LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

As of June 30, 2015
of the Condition and Affairs of the

AXA EQUITABLE LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

JOSHUA ETHAN BRAVERMAN #	DAVE SOL HATTEM	NICHOLAS BURRITT LANE
Senior Executive Director, Chief Investment Officer and Treasurer	Senior Executive Director and General Counsel	Senior Executive Director
ANDERS BJÖRN MALMSTRÖM	SALVATORE FERNANDO PIAZZOLLA	ANDREA MARIE NITZAN
Senior Executive Director and Chief Financial Officer	Senior Executive Director and Chief Human Resources Officer	Executive Director, Chief Accounting Officer and Controller
KEITH ELLIOTT FLOMAN	ADRIENNE AIMEE JOHNSON	KAREN FIELD HAZIN
Managing Director and Chief Actuary and Appointed Actuary	Managing Director and Chief Auditor	Lead Director, Secretary and Associate General Counsel

DIRECTORS

HENRI de CASTRIES	RAMON EUGENE de OLIVEIRA	DENIS DUVERNE
BARBARA ANNE FALLON-WALSH	PETER STEPHEN KRAUS	MARK PEARSON
BERTRAM LEE SCOTT	LORIE ANN SLUTSKY	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	KEITH ELLIOTT FLOMAN	KAREN FIELD HAZIN
Executive Director, Chief Accounting Officer and Controller	Managing Director, Chief Actuary and Appointed Actuary	Lead Director, Secretary and Associate General Counsel

Subscribed and sworn to before me this 6th day of August, 2015

KADEIDRE NOVELLA SCREEN
NOTARY PUBLIC-STATE OF NEW YORK
No. 01SC6080114
Qualified In Queens County
My Commission Expires September 09, 2018

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	31,791,782,502	0	31,791,782,502	30,602,351,364
2. Stocks:				
2.1 Preferred stocks	402,928,667	0	402,928,667	405,242,636
2.2 Common stocks	1,301,033,457	0	1,301,033,457	1,076,129,205
3. Mortgage loans on real estate:				
3.1 First liens	6,843,044,945	0	6,843,044,945	6,827,280,324
3.2 Other than first liens	0	0	0	0
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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....254,905,786), cash equivalents ($.....0) and short-term investments ($.....1,174,300,993)	1,429,206,779	0	1,429,206,779	1,488,837,673
6. Contract loans (including $.....0 premium notes)	3,398,597,574	4,526,739	3,394,070,835	3,401,502,485
7. Derivatives	614,612,069	0	614,612,069	1,134,337,182
8. Other invested assets	1,487,343,273	27,521,899	1,459,821,374	1,555,716,547
9. Receivables for securities	9,485,286	0	9,485,286	54,811,619
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	200,207,222	0	200,207,222	35,810,000
12. Subtotals, cash and invested assets (Lines 1 to 11)	47,478,241,775	32,048,638	47,446,193,137	46,582,019,036
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	568,160,528	0	568,160,528	559,496,370
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	113,764,109	4,494,617	109,269,492	96,161,478
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	125,165,142	0	125,165,142	126,824,956
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	70,000,368	0	70,000,368	101,017,013
16.2 Funds held by or deposited with reinsured companies	5,334,149	0	5,334,149	4,574,201
16.3 Other amounts receivable under reinsurance contracts	17,716,004	0	17,716,004	17,084,667
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	320,279,148	0	320,279,148	570,300,000
19. Guaranty funds receivable or on deposit	26,024,950	0	26,024,950	26,019,520
20. Electronic data processing equipment and software	96,618,456	91,075,247	5,543,209	6,348,219
21. Furniture and equipment, including health care delivery assets ($.....0)	13,765,081	13,765,081	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	18,745	0	18,745	15,653
23. Receivables from parent, subsidiaries and affiliates	59,873,787	0	59,873,787	79,682,178
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	987,687,689	82,625,262	905,062,427	886,241,177
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	49,882,649,931	224,008,845	49,658,641,086	49,055,784,468
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	118,605,168,909	0	118,605,168,909	116,886,017,280
28. Total (Lines 26 and 27)	168,487,818,840	224,008,845	168,263,809,995	165,941,801,748

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments	193,755,000	0	193,755,000	35,810,000
1102. Miscellaneous invested assets	6,452,222	0	6,452,222	0
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)	200,207,222	0	200,207,222	35,810,000
2501. Aviation reinsurance premiums due and unpaid	626,083	0	626,083	626,083
2502. Accrued charges for administrative, separate accounts, claim service and other fees	90,919	0	90,919	93,646
2503. Miscellaneous assets	13,908,881	0	13,908,881	25,196,089
2598. Summary of remaining write-ins for Line 25 from overflow page	973,061,806	82,625,262	890,436,544	860,325,359
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	987,687,689	82,625,262	905,062,427	886,241,177

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....39,890,636,031 less $.....0 included in Line 6.3 (including $.....19,173 Modco Reserve)	39,890,636,031	40,168,193,722
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	623,832,791	616,892,159
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	1,275,993,927	1,280,352,884
4.	Contract claims:		
	4.1 Life	362,755,050	351,216,944
	4.2 Accident and health	63,694,241	56,716,716
5.	Policyholders' dividends $.....2,304,625 and coupons $.....0 due and unpaid	2,304,625	2,245,465
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	121,438,776	248,822,352
	6.2 Dividends not yet apportioned (including $.....0 Modco)	124,409,226	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 $.....(9,261) discount; including $.....881,822 accident and health premiums	5,798,837	5,936,451
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	2,716,865	2,781,141
	9.3 Other amounts payable on reinsurance, including $.....515 assumed and $.....1,904,025 ceded	1,904,540	1,181,306
	9.4 Interest Maintenance Reserve	77,074,852	85,142,064
10.	Commissions to agents due or accrued - life and annuity contracts $.....19,897,412, accident and health $.....246,247 and deposit-type contract funds $.....0	20,143,659	18,464,700
11.	Commissions and expense allowances payable on reinsurance assumed	3,925,660	3,792,690
12.	General expenses due or accrued	355,444,245	407,424,882
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(2,421,287,583) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,654,641,751)	(2,577,564,729)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	34,390,813	36,513,077
15.1	Current federal and foreign income taxes, including $.....301,356,024 on realized capital gains (losses)	102,380,005	319,303,161
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,997,925	3,063,703
17.	Amounts withheld or retained by company as agent or trustee	663,490,931	965,512,017
18.	Amounts held for agents' account, including $.....0 agents' credit balances	1	0
19.	Remittances and items not allocated	188,571,645	168,845,620
20.	Net adjustment in assets and liabilities due to foreign exchange rates	46,608	32,366
21.	Liability for benefits for employees and agents if not included above	184,039,637	210,125,781
22.	Borrowed money $.....2,132,857,777 and interest thereon $.....674,668	2,133,532,445	950,227,374
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	644,228,563	623,367,642
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	1,022,821	1,150,827
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	23,524,496	22,657,276
	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	23,856,823	8,870,182
	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	126,459,816	103,323,032
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	44,405,974,103	44,084,590,805
27.	From Separate Accounts statement	118,507,520,954	116,687,197,639
28.	Total liabilities (Lines 26 and 27)	162,913,495,057	160,771,788,444
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	199,990,600	199,981,200
33.	Gross paid in and contributed surplus	2,608,124,653	2,607,656,315
34.	Aggregate write-ins for special surplus funds	1,164,606,419	1,164,606,419
35.	Unassigned funds (surplus)	1,375,093,266	1,195,269,370
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 $.....97,647,955 in Separate Accounts Statement)	5,347,814,938	5,167,513,304
38.	Totals of Lines 29, 30 and 37	5,350,314,938	5,170,013,304
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	168,263,809,995	165,941,801,748
	DETAILS OF WRITE-INS		
2501.	Unearned premium reserve for aviation reinsurance	2,941	2,941
2502.	Aviation reinsurance losses	15,018,689	14,954,304
2503.	Accrued interest on policy claims and other contract funds	24,811,044	14,093,720
2598.	Summary of remaining write-ins for Line 25 from overflow page	86,627,142	74,272,067
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	126,459,816	103,323,032
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Reserve for aviation reinsurance	30,000,000	30,000,000
3402.	Special contingent reserve fund for separate accounts	2,500,000	2,500,000
3403.	Separate account annuitant mortality fluctuation funds	1,132,106,419	1,132,106,419
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	1,164,606,419	1,164,606,419

