,294	#450859 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	EUX.....	..09/19/2013...	2,927.0000	2,879.0000	0	0	0	0	0	811,470	811,470	3,651,615	001.....	14
VGZ3.....	20	778,741	#453630 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	EUX.....	..09/30/2013...	2,885.0000	2,879.0000	0	0	0	0	0	1,623	1,623	58,426	001.....	14
VGZ3.....	254	..9,890,007	#453631 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	EUX.....	..09/30/2013...	2,886.0000	2,879.0000	0	0	0	0	0	24,047	24,047	742,008	001.....	14
VGZ3.....	246	..9,578,511	#453632 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/20/2013...	EUX.....	..09/30/2013...	2,887.0000	2,879.0000	0	0	0	0	0	26,616	26,616	718,638	001.....	14
XPZ3.....	346	..42,118,076	#450705 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/19/2013...	SFE.....	..09/18/2013...	5,257.0000	5,223.0000	0	0	0	0	0	274,175	274,175	1,935,351	001.....	23
TPZ3.....	855	104,170,603	#447403 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/12/2013...	TSE.....	..09/10/2013...	1,175.5000	1,196.5000	0	0	0	0	0	(1,828,318)	(1,828,318)	3,917,825	001.....	102
TPZ3.....	29	3,533,272	#450473 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	..12/12/2013...	TSE.....	..09/19/2013...	1,190.0000	1,196.5000	0	0	0	0	0	(19,195)	(19,195)	132,885	001.....	102
ADZ3.....	258	..23,939,820	#447621 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	..12/16/2013...	CME.....	..09/12/2013...	0.9275	0.9279	0	0	0	0	0	(11,610)	(11,610)	472,140	001.....	100,000
ADZ3.....	100	..9,279,000	#447622 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	..12/16/2013...	CME.....	..09/12/2013...	0.9275	0.9279	0	0	0	0	0	(4,000)	(4,000)	183,000	001.....	100,000
ADZ3.....	32	..2,969,280	#450597 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	..12/16/2013...	CME.....	..09/18/2013...	0.9302	0.9279	0	0	0	0	0	7,360	7,360	58,560	001.....	100,000
ADZ3.....	64	..5,938,580	#450830 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	..12/16/2013...	CME.....	..09/19/2013...	0.9390	0.9279	0	0	0	0	0	71,040	71,040	117,120	001.....	100,000
ADZ3.....	31	..2,876,490	#450831 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	..12/16/2013...	CME.....	..09/19/2013...	0.9392	0.9279	0	0	0	0	0	35,030	35,030	56,730	001.....	100,000
ADZ3.....	17	1,577,430	#450832 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	..12/16/2013...	CME.....	..09/19/2013...	0.9394	0.9279	0	0	0	0	0	19,550	19,550	31,110	001.....	100,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
BPZ3.....	889	.89,883,456	#447624 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/12/2013...	1.5815	1.6177	0	0	0	0	0	(2,011,363)	(2,011,363)	1,466,850	001.....	62,500
BPZ3.....	91	9,200,669	#447625 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/12/2013...	1.5816	1.6177	0	0	0	0	0	(205,319)	(205,319)	150,150	001.....	62,500
BPZ3.....	80	8,088,500	#453615 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/30/2013...	1.6179	1.6177	0	0	0	0	0	1,000	1,000	132,000	001.....	62,500
ECZ3.....	872	147,444,300	#447627 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/12/2013...	1.3314	1.3527	0	0	0	0	0	(2,321,700)	(2,321,700)	2,180,000	001.....	125,000
ECZ3.....	44	7,439,850	#450833 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/19/2013...	1.3529	1.3527	0	0	0	0	0	1,100	1,100	110,000	001.....	125,000
ECZ3.....	31	5,241,713	#450834 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/19/2013...	1.3532	1.3527	0	0	0	0	0	1,937	1,938	77,500	001.....	125,000
ECZ3.....	89	15,048,788	#453616 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/30/2013...	1.3530	1.3527	0	0	0	0	0	3,337	3,338	222,500	001.....	125,000
JYZ3.....	780	99,313,500	#447634 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/12/2013...	1.0010	1.0186	0	0	0	0	0	(1,716,000)	(1,716,000)	2,730,000	001.....	125,000
JYZ3.....	11	1,400,575	#447636 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/16/2013...	CME.....	09/12/2013...	1.0011	1.0186	0	0	0	0	0	(24,131)	(24,131)	38,500	001.....	125,000
MFSZ3.....	266	24,142,160	#449675 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/16/2013...	1,802.6000	1,815.2000	0	0	0	0	0	(167,580)	(167,580)	1,376,550	001.....	50
MFSZ3.....	57	5,173,320	#449676 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/16/2013...	1,802.7000	1,815.2000	0	0	0	0	0	(35,625)	(35,625)	294,975	001.....	50
MFSZ3.....	215	19,513,400	#449813 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,799.1000	1,815.2000	0	0	0	0	0	(173,075)	(173,075)	1,112,625	001.....	50
MFSZ3.....	453	41,114,280	#449814 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,799.4000	1,815.2000	0	0	0	0	0	(357,870)	(357,870)	2,344,275	001.....	50