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	6,069,844,585	6,120,727,575	12,108,168,336
2. Considerations for supplementary contracts with life contingencies	10,038,285	8,715,620	18,033,355
3. Net investment income	1,443,649,042	1,296,997,165	2,670,980,276
4. Amortization of Interest Maintenance Reserve (IMR)	11,497,209	15,847,088	33,186,081
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(73,575,418)	(87,698,157)	(89,171,710)
6. Commissions and expense allowances on reinsurance ceded	10,614,969	11,312,398	24,300,136
7. Reserve adjustments on reinsurance ceded	(3,142,321)	(1,565,271)	(6,156,965)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	714,371,403	686,654,441	1,397,388,032
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	88,138,327	82,922,773	167,784,676
9. Totals (Lines 1 to 8.3)	8,271,436,081	8,133,913,632	16,324,512,217
10. Death benefits	870,536,846	869,510,431	1,659,651,542
11. Matured endowments (excluding guaranteed annual pure endowments)	2,880,877	769,289	5,448,376
12. Annuity benefits	747,964,192	701,920,428	1,393,487,702
13. Disability benefits and benefits under accident and health contracts	40,426,862	35,323,985	74,451,104
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	4,383,388,255	5,842,511,999	10,664,037,868
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	35,836,472	36,206,439	89,523,253
18. Payments on supplementary contracts with life contingencies	29,985,879	31,318,218	62,080,090
19. Increase in aggregate reserves for life and accident and health contracts	(222,545,723)	(532,691,741)	651,218,502
20. Totals (Lines 10 to 19)	5,888,473,660	6,984,869,048	14,599,898,437
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	560,553,078	569,235,439	1,140,722,219
22. Commissions and expense allowances on reinsurance assumed	4,380,920	4,241,977	8,600,067
23. General insurance expenses	353,980,372	327,613,362	711,229,862
24. Insurance taxes, licenses and fees, excluding federal income taxes	44,032,243	41,091,149	72,728,079
25. Increase in loading on deferred and uncollected premiums	(326,182)	(1,123,490)	(1,809,023)
26. Net transfers to or (from) Separate Accounts net of reinsurance	79,115,288	(1,263,608,696)	(1,632,775,140)
27. Aggregate write-ins for deductions	15,613,003	15,726,295	29,506,959
28. Totals (Lines 20 to 27)	6,945,822,382	6,678,045,084	14,928,101,460
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,325,613,699	1,455,868,548	1,396,410,757
30. Dividends to policyholders	124,003,331	135,350,619	242,768,791
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,201,610,368	1,320,517,929	1,153,641,966
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	11,113,650	(343,064,855)	(236,825,989)
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)	1,190,496,718	1,663,582,784	1,390,467,955
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(76,155,546) (excluding taxes of $.....1,846,922 transferred to the IMR)	(248,077,001)	49,267,496	273,372,736
35. Net income (Line 33 plus Line 34)	942,419,717	1,712,850,280	1,663,840,691
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	5,170,013,304	3,825,470,177	3,825,470,177
37. Net income (Line 35)	942,419,717	1,712,850,280	1,663,840,691
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(71,507,302)	(157,508,065)	443,329,778	797,987,475
39. Change in net unrealized foreign exchange capital gain (loss)	(1,551,470)	(3,626,341)	(8,868,858)
40. Change in net deferred income tax	(186,405,694)	(371,368,850)	(54,439,468)
41. Change in nonadmitted assets	17,920,384	264,990,875	227,262,837
42. Change in liability for reinsurance in unauthorized and certified companies	128,006	719,676	113,309
43. Change in reserve on account of change in valuation basis, (increase) or decrease	48,071,337	0	0
44. Change in asset valuation reserve	(20,860,921)	(71,863,272)	(88,780,732)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	23,530,533	(36,379,342)	(98,138,872)
47. Other changes in surplus in Separate Accounts Statement	(27,596,268)	45,675,178	96,588,113
48. Change in surplus notes	9,400	(499,990,600)	(824,981,200)
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	468,338	165,274	796,797
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	(517,000,000)	0	(382,000,000)
53. Aggregate write-ins for gains and losses in surplus	58,676,337	109,819,704	15,163,035
54. Net change in capital and surplus (Lines 37 through 53)	180,301,634	1,594,322,360	1,344,543,127
55. Capital and surplus as of statement date (Lines 36 + 54)	5,350,314,938	5,419,792,537	5,170,013,304
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums	0	0	(489)
08.302. Sundry receipts and adjustments	88,138,327	82,922,773	167,785,165
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)	88,138,327	82,922,773	167,784,676
2701. Aviation reinsurance losses	48,397	(512,560)	(526,891)
2702. Increase (decrease) in certain liabilities	7,451,138	14,520,792	7,626,250
2703. Sundry disbursements and adjustments	8,113,468	1,646,274	22,333,412
2798. Summary of remaining write-ins for Line 27 from overflow page	0	71,789	74,188
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	15,613,003	15,726,295	29,506,959
5301. Tax Benefit Associated with compensation Plans	3,564,876	1,123,206	2,416,134
5302. Change in Additional Minimum Liability on Qualified Pension Plan	55,111,461	59,868,125	(36,081,472)
5303. Prior Year correction	0	48,828,373	48,828,373
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	58,676,337	109,819,704	15,163,035

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	6,068,331,402	6,115,579,209	12,125,599,531
2.	Net investment income	1,370,150,421	1,284,471,138	2,579,861,836
3.	Miscellaneous income	791,769,207	758,329,641	1,542,915,024
4.	Total (Lines 1 through 3)	8,230,251,030	8,158,379,988	16,248,376,391
5.	Benefit and loss related payments	6,051,567,300	7,427,082,024	13,848,827,115
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	151,791,767	(1,407,454,714)	(1,706,652,577)
7.	Commissions, expenses paid and aggregate write-ins for deductions	971,508,015	981,163,641	1,929,550,874
8.	Dividends paid to policyholders	126,918,520	129,196,402	256,460,992
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	(764,138)	41,302,847	5,897,196
10.	Total (Lines 5 through 9)	7,301,021,464	7,171,290,200	14,334,083,600
11.	Net cash from operations (Line 4 minus Line 10)	929,229,566	987,089,788	1,914,292,791
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	8,983,484,033	2,174,986,579	6,819,143,034
	12.2 Stocks	11,107,449	23,058,832	48,029,554
	12.3 Mortgage loans	497,122,753	281,179,209	1,162,478,570
	12.4 Real estate	0	0	0
	12.5 Other invested assets	95,777,928	117,373,668	203,995,980
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(158,757)	3,498	3,462
	12.7 Miscellaneous proceeds	(167,220,307)	323,339,599	808,620,340
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,420,113,099	2,919,941,385	9,042,270,940
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,119,668,839	3,739,116,613	8,841,914,764
	13.2 Stocks	3,109,764	48,331,959	50,021,043
	13.3 Mortgage loans	512,545,419	634,664,601	1,941,555,796
	13.4 Real estate	0	0	0
	13.5 Other invested assets	60,054,853	48,865,891	101,080,658
	13.6 Miscellaneous applications	29,835,376	(8,078,879)	8,457,649
	13.7 Total investments acquired (Lines 13.1 to 13.6)	10,725,214,251	4,462,900,185	10,943,029,910
14.	Net increase or (decrease) in contract loans and premium notes	(8,240,387)	(8,602,054)	(25,371,070)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,296,860,765)	(1,534,356,746)	(1,875,387,900)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	(500,000,000)	(825,000,000)
	16.2 Capital and paid in surplus, less treasury stock	468,338	165,274	796,797
	16.3 Borrowed funds	1,182,858,403	500,000,000	949,999,374
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(14,201,255)	(33,796,926)	447,351,560
	16.5 Dividends to stockholders	517,000,000	0	382,000,000
	16.6 Other cash provided (applied)	(344,125,181)	75,952,788	172,112,392
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	308,000,305	42,321,136	363,260,123
	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)	(59,630,894)	(504,945,822)	402,165,014
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,488,837,673	1,086,672,659	1,086,672,659
	19.2 End of period (Line 18 plus Line 19.1)	1,429,206,779	581,726,837	1,488,837,673

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

20.0001	Non-cash acquistion of investments	2,733,964	8,987,732	10,106,031
20.0002	Non-cash disposition of investments	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	1,227,780,256	1,235,464,977	2,458,592,125
3. Ordinary individual annuities	3,703,727,626	3,765,464,500	7,610,983,671
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	1,433,560,474	1,399,612,157	2,628,059,401
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	32,736,644	36,291,250	69,716,994
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	6,397,805,000	6,436,832,884	12,767,352,191
12. Deposit-type contracts	0	0	38,061
13. Total	6,397,805,000	6,436,832,884	12,767,390,252

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

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

	State of Domicile	June 30, 2015	December 31, 2014
NET INCOME			
(1) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 2)	NY	942,419,717	1,663,840,691
(2) State Prescribed Practices that increase/decrease NAIC SAP			
		-	-
(3) State Permitted Practices that increase/decrease NAIC SAP			
		-	-
(4) NAIC SAP (1 – 2 – 3 = 4)	NY	942,419,717	1,663,840,691
CAPITAL AND SURPLUS			
(5) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 3, line 38, Columns 1 & 2)	NY	5,350,314,938	5,170,013,304
(6) State Prescribed Practices that increase/decrease NAIC SAP			
		-	-
(7) State Permitted Practices that increase/decrease NAIC SAP			
		-	-
(8) NAIC SAP (5 – 6 – 7 = 8)	NY	5,350,314,938	5,170,013,304

C. Accounting Policy

Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. 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 for securities; the prospective adjustment method was used for issues in default and issues that have a variable interest rate.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A-C No significant change.

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is predominately used to value all securities; the prospective adjustment method was used to value issues in default and issues that have a variable interest rate.