MFSZ3.....	1	90,760	#449816 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,799.9000	1,815.2000	0	0	0	0	0	(765)	(765)	5,175	001.....	50
MFSZ3.....	2	181,520	#449817 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,800.2000	1,815.2000	0	0	0	0	0	(1,500)	(1,500)	10,350	001.....	50
MFSZ3.....	2	181,520	#449818 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,800.4000	1,815.2000	0	0	0	0	0	(1,480)	(1,480)	10,350	001.....	50
MFSZ3.....	7	635,320	#450839 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,841.3000	1,815.2000	0	0	0	0	0	9,135	9,135	36,225	001.....	50
MFSZ3.....	10	907,600	#450840 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,841.6000	1,815.2000	0	0	0	0	0	13,200	13,200	51,750	001.....	50
MFSZ3.....	14	1,270,640	#450841 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,841.7000	1,815.2000	0	0	0	0	0	18,550	18,550	72,450	001.....	50
MFSZ3.....	7	635,320	#450842 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,841.8000	1,815.2000	0	0	0	0	0	9,310	9,310	36,225	001.....	50
MFSZ3.....	45	4,084,200	#450843 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,841.9000	1,815.2000	0	0	0	0	0	60,075	60,075	232,875	001.....	50
MFSZ3.....	28	2,541,280	#450844 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.0000	1,815.2000	0	0	0	0	0	37,520	37,520	144,900	001.....	50
MFSZ3.....	4	363,040	#450845 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.1000	1,815.2000	0	0	0	0	0	5,380	5,380	20,700	001.....	50
MFSZ3.....	16	1,452,160	#450846 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.2000	1,815.2000	0	0	0	0	0	21,600	21,600	82,800	001.....	50
MFSZ3.....	5	453,800	#450847 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.3000	1,815.2000	0	0	0	0	0	6,775	6,775	25,875	001.....	50
MFSZ3.....	9	816,840	#450848 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.4000	1,815.2000	0	0	0	0	0	12,240	12,240	46,575	001.....	50
MFSZ3.....	2	181,520	#450849 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.5000	1,815.2000	0	0	0	0	0	2,730	2,730	10,350	001.....	50
MFSZ3.....	17	1,542,920	#450850 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.6000	1,815.2000	0	0	0	0	0	23,290	23,290	87,975	001.....	50
MFSZ3.....	14	1,270,640	#450851 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.7000	1,815.2000	0	0	0	0	0	19,250	19,250	72,450	001.....	50
MFSZ3.....	22	1,996,720	#450852 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/19/2013...	1,842.9000	1,815.2000	0	0	0	0	0	30,470	30,470	113,850	001.....	50
MESZ3.....	70	3,439,450	#449671 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/16/2013...	1,003.6000	982.7000	0	0	0	0	0	73,150	73,150	240,800	001.....	50
MESZ3.....	30	1,474,050	#449672 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/16/2013...	1,003.7000	982.7000	0	0	0	0	0	31,500	31,500	103,200	001.....	50
MESZ3.....	351	17,246,385	#449799 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,003.2000	982.7000	0	0	0	0	0	359,775	359,775	1,207,440	001.....	50
MESZ3.....	3	147,405	#449800 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,003.3000	982.7000	0	0	0	0	0	3,090	3,090	10,320	001.....	50
MESZ3.....	1	49,135	#449801 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,003.4000	982.7000	0	0	0	0	0	1,035	1,035	3,440	001.....	50
MESZ3.....	9	442,215	#449802 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,003.5000	982.7000	0	0	0	0	0	9,360	9,360	30,960	001.....	50
MESZ3.....	17	835,295	#449803 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,003.6000	982.7000	0	0	0	0	0	17,765	17,765	58,480	001.....	50
MESZ3.....	2	98,270	#449804 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,003.7000	982.7000	0	0	0	0	0	2,100	2,100	6,880	001.....	50
MESZ3.....	3	147,405	#449805 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/17/2013...	1,003.8000	982.7000	0	0	0	0	0	3,165	3,165	10,320	001.....	50
MESZ3.....	9	442,215	#452300 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/25/2013...	1,002.3000	982.7000	0	0	0	0	0	8,820	8,820	30,960	001.....	50
MESZ3.....	31	1,523,185	#452301 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/25/2013...	1,002.4000	982.7000	0	0	0	0	0	30,535	30,535	106,640	001.....	50
MESZ3.....	22	1,080,970	#452302 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	NYL.....	09/25/2013...	1,002.5000	982.7000	0	0	0	0	0	21,780	21,780	75,680	001.....	50

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
MESZ3.....	6	294,810	#452303 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,002.6000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	5,970.....	5,970.....	20,640.....	001.....	50.....