NOTES TO FINANCIAL STATEMENTS

(2) Loan-backed securities with a recognized other than temporary impairment recorded by quarter for the period ended June 30, 2015 are as follows:

		1	2		3
		Amortized Cost Basis before Other than Temporary Impairment (OTTI)	Other than Temporary Impairment Recognized in Loss		
			2a Interest	2b Non-interest	Fair Value * 1-(2a+2b)
OTTI recognized 1st Quarter					
a.	Intent to Sell	-	-	-	-
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	$ -	$ -	$ -	$ -
c.	**Total 1st Quarter**	$ -	$ -	$ -	$ -
OTTI recognized 2nd Quarter					
d.	Intent to Sell	-	-	-	-
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	$ 24,090,212	$ -	$ 15,939,534	$ 8,150,678
f.	**Total 2nd Quarter**	$ 24,090,212	$ -	$ 15,939,534	$ 8,150,678
m.	**Annual Aggregate Total**	$ **XXX**	**$ -**	**$ 15,939,534**	**XXX**

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

(3) Each loan-backed security held as of 06/30/2015 with a recognized other than temporary impairment recorded during the current year, reflecting the present value of cash flows expected to be collected as less than the amortized cost basis of the securities, is as follows:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	3 Present value of Projected Cash Flows	4 Recognized other-than-temporary-impairment 2-3	5 Amortized Cost after other-than-temporary-impairment 2-4	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
46625MUF4	5,000,000	1,669,500	3,330,500	1,669,500	1,669,500	06/30/2015
617451FW4	1,495,891	188,859	1,307,032	188,859	188,859	06/30/2015
61745M6U2	5,452,321	2,553,433	2,898,888	2,553,433	2,553,433	06/30/2015
929766T37	5,000,000	1,976,240	3,023,760	1,976,240	1,976,240	06/30/2015
92977RAK2	7,142,000	1,762,646	5,379,354	1,762,646	1,762,646	06/30/2015
Total $	**XXX**	**XXX**	**15,939,534**	**XXX**	**XXX**	**XXX**

(4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of June 30, 2015 are as follows:

a. The aggregate amount of Unrealized Losses:

1. Less than 12 Months	$ 5,791,040
2. 12 Months or Longer	$ 106,054,319

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

1. Less than 12 Months	$ 89,114,460
2. 12 Months or Longer	$ 329,872,921

The $111,845,359 of unrealized losses includes $87,654,444 of valuation allowances already recognized through surplus.

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

E. Repurchase Agreements and/or Securities Lending Transactions

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

(3) Collateral Received:

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged: $ 2,176,543,519

F-H No significant change.

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

J. Offsetting and Netting of Assets and Liabilities.

	Gross Amounts Recognized	Gross Amounts Offset in the Balance Sheets	Net Amount Presented in the Balance Sheets*
ASSETS			
Description			
Equity	$ 1,255,664,994	$ 724,810,623	$ 530,854,371
Interest Rate	353,516,512	153,799,348	199,717,164
Credit	5,878,839	16,563,833	(10,684,994)
Currency	0	0	0
Total Derivatives, subject to a master netting agreement	1,615,060,345	895,173,804	719,886,541
Total Derivatives, not subject to a master netting agreement	39,769,194	0	39,769,194
Total Derivatives	$ 1,654,829,539	$ 895,173,804	$ 759,655,735
LIABILITIES			
Description			
Equity	$ 724,810,623	$ 724,810,623	$ 0
Interest Rate	153,799,348	153,799,348	0
Credit	16,563,833	16,563,833	0
Currency	0	0	0
Total Derivatives, subject to a master netting agreement	895,173,804	895,173,804	0
Total Derivatives, not subject to a master netting agreement	0	0	0
Total Derivatives	$ 895,173,804	$ 895,173,804	$ 0
Repurchase agreements	$ 2,132,857,777	$ 0	$ 2,132,857,777

* Includes $145,043,666 of due and accrued investment income

K. No significant change

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 - Debt

A. No significant change

B. (1) The Company is a member of the Federal Home Loan Bank of New York ("FHLBNY"). Through its membership, the Company has conducted business activity (borrowings) with the FHLBNY. It is part of the Company's strategy to utilize these funds to purchase longer duration assets to reduce AXA US duration gap and to increase liquidity resources. The Company has determined the actual/estimated maximum borrowing capacity as $3 billion. The Company calculated this amount in accordance with interest rate exposure and liquidity needs.

As of June 30, 2015, the Company has one outstanding borrowing totaling $500,000,000 from FHLBNY with current interest rate of 0.33% maturing on July 15, 2015.

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

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	$8,870,100	$8,870,100	0
(c)	Activity Stock	$22,500,000	$22,500,000	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	$31,370,100	$31,370,100	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	$3,000,000,000	XXX	XXX

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Account
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	$8,494,300	$8,494,300	0
(c)	Activity Stock	$22,500,000	$22,500,000	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	$30,994,300	$30,994,300	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	$3,000,000,000	XXX	XXX

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

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	0	0	0	0	0	0
2.	Class B	$8,870,100	$8,870,100	0	0	0	0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$560,165,692	$563,349,844	$500,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$560,165,692	$563,349,844	$500,000,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	0	0	0

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	621,243,159	584,856,046	500,000,000

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$680,571,659	$595,539,546	$500,000,000

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$680,571,659	$595,539,546	$500,000,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	0	0	0

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	626,929,323	584,856,046	500,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	$500,000,000	$500,000,000	0	$500,073,333
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	$500,000,000	$500,000,000	0	$500,073,333

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	$500,000,000	$500,000,000	0	$500,103,889
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	$500,000,000	$500,000,000	0	$500,103,889

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Accounts
1.	Debt	0	0	0
2.	Funding Agreements	$500,000,000	$500,000,000	0
3.	Other	0	0	0
4.	Aggregate Total	$500,000,000	$500,000,000	0

c. FHLB Prepayment Obligations

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

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

A. Defined Benefit Plan

4) Components of net periodic benefit cost:

		Pension Benefits		Postretirement Benefits		Postemployment	
		June 30,		June 30,		June 30,	
		2015	2014	2015	2014	2015	2014
a.	Service cost	$ 4,144,000	$ 5,225,000	-			
b.	Interest cost	43,626,000	$ 50,237,000	-	-	-	-
c.	Expected return on plan assets	(76,816,000)	$ (74,375,000)	-	-	-	-
d.	Amortization of unrecognized transition obligation or transition (asset)/obligation	-	-	-	-	-	-
e.	Amount of recognized (gain)/loss	54,997,000	$ 54,496,000	-	-	-	-
f.	Amount of prior service (cost)/credit recognized	-	-	-	-	-	-
g.	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h.	Total net periodic benefit cost	$ 25,951,000	$ 35,583,000	-	-	-	-

B-I No significant change

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

In June 2015, the Company paid $517 million of ordinary dividends in cash, to its parent, AXA Equitable Financial Services, LLC.

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

Insurance Litigation

A lawsuit was filed in the United States District Court of the District of New Jersey in July 2011, entitled Mary Ann Sivolella v. AXA Equitable Life Insurance Company and AXA Equitable Funds Management Group, LLC ("FMG LLC") ("Sivolella Litigation"). The lawsuit was filed derivatively on behalf of eight funds. The lawsuit seeks recovery under Section 36(b) of the Investment Company Act of 1940, as amended (the "Investment Company Act"), for alleged excessive fees paid to AXA Equitable and FMG LLC for investment management services. In November 2011, plaintiff filed an amended complaint, adding claims under Sections 47(b) and 26(f) of the Investment Company Act, as well as a claim for unjust enrichment. In addition, plaintiff purports to file the lawsuit as a class action in addition to a derivative action. In the amended complaint, plaintiff seeks recovery of the alleged overpayments, rescission of the contracts, restitution of all fees paid, interest, costs, attorney fees, fees for expert witnesses and reserves the right to seek punitive damages where applicable. In December 2011, AXA Equitable and FMG LLC filed a motion to dismiss the amended complaint. In May 2012, the Plaintiff voluntarily dismissed her claim under Section 26(f) seeking restitution and rescission under Section 47(b) of the 1940 Act. In September 2012, the Court denied the defendants' motion to dismiss as it related to the Section 36(b) claim and granted the defendants' motion as it related to the unjust enrichment claim.

In January 2013, a second lawsuit was filed in the United States District Court of the District of New Jersey entitled Sanford et al. v. FMG LLC ("Sanford Litigation"). The lawsuit was filed derivatively on behalf of eight funds, four of which are named in the Sivolella lawsuit as well as four new funds, and seeks recovery under Section 36(b) of the Investment Company Act for alleged excessive fees paid to FMG LLC for investment management services. In light of the similarities of the allegations in the Sivolella and Sanford Litigations, the parties and the Court agreed to consolidate the two lawsuits.

In April 2013, the plaintiffs in the Sivolella and Sanford Litigations amended the complaints to add additional claims under Section 36(b) of the Investment Company Act for recovery of alleged excessive fees paid to FMG LLC in its capacity as administrator of EQ Advisors Trust. The Plaintiffs seek recovery of the alleged overpayments, or alternatively, rescission of the contract and restitution of the excessive fees paid, interest, costs and fees. In January 2015, defendants filed a motion for summary judgment as well as various motions to strike certain of the Plaintiffs' experts in the Sivolella and Sanford Litigations. Also in January 2015, two Plaintiffs in the Sanford Litigation filed a motion for partial summary judgment relating to the EQ/Core Bond Index Portfolio as well as motions in limine to bar admission of certain documents and preclude the testimony of one of defendants' experts. In August 2015, the Court denied Plaintiffs' motions in limine and also denied both parties motions for summary judgment.

In April 2014, a lawsuit was filed in the United States District Court for the Southern District of New York, entitled Andrew Yale, on behalf of himself and all others similarly situated v. AXA Life Insurance Company F/K/A AXA Equitable Life Insurance Company. The lawsuit is a putative class action on behalf of all persons and entities that, between 2011 and March 11, 2014, directly or indirectly, purchased, renewed or paid premiums on life insurance policies issued by AXA Equitable (the "Policies"). The complaint alleges that AXA Equitable did not disclose in its New York statutory annual statements or elsewhere that the collateral for certain reinsurance transactions with affiliated reinsurance companies was supported by parental guarantees, an omission that allegedly caused AXA Equitable to misrepresent its "financial condition" and "legal reserve system." The lawsuit seeks recovery under Section 4226 of the New York Insurance Law of all premiums paid by the class for the Policies during the relevant period. In June 2014, AXA Equitable filed a motion to dismiss the complaint on procedural grounds, which was denied in October 2014. In February 2015, plaintiffs substituted two new named plaintiffs for the current named plaintiff, Mr. Yale, who had determined that he could not serve as the named plaintiff and class representative in the case. In March 2015, AXA Equitable filed a motion to dismiss on substantive grounds, whereupon the court permitted plaintiffs to file an amended pleading, which they did in March 2015. In April 2015, AXA Equitable filed a motion to dismiss the amended complaint. In April 2015, plaintiffs filed a motion for class certification. In July 2015, the Court granted AXA Equitable's motion to dismiss for lack of subject matter jurisdiction. As a result of that decision, the Court also denied plaintiffs motion for class certification as moot.

In April 2015, the same plaintiffs' law firm filed a second action in the United States District Court for the Southern District of New York on behalf of a putative class of variable annuity holders with "Guaranteed Benefits Insurance Riders," entitled Calvin W. Yarbrough, on behalf of himself and all others similarly situated v. AXA Equitable Life Insurance Company. The new action covers the same class period, makes substantially the same allegations, and seeks the same relief (return of all premium paid by class members) as the first action on behalf of life insurance policyholders. AXA Equitable has notified the court of the decision in the first action and is requesting permission from the court to file a motion to dismiss.

In November 2014, a separate lawsuit entitled Arlene Shuster, on behalf of herself and all others similarly situated v. AXA Equitable Life Insurance Company was filed in the Superior Court of New Jersey, Camden County ("New Jersey state court"). The lawsuit is a putative class action on behalf of "all AXA [Equitable] variable life insurance policyholders who allocated funds from their Policy Accounts to investments in AXA's Separate Accounts, which were subsequently subjected to volatility-management strategy, and who suffered injury as a result thereof." Plaintiff asserts that volatility management techniques were implemented in certain variable investment funds offered to plaintiff under her variable life insurance contract and that use of volatility management in those funds "breached the terms of the variable life insurance policies held by plaintiff and the Class." The lawsuit seeks unspecified damages. In December 2014, AXA Equitable filed a notice of removal to the United States District Court for the District of New Jersey. In January 2015, plaintiff filed a motion to remand the action to New Jersey state court. In July 2015, the New Jersey federal district court remanded the action to New Jersey state court.

Although the outcome of litigation and regulatory matters generally cannot be predicted with certainty, management intends to vigorously defend against the allegations made by the plaintiffs in the actions described above and believes that the ultimate resolution of the matters described therein involving AXA Equitable and/or its subsidiaries should not have a material adverse effect on the financial position of AXA Equitable. Management cannot make an estimate of loss, if any, or predict whether or not any of the litigations and regulatory matters described above will have a material adverse effect on AXA Equitable's results of operations in any particular period.

In addition to the matters described above in the Company's Notes to Financial Statements for the period ended June 30, 2015, a number of lawsuits, claims, assessments and regulatory inquiries have been filed or commenced against life and health insurers and asset managers in the jurisdictions in which AXA Equitable and its respective subsidiaries do business. These actions and proceedings involve, among other things, insurers' sales practices, alleged agent misconduct, alleged failure to properly supervise agents, contract administration, product design, features and accompanying disclosure, alleged breach of fiduciary duties, alleged mismanagement of client funds and other matters. Some of the matters have resulted in the award of substantial judgments and fines against other insurers and asset managers, including material amounts of punitive damages, or in substantial settlements. Courts, juries and regulators often have substantial discretion in awarding large damage awards and fines, including punitive damages. AXA Equitable and its subsidiaries from time to time are involved in such actions and proceedings. While the ultimate outcome of such matters cannot be predicted with certainty, in the opinion of management no such matter is likely to have a material adverse effect on AXA Equitable's financial position or results of operations. However, it should be noted that the frequency of large damage awards and regulatory fines, including large punitive damage awards that bear little or no relation to actual economic damages incurred, continues to create the potential for an unpredictable judgment in any given matter.

Note 15 - Leases

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

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

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

No significant change.

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

No significant change.

Note 20 - Fair Value

A. 1) Fair Value Measurements at June 30, 2015

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	$ 98,205,823	$ 98,205,823
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	-	-	$ 98,205,823	$ 98,205,823
Preferred Stocks:				
Industrial and Miscellaneous	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Preferred Stocks	-	-	-	-
Common Stocks:				
Industrial and Miscellaneous	$ 419,648	$ -	$ 31,380,100	$ 31,799,748
Parent, Subsidiaries and Affiliates	-	-	1,269,233,709	1,269,233,709
Total Common Stocks	$ 419,648	$ -	$ 1,300,613,809	$ 1,301,033,457
Derivative Assets:				
Swaps	-	$ 157,679,584	-	$ 157,679,584
Futures	-	-	-	-
Options	-	519,018,554	-	519,018,554
Floors	-	93,642,591	-	93,642,591
Credit Default Swaps	-	(10,684,994)	-	(10,684,994)
Swaptions	-	-	-	-
Total Derivatives*	-	$ 759,655,735	-	$ 759,655,735
Separate Account Assets	109,296,661,417	8,422,855,843	282,832,606	118,002,349,866
Total Assets at Fair Value	$109,297,081,065	$ 9,182,511,578	$ 1,681,652,238	$120,161,244,881
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

* Fair value includes $145,043,666 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 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total Gain/Loss included in Net Income	Total Gain/Loss included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 6/30/2015
a. Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	$ 97,574,773	$ 7,485,712	$ (9,829,075)	$ (16,206,111)	$ 21,143,228	$ -	$ -	$ (1,962,704)	$ -	$ 98,205,823
Other Structured Securities	-	-	-	-	-	-	-	-	-	-
U.S. Government and Agency	-	-	-	-	-	-	-	-	-	-
Other Governments	-	-	-	-	-	-	-	-	-	-
States and Political Subdivisions	-	-	-	-	-	-	-	-	-	-
Other Corporate	-	-	-	-	-	-	-	-	-	-
Parent, Subsidiaries and Affiliates - Bonds	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Stocks	31,004,330	-	-	-	(30)	375,800	-	-	-	31,380,100
Parent, Subsidiaries and Affiliates - Stocks	1,043,960,737	-	-	-	225,272,972	-	-	-	-	1,269,233,709
Separate Account Assets	259,899,430	-	(2,019,048)	17,256,704	-	10,700,909	-	(1,383,580)	(1,621,809)	282,832,606
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	$ 1,432,439,270	$ 7,485,712	$ (11,848,123)	$ 1,050,593	$ 246,416,170	$ 11,076,709	$ -	$ (3,346,284)	$ (1,621,809)	$ 1,681,652,238
b. Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

(a) Amount includes $7,485,712 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 ($9,829,075) of Level 3 securities no longer carried at market value.

3) During the first quarter of 2015, the Separate Accounts had one Auto Loan Asset Backed Security representing $2,019,048 which was transferred from level 3 into level 2. The transfer was due to a reclassification update, as at the end of 2014 the security was classified as a Level 3 Equipment Lease Security.

4)/5) Fair Value of Financial Instruments:

Included in various investment related line items in the financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or, for certain bonds and preferred stock when carried at the lower of cost or market.

Fair value is defined as the exchange price that would be received for an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. The accounting guidance established a fair value hierarchy that requires an entity to maximize the use of observable inputs and minimize the use of unobservable inputs when measuring fair value, and identifies three levels of inputs that may be used to measure fair value:

Level 1 Quoted prices for identical instruments in active markets. Level 1 fair values generally are supported by market transactions that occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 Observable inputs other than Level 1 prices, such as quoted prices for similar instruments, quoted prices in markets that are not active, and inputs to model-derived valuations that are directly observable or can be corroborated by observable market data.