MESZ3.....	20	982,700	#452304 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,002.7000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	20,000.....	20,000.....	68,800.....	001.....	50.....
MESZ3.....	15	737,025	#452305 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,002.8000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	15,075.....	15,075.....	51,600.....	001.....	50.....
MESZ3.....	63	3,095,505	#452306 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,002.9000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	63,630.....	63,630.....	216,720.....	001.....	50.....
MESZ3.....	20	982,700	#452307 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,003.0000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	20,300.....	20,300.....	68,800.....	001.....	50.....
MESZ3.....	5	245,675	#452308 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,003.1000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	5,100.....	5,100.....	17,200.....	001.....	50.....
MESZ3.....	19	933,565	#452309 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,003.2000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	19,475.....	19,475.....	65,360.....	001.....	50.....
MESZ3.....	17	835,295	#452310 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,003.3000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	17,510.....	17,510.....	58,480.....	001.....	50.....
MESZ3.....	4	196,540	#452311 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,003.4000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	4,140.....	4,140.....	13,760.....	001.....	50.....
MESZ3.....	13	638,755	#452312 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,003.5000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	13,520.....	13,520.....	44,720.....	001.....	50.....
MESZ3.....	38	1,867,130	#452313 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYL.....	09/25/2013.....	1,003.7000.....	982.7000.....	0.....	0.....	0.....	0.....	0.....	39,900.....	39,900.....	130,720.....	001.....	50.....
RTAZ3.....	1,052	112,711,280	#447666 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/12/2013.....	1,051.9500.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(2,046,140).....	(2,046,140).....	5,049,600.....	001.....	100.....
RTAZ3.....	403	43,177,420	#447846 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/13/2013.....	1,046.1500.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(1,017,575).....	(1,017,575).....	1,934,400.....	001.....	100.....
RTAZ3.....	403	43,177,420	#447847 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/13/2013.....	1,046.2000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(1,015,560).....	(1,015,560).....	1,934,400.....	001.....	100.....
RTAZ3.....	806	86,354,840	#447848 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/13/2013.....	1,046.3000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(2,023,060).....	(2,023,060).....	3,868,800.....	001.....	100.....
RTAZ3.....	1,410	151,067,400	#449678 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/16/2013.....	1,049.9000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(3,031,500).....	(3,031,500).....	6,768,000.....	001.....	100.....
RTAZ3.....	1,410	151,067,400	#449679 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/16/2013.....	1,049.9500.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(3,024,450).....	(3,024,450).....	6,768,000.....	001.....	100.....
RTAZ3.....	506	54,212,840	#449822 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/17/2013.....	1,051.5500.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(1,004,410).....	(1,004,410).....	2,428,800.....	001.....	100.....
RTAZ3.....	806	86,354,840	#449823 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/17/2013.....	1,051.6000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(1,595,880).....	(1,595,880).....	3,868,800.....	001.....	100.....
RTAZ3.....	315	33,749,100	#450671 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/18/2013.....	1,063.7000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(242,550).....	(242,550).....	1,512,000.....	001.....	100.....
RTAZ3.....	403	43,177,420	#450672 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/18/2013.....	1,063.7500.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(308,295).....	(308,295).....	1,934,400.....	001.....	100.....
RTAZ3.....	29	3,107,060	#452185 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/23/2013.....	1,068.1000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(9,570).....	(9,570).....	139,200.....	001.....	100.....
RTAZ3.....	45	4,821,300	#452186 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/23/2013.....	1,068.2000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(14,400).....	(14,400).....	216,000.....	001.....	100.....
RTAZ3.....	40	4,285,600	#452187 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/23/2013.....	1,068.3000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(12,400).....	(12,400).....	192,000.....	001.....	100.....
RTAZ3.....	38	4,071,320	#452188 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/23/2013.....	1,068.4000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(11,400).....	(11,400).....	182,400.....	001.....	100.....
RTAZ3.....	45	4,821,300	#452189 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/23/2013.....	1,068.5000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(13,050).....	(13,050).....	216,000.....	001.....	100.....
RTAZ3.....	13	1,392,820	#452190 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/23/2013.....	1,068.6000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(3,640).....	(3,640).....	62,400.....	001.....	100.....
RTAZ3.....	4	428,560	#452191 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/23/2013.....	1,068.7000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	(1,080).....	(1,080).....	19,200.....	001.....	100.....
RTAZ3.....	1	107,140	#453153 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,071.5000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	10.....	10.....	4,800.....	001.....	100.....
RTAZ3.....	13	1,392,820	#453154 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,071.6000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	260.....	260.....	62,400.....	001.....	100.....
RTAZ3.....	25	2,678,500	#453155 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,071.7000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	750.....	750.....	120,000.....	001.....	100.....
RTAZ3.....	8	857,120	#453156 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,071.8000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	320.....	320.....	38,400.....	001.....	100.....
RTAZ3.....	27	2,892,780	#453157 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,071.9000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	1,350.....	1,350.....	129,600.....	001.....	100.....
RTAZ3.....	4	428,560	#453158 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,072.0000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	240.....	240.....	19,200.....	001.....	100.....
RTAZ3.....	5	535,700	#453159 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,072.1000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	350.....	350.....	24,000.....	001.....	100.....
RTAZ3.....	3	321,420	#453160 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/27/2013.....	1,072.2000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	240.....	240.....	14,400.....	001.....	100.....
RTAZ3.....	9	964,260	#453624 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/30/2013.....	1,071.5000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	90.....	90.....	43,200.....	001.....	100.....
RTAZ3.....	8	857,120	#453625 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/30/2013.....	1,071.6000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	160.....	160.....	38,400.....	001.....	100.....
RTAZ3.....	4	428,560	#453626 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/30/2013.....	1,071.7000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	120.....	120.....	19,200.....	001.....	100.....
RTAZ3.....	12	1,285,680	#453627 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/30/2013.....	1,071.8000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	480.....	480.....	57,600.....	001.....	100.....
RTAZ3.....	8	857,120	#453628 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/30/2013.....	1,071.9000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	400.....	400.....	38,400.....	001.....	100.....
RTAZ3.....	4	428,560	#453629 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013.....	NYF.....	09/30/2013.....	1,072.1000.....	1,071.4000.....	0.....	0.....	0.....	0.....	0.....	280.....	280.....	19,200.....	001.....	100.....