Level 3 Unobservable inputs supported by little or no market activity and often requiring significant management judgment or estimation, such as an entity's own assumptions about the cash flows or other significant components of value that market participants would use in pricing the asset or liability.

AXA Equitable determines fair value based upon quoted market prices for those instruments that are actively traded in financial markets. In cases where quoted market prices are not available, fair values are measured using present value or other valuation techniques. The fair value determinations are made at a specific point in time, based on available market information and judgments about the financial instrument, including estimates of the timing and amount of expected future cash flows and the credit standing of counterparties. Such adjustments do not reflect any premium or discount that could result from offering for sale at one time the AXA Equitable's entire holdings of a particular financial instrument, nor do they consider the tax impact of the realization of unrealized gains or losses. In many cases, the fair values cannot be substantiated by comparison to independent markets, nor can the disclosed value be realized in immediate settlement of the instrument.No significant change.

B. N/A

NOTES TO FINANCIAL STATEMENTS

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of June 30, 2015 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 32,945,223,651	$ 31,791,782,502	-	$ 30,362,275,120	$ 2,582,948,531	
Preferred Stock	$ 435,784,304	$ 402,928,667	$ 247,271,850	$ 188,512,454	$ -	
Common Stock:						
- Industrial and Miscellaneous (unaffilated)	$ 31,799,748	$ 31,799,748	$ 419,648	-	$ 31,380,100	
- Parent, subsidiaries and Affiliates **	$ 1,903,769,100	$ 1,269,233,709	-	-	$ 1,903,769,100	
Mortgage Loans on Real Estate	$ 6,975,292,452	$ 6,843,044,945	-	-	$ 6,975,292,452	
Other Invested Assets:						
- Joint ventures or partnerships interest unaffiliated	$ 1,300,222,269	$ 1,300,222,269	-	-	$ 1,300,222,269	
- Joint ventures or partnerships interest affiliated****	$ 128,182,068	$ 100,660,169	-	-	-	$ 100,660,169
- Other Invested Assets unaffiliated	$ 58,938,936	$ 58,938,936	-	-	$ 58,938,936	
Derivatives *	$ 759,655,735	$ 614,612,069	-	$ 759,655,735	-	
Separate Accounts***	$ 118,420,763,592	$ 118,419,233,299	$ 109,715,075,143	$ 8,422,855,843	$ 282,832,606	
Policyholders liabilities: Investment contracts	$ 2,868,247,396	$ 2,765,810,269	-	-	$ 2,868,247,396	
Surplus Notes	$ 205,392,520	$ 199,990,600	-	-	$ 205,392,520	

* Fair value includes $145,043,666 of due and accrued investment income.

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

*** Includes only cash and invested assets.

**** Difference between fair value and admitted value of affiliated joint ventures represents the partial non admittance of Equitable Holdings, LLC ("EHLLC") due to the absence of audited financial statements of the consolidated holding company.

D.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets:				
- Joint Venture or Partnership Interests Affiliated	$ 100,660,169			There is no fair value amount available for the controlled affiliates

Note 21 - Other Items

A-G, I No significant change

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/12/2012

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 the Department? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

Exceptions are collateral for future contracts and OTC Derivatives held by Brokers

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 108,135,285

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	$ 1,205,084,073	$ 1,504,696,378
14.22	Preferred Stock	0	0
14.23	Common Stock	1,043,960,737	1,269,233,709
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	382,424,242	382,424,242
14.26	All Other	152,890,856	128,182,066
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,784,359,908	$ 3,284,536,395
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
BNY Mellon Liquidity Direct	One Wall Street, New York, NY 10286
Citibank, N.A	388 Grenwich Street, New York, NY 10013

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

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

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

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

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

17.5 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	AXA Real Estate Investment Managers US	850 Third Avenue, Suite 13F, New York, NY 10022
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	Quadrant Real Estate Advisors	200 Deerfield Pt 12735 Morris Rd Suite 100 Alpharetta, GA 30004
902	AXA Investment Managers, Inc.	One Fawcwtt 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:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 2,203,702,996
1.12	Residential mortgages	$ 0
1.13	Commercial mortgages	$ 4,581,521,949
1.14	Total mortgages in good standing	$ 6,785,224,945
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 57,820,000
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$ 0
1.32	Residential mortgages	$ 0
1.33	Commercial mortgages	$ 0
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$ 0
1.42	Residential mortgages	$ 0
1.43	Commercial mortgages	$ 0
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,843,044,945
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	264.3
2.2	A&H cost containment percent	84.4
2.3	A&H expense percent excluding cost containment expenses	84.4

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 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	12,921,005	41,286,874	407,162	910,595	55,525,636	0
2. Alaska AK	L	667,742	4,119,474	92,505	2,605	4,882,326	0
3. Arizona AZ	L	11,299,186	65,577,876	280,755	208,924	77,366,741	0
4. Arkansas AR	L	4,043,246	14,912,538	118,153	336,084	19,410,020	0
5. California CA	L	118,672,170	444,961,792	2,698,718	5,472,838	571,805,518	0
6. Colorado CO	L	13,717,779	88,126,934	209,274	1,553,172	103,607,158	0
7. Connecticut CT	L	16,284,160	122,990,416	489,939	30,923	139,795,438	0
8. Delaware DE	L	14,013,983	14,384,800	37,551	67,716	28,504,049	0
9. District of Columbia DC	L	2,914,269	11,562,975	101,006	200	14,578,450	0
10. Florida FL	L	87,165,871	339,899,987	2,143,584	5,392,221	434,601,662	0
11. Georgia GA	L	21,026,745	60,517,920	1,146,372	2,539,808	85,230,845	0
12. Hawaii HI	L	4,542,032	22,623,539	129,002	8,575	27,303,149	0
13. Idaho ID	L	1,999,440	9,789,019	25,314	9,723	11,823,495	0
14. Illinois IL	L	45,570,003	222,763,316	1,205,651	3,996,389	273,535,359	0
15. Indiana IN	L	9,376,110	42,173,920	192,036	1,062,220	52,804,286	0
16. Iowa IA	L	4,837,426	38,259,867	66,875	51,823	43,215,991	0
17. Kansas KS	L	7,407,777	39,433,661	100,634	1,187,447	48,129,519	0
18. Kentucky KY	L	4,852,998	23,011,343	60,094	240,880	28,165,314	0
19. Louisiana LA	L	6,860,635	48,054,431	347,596	82,858	55,345,520	0
20. Maine ME	L	1,313,711	16,707,443	37,587	3,318	18,062,060	0
21. Maryland MD	L	21,145,714	100,001,349	529,709	217,134	121,893,906	0
22. Massachusetts MA	L	15,859,866	111,135,419	394,399	81,092	127,470,775	0
23. Michigan MI	L	36,156,611	186,589,603	770,082	562,154	224,078,450	0
24. Minnesota MN	L	67,077,790	89,533,326	157,410	805,389	157,573,914	0
25. Mississippi MS	L	5,466,030	14,655,410	218,886	184,454	20,524,780	0
26. Missouri MO	L	13,865,496	55,588,487	186,143	177,854	69,817,979	0
27. Montana MT	L	1,062,489	2,941,012	7,850	4,736	4,016,086	0
28. Nebraska NE	L	3,146,804	22,128,354	42,065	326,502	25,643,725	0
29. Nevada NV	L	5,179,986	28,467,226	31,866	62,460	33,741,538	0
30. New Hampshire NH	L	1,350,800	14,309,944	50,609	3,927,432	19,638,784	0
31. New Jersey NJ	L	72,804,931	480,312,544	2,643,402	6,795,288	562,556,165	0
32. New Mexico NM	L	2,783,332	13,967,898	87,217	103,956	16,942,403	0
33. New York NY	L	214,161,466	644,844,596	7,333,887	120,339,617	986,679,566	0
34. North Carolina NC	L	26,315,436	127,433,535	359,169	11,931,606	166,039,745	0
35. North Dakota ND	L	2,106,539	14,503,582	22,825	5,878	16,638,825	0
36. Ohio OH	L	22,950,997	224,396,816	289,729	739,821	248,377,363	0
37. Oklahoma OK	L	7,297,897	29,461,376	185,237	63,949	37,008,460	0
38. Oregon OR	L	4,290,330	27,806,338	67,769	207,502	32,371,939	0
39. Pennsylvania PA	L	54,577,154	276,410,925	2,744,737	202,611	333,935,427	0
40. Rhode Island RI	L	2,250,438	17,628,814	30,364	31,334	19,940,949	0
41. South Carolina SC	L	8,310,665	59,301,738	269,138	303,561	68,185,101	0
42. South Dakota SD	L	3,426,538	9,680,482	51,413	3,030,300	16,188,733	0
43. Tennessee TN	L	17,692,890	62,661,864	546,412	186,943	81,088,109	0
44. Texas TX	L	59,029,875	326,480,112	804,156	1,419,869	387,734,012	0
45. Utah UT	L	9,885,799	35,941,376	31,870	4,204	45,863,249	0
46. Vermont VT	L	776,242	3,296,876	10,952	7,939	4,092,009	0
47. Virginia VA	L	24,685,835	99,078,847	580,300	3,316,400	127,661,382	0
48. Washington WA	L	13,736,262	60,160,913	100,259	83,662	74,081,096	0
49. West Virginia WV	L	3,568,282	18,634,471	166,186	60,262	22,429,201	0
50. Wisconsin WI	L	19,200,537	84,810,154	335,419	431,581	104,777,691	0
51. Wyoming WY	L	3,121,787	11,098,997	30,750	2,798,938	17,050,472	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	32,001	0	0	0	32,001	0
54. Puerto Rico PR	L	16,393,198	31,011,501	704,969	0	48,109,668	0
55. US Virgin Islands VI	L	116,409	1,100	0	0	117,509	0
56. Northern Mariana Islands MP	N	5,049	0	0	0	5,049	0
57. Canada CAN	L	220,078	50,465	3,073	60	273,676	0
58. Aggregate Other Alien OT	XXX	19,304,770	149,268	517,287	888	19,972,213	0
59. Subtotal	(a) 53	1,168,842,612	4,955,632,838	30,195,344	181,573,696	6,336,244,490	0
90. Reporting entity contributions for employee benefit plans	XXX	0	1,376	0	65,162	66,538	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	58,180,969	11,710	0	0	58,192,679	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	5,061,331	0	2,462,841	0	7,524,172	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,232,084,912	4,955,645,924	32,658,185	181,638,858	6,402,027,879	0
96. Plus Reinsurance Assumed	XXX	103,218,868	3,819,894	5,337,008	0	112,375,770	0
97. Totals (All Business)	XXX	1,335,303,780	4,959,465,819	37,995,192	181,638,858	6,514,403,649	0
98. Less Reinsurance Ceded	XXX	229,682,870	203,880,456	22,547,207	0	456,110,533	0
99. Totals (All Business) less Reinsurance Ceded	XXX	1,105,620,910	4,755,585,363	15,447,985	181,638,858	6,058,293,116	0
DETAILS OF WRITE-INS							
58001. Canal Zone	XXX	37,476	0	0	0	37,476	0
58002. Mexico	XXX	382,106	0	344,772	0	726,878	0
58003. Phillippines	XXX	7,441	0	0	0	7,441	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	18,877,747	149,268	172,515	888	19,200,418	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	19,304,770	149,268	517,287	888	19,972,213	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	14.61	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-Minmentals Assurance Company Limited	51.00			
AXA Societe Beaujon	100.00			
AXA Pojistovna a.s.	100.00			
AXA Zivtni Pojistonva a.s.	100.00			
AXA Penzijni Fond a.s.	99.98			
AXA Biztosito Zrt.	100.00			
AXA Zycie Towarzystwo Ubezieczen S.A.	90.24			
AXA Powszechne Towarzstwo Emerytalne S.A.	100.00			
AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	100.00			
AXA Life Insurance SA	99.90			
AXA Business Services Private Limited	99.99			
Compagnie Financiere de Paris	100.00			
AXA France Assurance	100.00			
AXA Corporate Solutions Assurance	98.75			
AXA Global Life	100.00			
AXA Global P&C	100.00			
AXA Liabilities Managers - France	99.90			
AXA Liabilities Managers - US	100.00			
AXA DBIO GP S.à.r.l.	100.00			
AXA DBIO S.C.A.	9.74			
GLOBALE Ruckversicherungs-AG	100.00			
GLOBAL Group of Australia Pty. Ltd.	100.00			
GLOBAL Life Reinsurance Company of Australia	100.00			
GLOBAL U.S. Holdings, Inc.	100.00	13-3907460		
GLOBAL Reinsurance Corporation of America	100.00	13-5009848	21032	NY
GLOBAL Reinsurance Canada Holdings Inc.	100.00			
GLOBAL Reinsurance Company	100.00			
Colisee Re - France	99.90	AA-1320035		
AXA DBIO S.C.A.	21.67			
AXA America Corporate Solutions, Inc.	21.01	36-3044045		

Q12

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 Konzern AG	100.00			
AXA Investment Managers	5.20			
WinCom Versicherungs-Holding AG	100.00			
DBV Deutsche Beamtenversicherung Leben AG	94.90			
DBV Deutsche Beamtenversicherung AG	100.00			
DBV Deutsche Lebensversicherung AG	100.00			
AXA Versichenung AG	100.00	AA-1340055		
AXA ART Versicherung AG - Clologne	100.00			
AXA Art Holdings Inc.	100.00			
Fine Art Service International Inc.	100.00			
AXA Art Insurance Corporation	100.00	13-3368745	29530	NY
AXA Szolgaltato Kft.	100.00			
AXA India Holdings	100.00			
Bharti AXA Life Insurance Company	22.22			
Bharti AXA General Insurance	100.00			
National Mutual International Pty Limited	100.00			
AXA-AFFIN Life Insurance Berhad	49.00			
AXA Financial Services (Singapore) Pte Ltd.	100.00			
Ipac financial planning Taiwan Limited	100.00			
AXA Insurance Singapore Pte Ltd	100.00			
AXA Asia Regional Centre Pte Ltd	100.00			
P.T. Asuransi AXA Indonesia	80.00			
P.T. Life Indonesia	80.00			
AXA Financial Services (Singapore) Pte Ltd.	100.00			
AXA Life Europe	100.00			
AXA Global Distributors (Ireland) Limited	100.00			
AXA Ireland Limited	100.00			
AXA mps Financial Ltd.	100.00			
AXA Italia S.p.A.	98.24			
AXA Assicurazioni S.p.A.	98.11			
AXA Japan Holding Co., Ltd	78.67			
AXA Life Insurance Co.,	100.00			
AXA General Insurance Co., Ltd	100.00			
AXA Collection Services Co. Ltd	100.00			
Nextia Life Insurance Co., Ltd	97.25			
AXA Seguros, S.A. de CV	99.94			
Voltaire Participacoes	100.00			
AXA Luxembourg SA	99.99			
Finance Solutions S.ar.l. ("Finso")	100.00			
Matignon Finance S.A.	100.00			
AXA-AFFIN General Insurance Berhad	42.40			
Philippine AXA Life Insurance Corporation	45.00			
AXA Middle East SAL Lebanon	49.00			
AXA Holding SAL	100.00			
AXA Gulf Holding W.L.L.	95.00			
AXA Holding Maroc	100.00			
AXA Assurance Maroc	100.00			