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17					
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
FAZ3.....	716	.88,826,960	#447632 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/12/2013...	1,228.2000	1,240.6000	0	0	0	0	0	(887,840)	(887,840)	3,222,000	001.....	100
FAZ3.....	200	.24,812,000	#447841 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/13/2013...	1,226.0500	1,240.6000	0	0	0	0	0	(291,000)	(291,000)	900,000	001.....	100
FAZ3.....	50	.6,203,000	#447842 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/13/2013...	1,226.1000	1,240.6000	0	0	0	0	0	(72,500)	(72,500)	225,000	001.....	100
FAZ3.....	450	.55,827,000	#447843 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/13/2013...	1,226.1500	1,240.6000	0	0	0	0	0	(650,250)	(650,250)	2,025,000	001.....	100
FAZ3.....	255	.31,635,300	#447844 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/13/2013...	1,226.2000	1,240.6000	0	0	0	0	0	(367,200)	(367,200)	1,147,500	001.....	100
FAZ3.....	417	.51,733,020	#449628 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/16/2013...	1,226.1000	1,240.6000	0	0	0	0	0	(604,650)	(604,650)	1,876,500	001.....	100
FAZ3.....	175	.21,710,500	#449629 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/16/2013...	1,226.1500	1,240.6000	0	0	0	0	0	(252,875)	(252,875)	787,500	001.....	100
FAZ3.....	244	.30,270,640	#449630 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/16/2013...	1,226.2000	1,240.6000	0	0	0	0	0	(351,360)	(351,360)	1,098,000	001.....	100
FAZ3.....	417	.51,733,020	#449631 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/16/2013...	1,226.3000	1,240.6000	0	0	0	0	0	(596,310)	(596,310)	1,876,500	001.....	100
FAZ3.....	418	.51,857,080	#449632 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/16/2013...	1,226.3500	1,240.6000	0	0	0	0	0	(595,650)	(595,650)	1,881,000	001.....	100
FAZ3.....	410	.50,864,600	#449781 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/17/2013...	1,231.6000	1,240.6000	0	0	0	0	0	(369,000)	(369,000)	1,845,000	001.....	100
FAZ3.....	238	.29,526,280	#449782 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/17/2013...	1,231.7000	1,240.6000	0	0	0	0	0	(211,820)	(211,820)	1,071,000	001.....	100
FAZ3.....	238	.29,526,280	#449783 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/17/2013...	1,231.7500	1,240.6000	0	0	0	0	0	(210,630)	(210,630)	1,071,000	001.....	100
FAZ3.....	332	.41,187,920	#450610 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/18/2013...	1,243.3000	1,240.6000	0	0	0	0	0	89,640	89,640	1,494,000	001.....	100
FAZ3.....	145	.17,988,700	#450611 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/18/2013...	1,243.3500	1,240.6000	0	0	0	0	0	39,875	39,875	652,500	001.....	100
FAZ3.....	2	.248,120	#453144 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.0000	1,240.6000	0	0	0	0	0	280	280	9,000	001.....	100
FAZ3.....	1	.124,060	#453145 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.1000	1,240.6000	0	0	0	0	0	150	150	4,500	001.....	100
FAZ3.....	12	1,488,720	#453146 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.2000	1,240.6000	0	0	0	0	0	1,920	1,920	54,000	001.....	100
FAZ3.....	23	.2,853,380	#453147 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.3000	1,240.6000	0	0	0	0	0	3,910	3,910	103,500	001.....	100
FAZ3.....	8	.992,480	#453148 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.4000	1,240.6000	0	0	0	0	0	1,440	1,440	36,000	001.....	100
FAZ3.....	3	.372,180	#453149 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.5000	1,240.6000	0	0	0	0	0	570	570	13,500	001.....	100
FAZ3.....	6	.744,360	#453150 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.6000	1,240.6000	0	0	0	0	0	1,200	1,200	27,000	001.....	100
FAZ3.....	1	.124,060	#453151 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.7000	1,240.6000	0	0	0	0	0	210	210	4,500	001.....	100
FAZ3.....	4	.496,240	#453152 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,242.8000	1,240.6000	0	0	0	0	0	880	880	18,000	001.....	100