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA	100.00			
AXA America Holdings, Inc	100.00	90-0226248		
AXA Technology Services America Inc.	100.00	30-0011728		
AXA Corporate Solutions Life Reinsurance Company	100.00	04-2729166	68365	DE
CS Life Re Company	100.00	46-5697182	15502	AZ
AXA America Corporate Solutions, Inc.	78.99	36-3044045		
Coliseum Reinsurance Company	100.00	36-2994662	36552	DE
AllianceBernstein LP	2.96	13-4064930		
Mosaic Insurance Company	100.00	04-2482364	16187	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		
AllianceBernstein LP	11.98	13-4064930		
AXA Strategic Ventures US, LLC	100.00	47-2605009		
AXA Equitable Financial Services, LLC	100.00	52-2197822		
AXA Distribution Holding Corporation	100.00	13-4078005		
AXA Advisors, LLC	100.00	13-4071393		
AXA Network, LLC	100.00	06-1555494		
PlanConnect, LLC	100.00	27-1540220		
AXA RE Arizona Company	100.00	14-1903564	14355	AZ
AXA Equitable Life Insurance Company	100.00	13-5570651	62944	NY
AXA Equitable Funds Management Group, LLC	100.00	27-5373651		
EVSA, Inc	100.00	23-2671508		
Equitable Holdings, LLC	100.00	22-2766036		
Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
ECMC, LLC	100.00	13-3266813		
AllianceBernstein Corporation	100.00	13-3633538		
AXA Distributors, LLC	100.00	52-2233674		
JMR Reality services, Inc	100.00	13-3813232		
ACMC, LLC.	100.00	13-2677213		
AllianceBernstein LP	32.16	13-4064930		
AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
MONY Life Insurance Company of America	100.00	86-0222062	78077	AZ
AllianceBernstein LP	0.94	13-4064930		
U.S. Financial Life Insurance Company	100.00	38-2046096	84530	OH
MONY International Holdings, LLC	100.00	13-3790446		
MONY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
MONY Financial Services, Inc	100.00	11-3722370		
Financial Marketing Agency, Inc.	100.00	31-1465146		
1740 Advisors, Inc.	100.00	13-2645490		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0968	AXA	00000	00-0000000	0000898427	0000898427	Paris Stock Exchange	AXA SA	FRA	UIP			0.000		0
0000		00000		0	0		AXA Assistance SA	FRA	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Inter Partner Assistance - Belgium	BEL	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Corporate Solutions Assurance - France	FRA	NIA	AXA	Ownership	98.750	AXA	0
0000		00000		0	0		MATRIX	USA	IA	AXA Corporate Solutions Assurance - Fr	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Group Solutions - France	FRA	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Assistance Inc. USA	USA	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Investment Managers	FRA	NIA	AXA	Ownership	73.770	AXA	0
0000		00000		0	0		AXA Investment Managers	FRA	NIA	AXA Konzern AG	Ownership	5.200	AXA	0
0000		00000		0	0		AXA Investment Managers - France	FRA	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Investment Managers Holdings US	USA	NIA	AXA Investment Managers - France	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Rosenberg Group LLC	USA	NIA	AXA Investment Managers	Ownership	75.000	AXA	0
0000		00000	22-3624513	0001459848	0001459848		AXA IM Rose Inc.	USA	NIA	AXA Investment Managers	Ownership	100.000	AXA	0
0000		00000	13-4064930	0001109448	0001109448		AllianceBernstein LP	USA	NIA	AXA IM Rose Inc.	Ownership	14.610	AXA	0
0000		00000		0	0		AXA Mediterranean Holdings, S.A.U	ESP	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Millésimes	PRT	NIA	AXA	Ownership	42.340	AXA	0
0000		00000		0	0		AXA Real Estate Investment Managers	FRA	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Technology Services	FRA	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Belgium	BEL	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Life Insurance Company Ltd. - Hong Kong	CHN	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA General Ins. Hong Kong Ltd.- Hong Kong	CHN	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA General Insurance China Ltd	CHN	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA China - France	FRA	NIA	AXA	Ownership	51.000	AXA	0
0000		00000		0	0		AXA-Mimentals Assurance Company Limited	CHN	IA	AXA China - France	Ownership	51.000	AXA	0
0000		00000		0	0		AXA Societe Beaujon	FRA	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Pojistovna a.s	CZE	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Zivtni Pojistonva a.s	CZE	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Penzijni Fond a.s	CZE	IA	AXA Societe Beaujon	Ownership	99.980	AXA	0
0000		00000		0	0		Compagnie Financiere de Paris	FRA	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA France Assurance	FRA	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Corporate Solutions Assurance	FRA	IA	AXA France Assurance	Ownership	98.750	AXA	0
0000		00000		0	0		AXA Global Life	FRA	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Global P&C	FRA	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Liabilities Managers- France	FRA	IA	AXA	Ownership	99.900	AXA	0
0000		00000		0	0		AXA Liabilities Managers-US	USA	IA	AXA Liabilities Managers- France	Ownership	100.000	AXA	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000		0	0		AXA DBIO GP S.à.r.l.	LUX	IA	AXA Liabilities Managers- France	Ownership	100.000	AXA	0
0000		00000		0	0		AXA DBIO S.C.A.	LUX	IA	AXA DBIO GP S.à.r.l.	Ownership	9.740	AXA	0
0000		00000	13-3907460	0	0		GLOBAL U.S. Holdings, Inc.	USA	NIA	AXA DBIO S.C.A.	Ownership	100.000	AXA	0
0968		21032	13-5009848	0	0		GLOBAL Reinsurance Corporation of America	USA	IA	GLOBAL U.S. Holdings, Inc.	Ownership	100.000	AXA	0
0000		00000		0	0		GLOBALE Ruckversicherungs-AG	CHE	IA	AXA DBIO S.C.A.	Ownership	100.000	AXA	0
0000		00000		0	0		GLOBAL Group of Australia Pty. Ltd.	AUS	IA	AXA DBIO S.C.A.	Ownership	100.000	AXA	0
0000		00000		0	0		GLOBAL Life Reinsurance Company of Australia	AUS	IA	GLOBAL Group of Australia Pty. Ltd.	Ownership	100.000	AXA	0
0000		00000		0	0		GLOBAL Reinsurance Canada Holdings Inc.	CAN	NIA	AXA DBIO S.C.A.	Ownership	100.000	AXA	0
0000		00000		0	0		GLOBAL Reinsurance Company	CAN	IA	GLOBAL Reinsurance Canada Holdings Inc.	Ownership	100.000	AXA	0
0000		00000	AA-1320035	0	0		Colisee Re - France	FRA	IA	AXA	Ownership	99.900	AXA	0
0000		00000		0	0		AXA DBIO S.C.A.	LUX	NIA	Colisee Re - France	Ownership	21.670	AXA	0
0000		00000	36-3044045	0	0001456276		AXA America Corporate Solutions, Inc.	USA	NIA	Colisee Re - France	Ownership	21.006	AXA	0
0000		00000		0	0		AXA Konzern AG	DEU	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		WinCom Versicherungs-Holding AG	DEU	NIA	AXA Konzern AG	Ownership	100.000	AXA	0
0000		00000		0	0		DBV Deutsche Beamtenversicherung Leben AG	DEU	IA	WinCom Versicherungs-Holding AG	Ownership	94.900	AXA	0
0000		00000		0	0		DBV Deutsche Beamtenversicherung AG	DEU	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA	0
0000		00000		0	0		DBV Deutsche Lebensversicherung AG	DEU	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA	0
0000		00000	AA-1340055	0	0		AXA Versicherung AG	DEU	IA	AXA Konzern AG	Ownership	100.000	AXA	0
0000		00000		0	0		AXA ART Versicherung AG - Clologne	DEU	IA	AXA Konzern AG	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Art Holdings Inc.	USA	NIA	AXA ART Versicherung AG - Clologne	Ownership	100.000	AXA	0
0000		00000		0	0		Fine Art Service International Inc.	USA	NIA	AXA Art Holdings Inc.	Ownership	100.000	AXA	0
0000		29530	13-3368745	0	0		AXA Art Insurance Corporation	USA	IA	AXA Art Holdings Inc.	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Biztosito Zrt.	HUN	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Szolgaltato Kft.	HUN	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA India Holdings	IND	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		Bharti AXA Life Insurance Company	IND	IA	AXA India Holdings	Ownership	22.220	AXA	0
0000		00000		0	0		AXA Business Services Private Limited	IND	NIA	AXA	Ownership	99.900	AXA	0
0000		00000		0	0		Bharti AXA General Insurance	IND	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		National Mutual International Pty Limited	AUS	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		P.T. Asuransi AXA Indonesia	IDN	IA	AXA	Ownership	80.000	AXA	0
0000		00000		0	0		P.T. Life Indonesia	IDN	IA	AXA	Ownership	80.000	AXA	0
0000		00000		0	0		AXA Financial Services (Singapore) Pte Ltd.	SGP	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Life Europe	IRL	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Global Distributors (Ireland) Limited	IRL	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Ireland Limited	IRL	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA mps Financial Ltd.	IRL	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Italia S.p.A.	ITA	NIA	AXA	Ownership	98.240	AXA	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000		0	0		AXA Assicurazioni S.p.A.	ITA	IA	AXA Italia S.p.A.	Ownership	98.110	AXA	0
0000		00000		0	0		AXA Japan Holding Co., Ltd.	JPN	NIA	AXA	Ownership	78.670	AXA	0
0000		00000		0	0		AXA Life Insurance Co.,	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA	0
0000		00000		0	0		AXA General Insurance Co., Ltd.	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Collection Services Co. Ltd.	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA	0
0000		00000		0	0		Nextia Life Insurance Co., Ltd.	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	97.250	AXA	0
0000		00000		0	0		AXA Seguros, S.A. de CV	MEX	IA	AXA	Ownership	99.940	AXA	0
0000		00000		0	0		Voltaire Participacoes	BRA	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Luxembourg SA	LUX	IA	AXA	Ownership	99.990	AXA	0
0000		00000		0	0		Finance Solutions S.ar.l. ("Finso")	LUX	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		Matignon Finance S.A.	LUX	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA-AFFIN General Insurance Berhad	MYS	IA	AXA	Ownership	42.400	AXA	0
0000		00000		0	0		AXA-AFFIN Life Insurance Berhad	MYS	IA	National Mutual International Pty Limited	Ownership	49.000	AXA	0