NQZ3.....	258	.16,558,440	#449820 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/17/2013...	3,161.0500	3,209.0000	0	0	0	0	0	(247,422)	(247,422)	567,600	001.....	20
NQZ3.....	295	.18,933,100	#450669 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/18/2013...	3,184.1500	3,209.0000	0	0	0	0	0	(146,615)	(146,615)	649,000	001.....	20
SPZ3.....	780	326,488,500	#447668 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2013...	CME.....	09/12/2013...	1,682.2000	1,674.3000	0	0	0	0	0	1,540,500	1,540,500	13,650,000	001.....	250
SPZ3.....	1,040	435,318,000	#447850 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2013...	CME.....	09/13/2013...	1,678.3000	1,674.3000	0	0	0	0	0	1,040,000	1,040,000	18,200,000	001.....	250
SPZ3.....	720	301,374,000	#449681 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2013...	CME.....	09/16/2013...	1,681.9000	1,674.3000	0	0	0	0	0	1,368,000	1,368,000	12,600,000	001.....	250
SPZ3.....	1,100	460,432,500	#449682 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2013...	CME.....	09/16/2013...	1,682.0500	1,674.3000	0	0	0	0	0	2,131,250	2,131,250	19,250,000	001.....	250
SPZ3.....	1,040	435,318,000	#449835 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2013...	CME.....	09/17/2013...	1,691.1500	1,674.3000	0	0	0	0	0	4,381,000	4,381,000	18,200,000	001.....	250
SPZ3.....	520	217,659,000	#450683 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2013...	CME.....	09/18/2013...	1,698.3500	1,674.3000	0	0	0	0	0	3,126,500	3,126,500	9,100,000	001.....	250
ESZ3.....	990	.82,877,850	#447839 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/13/2013...	1,678.3500	1,674.3000	0	0	0	0	0	200,475	200,475	3,465,000	001.....	50
ESZ3.....	1,739	145,580,385	#449626 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/16/2013...	1,681.9500	1,674.3000	0	0	0	0	0	665,168	665,168	6,086,500	001.....	50
ESZ3.....	621	.51,987,015	#449778 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/17/2013...	1,691.1000	1,674.3000	0	0	0	0	0	521,640	521,640	2,173,500	001.....	50
ESZ3.....	354	.29,635,110	#450835 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/19/2013...	1,717.0000	1,674.3000	0	0	0	0	0	755,790	755,790	1,239,000	001.....	50
ESZ3.....	378	.31,644,270	#450836 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/19/2013...	1,717.5000	1,674.3000	0	0	0	0	0	816,480	816,480	1,323,000	001.....	50
ESZ3.....	661	.55,335,615	#452184 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/23/2013...	1,692.7500	1,674.3000	0	0	0	0	0	609,773	609,773	2,313,500	001.....	50
ESZ3.....	317	.26,537,655	#452299 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/25/2013...	1,685.7500	1,674.3000	0	0	0	0	0	181,483	181,483	1,109,500	001.....	50
ESZ3.....	423	.35,411,445	#453143 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/27/2013...	1,686.5000	1,674.3000	0	0	0	0	0	258,030	258,030	1,480,500	001.....	50
ESZ3.....	43	3,599,745	#453617 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/30/2013...	1,674.5000	1,674.3000	0	0	0	0	0	430	430	150,500	001.....	50
ESZ3.....	43	3,599,745	#453618 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/20/2013...	CME.....	09/30/2013...	1,674.7500	1,674.3000	0	0	0	0	0	968	968	150,500	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
ESZ3.....	87	7,283,205	#453619 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	CME.....	09/30/2013...	1,675.0000	1,674.3000	0	0	0	0	0	3,045	3,045	304,500	001.....	50
ESZ3.....	215	17,998,725	#453620 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	CME.....	09/30/2013...	1,675.2500	1,674.3000	0	0	0	0	0	10,213	10,213	752,500	001.....	50
ESZ3.....	43	3,599,745	#453621 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	CME.....	09/30/2013...	1,675.5000	1,674.3000	0	0	0	0	0	2,580	2,580	150,500	001.....	50
ESZ3.....	15	1,255,725	#453622 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	CME.....	09/30/2013...	1,675.7500	1,674.3000	0	0	0	0	0	1,088	1,088	52,500	001.....	50
ESZ3.....	28	2,344,020	#453623 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	CME.....	09/30/2013...	1,676.0000	1,674.3000	0	0	0	0	0	2,380	2,380	98,000	001.....	50
MFSZ3.....	37	3,358,120	#449852 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,801.8000	1,815.2000	0	0	0	0	0	(24,790)	(24,790)	191,475	001.....	50
MFSZ3.....	2	181,520	#449853 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,801.9000	1,815.2000	0	0	0	0	0	(1,330)	(1,330)	10,350	001.....	50
MFSZ3.....	54	4,901,040	#449854 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,802.0000	1,815.2000	0	0	0	0	0	(35,640)	(35,640)	279,450	001.....	50
MFSZ3.....	51	4,628,760	#449855 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,802.1000	1,815.2000	0	0	0	0	0	(33,405)	(33,405)	263,925	001.....	50
MFSZ3.....	102	9,257,520	#449856 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,802.2000	1,815.2000	0	0	0	0	0	(66,300)	(66,300)	527,850	001.....	50
MFSZ3.....	23	2,087,480	#449857 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,802.3000	1,815.2000	0	0	0	0	0	(14,835)	(14,835)	119,025	001.....	50
MFSZ3.....	9	816,840	#449858 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,802.4000	1,815.2000	0	0	0	0	0	(5,760)	(5,760)	46,575	001.....	50
MFSZ3.....	1	90,760	#449859 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/17/2013...	1,802.5000	1,815.2000	0	0	0	0	0	(635)	(635)	5,175	001.....	50
RTAZ3.....	81	8,678,340	#449861 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYF.....	09/17/2013...	1,051.6500	1,071.4000	0	0	0	0	0	(159,975)	(159,975)	388,800	001.....	100
RTAZ3.....	88	9,428,320	#450715 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYF.....	09/18/2013...	1,063.7000	1,071.4000	0	0	0	0	0	(67,760)	(67,760)	422,400	001.....	100
SPZ3.....	135	56,507,625	#449863 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	12/19/2013...	CME.....	09/17/2013...	1,691.2000	1,674.3000	0	0	0	0	0	570,375	570,375	2,362,500	001.....	250
MESZ3.....	3	147,405	#451598 NYL EMINI MSCI EMERG.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/19/2013...	1,036.8000	982.7000	0	0	0	0	0	8,115	8,115	10,320	005.....	50
MESZ3.....	50	2,456,750	#451602 NYL EMINI MSCI EMERG.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/19/2013...	1,036.9000	982.7000	0	0	0	0	0	135,500	135,500	172,000	005.....	50
MESZ3.....	43	2,112,805	#451603 NYL EMINI MSCI EMERG.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/19/2013...	1,037.0000	982.7000	0	0	0	0	0	116,745	116,745	147,920	005.....	50
MESZ3.....	113	5,552,255	#451604 NYL EMINI MSCI EMERG.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/19/2013...	1,037.2000	982.7000	0	0	0	0	0	307,925	307,925	388,720	005.....	50
MESZ3.....	8	393,080	#451605 NYL EMINI MSCI EMERG.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/19/2013...	1,037.3000	982.7000	0	0	0	0	0	21,840	21,840	27,520	005.....	50
MESZ3.....	9	442,215	#451606 NYL EMINI MSCI EMERG.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/20/2013...	NYL.....	09/19/2013...	1,037.4000	982.7000	0	0	0	0	0	24,615	24,615	30,960	005.....	50
FAZ3.....	22	2,729,320	#451589 S&P MID 400 EMINI.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/20/2013...	CME.....	09/19/2013...	1,254.4000	1,240.6000	0	0	0	0	0	30,360	30,360	99,000	005.....	100
SPZ3.....	45	18,835,875	#451608 S&P 500 FUTURE.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	12/19/2013...	CME.....	09/19/2013...	1,717.6500	1,674.3000	0	0	0	0	0	487,688	487,688	787,500	005.....	250
13429999. Total-Short Futures-Hedging Other.....												0	0	0	0	0	..(64,449,713)	..(64,449,845)	276,940,098	XXX.....	XXX.....
1389999. Total-Short Futures.....												0	0	0	0	0	..(64,449,713)	..(64,449,845)	276,940,098	XXX.....	XXX.....
1409999. Total-Hedging Other.....												0	0	0	0	0	..(13,766,173)	..(13,766,323)	277,274,923	XXX.....	XXX.....
1449999. TOTAL.....												0	0	0	0	0	..(13,766,173)	..(13,766,323)	277,274,923	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	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX.....	XXX.....	XXX.....	0	0	0	0	0	0	277,274,923	0
NAIC 1 Designation											
Barclays Bank PLC.....	Y	Y	(46,030,000)	67,752,016	(21,202,415)	92,579,602	68,459,889	(20,898,224)	93,591,665	119,634,421	119,634,421
Bank of America, N.A.....	Y	Y	(21,590,000)	19,824,960	(115,253)	41,299,708	21,773,240	(109,697)	43,253,543	31,579,595	31,579,595
BNP PARIBAS.....	Y	Y	(81,320,000)	83,525,977	(16,668,061)	148,177,916	91,455,356	(15,978,593)	156,796,763	74,922,610	74,922,610
Credit Agricole Corporate & Investment Bank.....	Y	Y	(191,335,000)	183,540,704	0	374,875,704	193,419,187	0	384,754,187	15,639,343	15,639,343
Credit Suisse International.....	Y	Y	(18,790,000)	58,350,051	(41,503,304)	35,636,747	58,416,747	(41,795,619)	35,411,127	52,776,637	52,776,637
Deutsche Bank AG LONDON.....	Y	Y	21,140,000	13,904,892	(32,071,541)	0	13,893,842	(28,471,219)	0	34,401,269	0
Goldman Sachs International.....	Y	Y	530,000	143,644	(414,924)	0	147,811	(412,146)	0	25,016,501	24,215,222
Goldman Sachs Financial Markets	Y	Y	(104,686,732)	114,171,989	(11,069,536)	207,789,185	114,171,989	(11,033,395)	207,825,326	21,175,826	21,175,826
HSBC Bank USA.....	Y	Y	7,810,000	5,126,467	(12,880,505)	0	6,677,434	(11,784,248)	0	4,639,320	0
ING Capital Markets LLC.....	Y	Y	0	812,913	(145,837)	667,076	812,913	(145,837)	667,076	646,205	646,205
JPMorgan Chase Bank, N.A.....	Y	Y	(58,980,000)	81,097,913	(40,822,928)	99,254,985	88,444,306	(40,945,244)	106,479,062	41,512,752	41,512,752
Morgan Stanley Capital Services LLC.....	Y	Y	12,070,000	3,276,631	(15,831,342)	0	3,255,547	(14,580,910)	0	83,853,622	59,228,911
Morgan Stanley & Co. International plc.....	Y	Y	(19,130,000)	23,007,403	(5,729,310)	36,408,093	23,007,403	(5,729,310)	36,408,093	23,724,646	23,724,646
Royal Bank of Scotland.....	Y	Y	(62,542,000)	73,356,253	(11,323,023)	124,575,230	73,356,253	(11,323,023)	124,575,230	12,449,618	12,449,618
Societe Generale.....	Y	Y	7,740,000	56,860,069	(51,231,448)	0	56,909,005	(51,019,262)	0	84,088,391	81,977,012
Merrill Lynch Capital Services Inc.....	N	N	0	63,571,960	0	63,571,960	71,073,960	0	71,073,960	27,000,000	27,000,000
0299999. Total NAIC 1 Designation.....			(555,113,732)	848,323,842	(261,009,424)	1,224,836,206	885,274,882	(254,226,727)	1,260,836,033	653,060,756	586,482,798
0999999. Totals.....			(555,113,732)	848,323,842	(261,009,424)	1,224,836,206	885,274,882	(254,226,727)	1,260,836,033	930,335,679	586,482,798

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	467,561	766,980	1,577,303	XXX..
BANK OF AMERICA.....	HARTFORD, CT.....		0.000	0	0	(174,275,573)	(190,827,604)	(232,249,680)	XXX..
BANK OF AMERICA.....	NEW YORK , NY.....		0.000	0	0	2,797,008	528,620	871,157	XXX..
BANK OF AMERICA.....	SAN FRANCISCO ,CA.....		0.000	0	0	743,459	735,218	99,302	XXX..
CANADIAN IMPERIAL BANK OF COMMERCE.....	MONTREAL, CANADA.....		0.000	0	0	55,165	114,275	106,878	XXX..
CHASE SYRACUSE.....	SYRACUSE, NY.....		0.000	0	0	(14,659,964)	(8,882,766)	(8,919,384)	XXX..
JP MORGAN CHASE.....	CHICAGO, IL.....		0.000	0	0	16,178,549	30,843,472	41,878,726	XXX..
JP MORGAN CHASE.....	NEW YORK,NY.....		0.000	0	0	202,717,043	242,430,667	210,576,508	XXX..
JP MORGAN CHASE.....	SPRINGFIELD,IL.....		0.000	0	0	63,946	140,983	138,338	XXX..
MELLON BANK.....	PITTSBURGH, PA.....		0.000	0	0	3,309,425	6,458,887	4,016,235	XXX..
NORTHERN TRUST.....	CHICAGO, IL.....		0.000	0	0	431,138	587,138	900,950	XXX..
ROYAL BANK OF CANADA.....	ONTARIO, CANADA.....		0.000	0	0	324,806	325,136	324,542	XXX..
SOVEREIGN BANK.....	NEW YORK , NY.....		0.000	0	0	126,350,788	126,397,521	126,442,712	XXX..
STATE STREET.....	BOSTON, MA.....		0.000	0	0	2,464,460	2,303,280	2,564,717	XXX..
WACHOVIA BANK.....	PHILADELPHIA , PA.....		0.000	0	0	43,891	397,182	196,747	XXX..
			0.000	0	0	100,800	167,685	28,941	XXX..
0199999. Total Open Depositories.....		...XXX.....	...XXX.....	0	0	167,112,502	212,486,674	148,553,992	XXX..
0399999. Total Cash on Deposit.....		...XXX.....	...XXX.....	0	0	167,112,502	212,486,674	148,553,992	XXX..
0499999. Cash in Company's Office.....		...XXX.....	...XXX.....	...XXX.....	...XXX.....	2,468,650	4,562,396	11,103	XXX..
0599999. Total Cash.....		...XXX.....	...XXX.....	0	0	169,581,152	217,049,070	148,565,095	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