0000		00000		0	0		Philippine AXA Life Insurance Corporation	MYS	IA	AXA	Ownership	45.000	AXA	0
0000		00000		0	0		AXA Middle East SAL Lebanon	LBN	NIA	AXA	Ownership	49.000	AXA	0
0000		00000		0	0		AXA Holding SAL	LBN	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Gulf Holding W.L.L.	BHR	NIA	AXA	Ownership	95.000	AXA	0
0000		00000		0	0		AXA Holding Maroc	MAR	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Assurance Maroc	MAR	IA	AXA Holding Maroc	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Zycie Towarzystwo Ubezieczen S.A.	POL	IA	AXA Societe Beaujon	Ownership	90.240	AXA	0
0000		00000		0	0		AXA Powszechne Towarzstwo Emerytalne S.A.	POL	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	POL	IA	AXA Societe Beaujon	Ownership	100.000	AXA	0
0000		00000		0	0		Seguro Directo Gere Compania de Seguros SA	PRT	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Portugal Companhia de Seguros SA	PRT	IA	AXA	Ownership	83.020	AXA	0
0000		00000		0	0		AXA Portugal Companhia de Seguros Vida SA	PRT	IA	AXA	Ownership	87.630	AXA	0
0000		00000		0	0		AXA Life Insurance SA	ROU	IA	AXA Societe Beaujon	Ownership	99.900	AXA	0
0000		00000		0	0		AXA Financial Services (Singapore) Pte Ltd.	SGP	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0000		00000		0	0		ipac financial planning Taiwan Limited	TWN	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Insurance Singapore Pte Ltd.	SGP	IA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Asia Regional Centre Pte Ltd.	SGP	IA	National Mutual International Pty Limited	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Services s.r.o.	SVK	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		EX-SR a.s. v likvdacii	SVK	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA d.s.s., a.s.	SVK	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA d.d.s., a.s.	SVK	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA General Insurance	KOR	IA	AXA	Ownership	94.130	AXA	0
0000		00000		0	0		AXA Mediterraenan Holding, S.A.U.	ESP	NIA	AXA	Ownership	100.000	AXA	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000		00000		0	0		Hilo Direct, Seguros y Reaseguros S.A.	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.990	AXA	0
0000		00000		0	0		AXA MEDLA IT & Local Support Services, S.A.	ESP	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Regional Services, S.A.	ESP	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Seguros Generales, S.A. de Seguros y Reaseguros	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.890	AXA	0
0000		00000		0	0		AXA Pensiones, S.A. E.G.F.P.	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Tigris, S.A.	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Vida, S.A.de Seguros y Reaseguros	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.800	AXA	0
0000		00000		0	0		AXA Senegal	SEN	IA	AXA	Ownership	51.530	AXA	0
0000		00000		0	0		AXA Cote d'Ivoire	CIV	IA	AXA	Ownership	78.640	AXA	0
0000		00000		0	0		AXA Cameroun ©	CMR	IA	AXA	Ownership	99.900	AXA	0
0000		00000		0	0		AXA Gabon	GAB	IA	AXA	Ownership	86.490	AXA	0
0000		00000		0	0		AXA Versicherungen AG	CHE	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Leben AG	CHE	IA	AXA Versicherungen AG	Ownership	100.000	AXA	0
0000		00000		0	0		Rechtsschutz AG	CHE	IA	AXA Versicherungen AG	Ownership	66.670	AXA	0
0000		00000		0	0		AXA Insurance Public Co. Ltd	THA	IA	AXA	Ownership	24.990	AXA	0
0000		00000		0	0		ASM Holdings Limited	THA	NIA	AXA	Ownership	48.800	AXA	0
0000		00000		0	0		Krungthai-AXA Life Insurance Company Limited	THA	IA	AXA	Ownership	25.000	AXA	0
0000		00000		0	0		AXA Hayat ve Emeklilik A.S.	TUR	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Sigorta A.S.	TUR	IA	AXA	Ownership	72.550	AXA	0
0000		00000		0	0		AXA Insurance	UKR	IA	AXA	Ownership	50.290	AXA	0
0000		00000		0	0		AXA Ukraine	UKR	IA	AXA	Ownership	50.000	AXA	0
0000		00000		0	0		AXA Global Risks (Uk) Limited	GBR	IA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		Hordel FV	GBR	NIA	AXA	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Equity & Law Plc	GBR	IA	AXA	Ownership	99.900	AXA	0
0000		00000		0	0		AXA UK PLC	GBR	IA	AXA Equity & Law Plc	Ownership	46.900	AXA	0
0000		00000		0	0		AXA UK PLC	GBR	IA	AXA	Ownership	53.100	AXA	0
0000		00000		0	0		Bluefin Group Limited	GBR	IA	AXA UK PLC	Ownership	100.000	AXA	0
0000		00000		0	0		GBI Holdings Limited	GBR	IA	AXA UK PLC	Ownership	100.000	AXA	0
0000		00000		0	0		Guardian Royal Exchange PLC	GBR	NIA	AXA UK PLC	Ownership	100.000	AXA	0
0000		00000		0	0		Architas Advisory Services Limited	GBR	NIA	AXA UK PLC	Ownership	100.000	AXA	0
0000		00000		0	0		Architas Multi-Manager Limited	GBR	NIA	AXA UK PLC	Ownership	100.000	AXA	0
0000		00000		0	0		AXA Sun Direct Limited	GBR	IA	AXA UK PLC	Ownership	100.000	AXA	0
0000		00000		0	0		Oudinot Participations (France)	USA	UIP	AXA	Ownership	100.000	AXA	0
0000		00000	90-0226248	0	0001333986		AXA America Holdings, Inc.	USA	UIP	Oudinot Participation France	Ownership	100.000	AXA	0
0000		00000	30-0011728	0	0		AXA Technology Services America Inc.	USA	NIA	AXA America Holdings, Inc.	Ownership	100.000	AXA	0
0000		00000	36-3044045	0	0001456276		AXA America Corporate Solutions, Inc.	USA	NIA	AXA America Holdings, Inc.	Ownership	78.994	AXA	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0968		36552	36-2994662	0	0001456280		Coliseum Reinsurance Company	USA	IA	AXA America Corporate Solutions, Inc	Ownership	100.000	AXA	0
0000		00000	13-4064930	0	0001109448		AllianceBernstein LP	USA	NIA	Coliseum Reinsurance Company	Ownership	2.960	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	AXA America Holdings, Inc	Ownership	100.000	AXA	0
0968		15502	46-5697182	0	0		CS Life Re Company	USA	IA	AXA Corporate Solutions Life Reinsurance Company	Ownership	100.000	AXA	0
0000		00000	13-4177328	0	0		AXA Delaware LLC	USA	NIA	Coliseum Reinsurance Company	Ownership	100.000	AXA	0
0968		33022	13-3594502	0	0		AXA Insurance Company	USA	IA	AXA Delaware LLC	Ownership	100.000	AXA	0
0000		00000	13-3623351	0	0000888002		AXA Financial, Inc.	USA	UIP	AXA America Holdings, Inc	Ownership	100.000	AXA	0
0000		00000	27-0294443	0	0		787 Holdings, LLC	USA	NIA	AXA Financial, Inc.	Ownership	100.000	AXA	0
0000		00000	46-1106388	0	0		1285 Holdings, LLC	USA	NIA	AXA Financial, Inc.	Ownership	100.000	AXA	0
0000		00000	13-4064930	0	0001109448		AllianceBernstein LP	USA	NIA	AXA Financial, Inc.	Ownership	11.980	AXA	0
0000		00000	47-2605009	0	0		AXA Strategic Ventures US, LLC	USA	NIA	AXA Financial, Inc.	Ownership	100.000	AXA	0
0000		00000	52-2197822	0	0001257148		AXA Equitable Financial Services, LLC	USA	UDP	AXA Financial, Inc.	Ownership	100.000	AXA	0
0000		00000	13-4078005	0	0		AXA Distribution Holding Corporation	USA	NIA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0000		00000	13-4071393	0	0000033179		AXA Advisors, LLC	USA	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	0
0000		00000	06-1555494	0	0001292309		AXA Network, LLC	USA	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	0
0000		00000	27-1540220	0	0		PlanConnect, LLC	USA	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	0
0968		14355	14-1903564	0	0001450152		AXA RE Arizona Company	USA	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0968		62944	13-5570651	0	0000727920		AXA Equitable Life Insurance Company	USA	RE	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0000		00000	27-5373651	0	0		AXA Equitable Funds Management Group, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0000		00000	23-2671508	0	0		EVSA, Inc	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0000		00000	22-2766036	0	0001257149		Equitable Holdings, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0000		00000	13-2677213	0	0000003798		ACMC, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	0
0000		00000	13-4064930	0	0001109448		AllianceBernstein LP	USA	NIA	ACMC, LLC	Ownership	32.160	AXA	0
0968		10589	06-1166226	0	0		Equitable Casualty Insurance Company	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0000		00000	13-3266813	0	0000842885		ECMC, LLC	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0000		00000	13-3633538	0	0		AllianceBernstein Corporation	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0000		00000	52-2233674	0	0000858875		AXA Distributors, LLC	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0000		00000	13-3813232	0	0		JMR Reality services, Inc	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	0
0968		62880	13-3198083	0	0001342913		AXA Equitable Life and Annuity Company	USA	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0000		00000	13-3790446	0	0		MONY International Holdings, LLC	USA	NIA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0000		00000	98-0152046	0	0		MONY Life Insurance Company of the Americas, Ltd.	USA	IA	MONY International Holdings, LLC	Ownership	100.000	AXA	0
0968		78077	86-0222062	0	0000835357		MONY Life Insurance Company of America	USA	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	0
0000		00000	13-4064930	0	0001109448		AllianceBernstein LP	USA	NIA	MONY Life Insurance Company of America	Ownership	0.094	AXA	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0968.....	.....	84530...	38-2046096..	0.....	0.....	.....	U.S. Financial Life Insurance Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....	.....	00000...	11-3722370..	0.....	0.....	.....	MONY Financial Services, Inc.....	USA.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....	.....	00000...	31-1465146..	0.....	0.....	.....	Financial Marketing Agency, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....	.....	00000...	13-2645490..	0.....	0.....	.....	1740 Advisors, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	...100.000	AXA.....	0.....

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:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets non-admitted	82,625,262	82,625,262	0	0
2505. Corporate-owned life insurance	890,436,544	0	890,436,544	860,325,359
2597. Summary of remaining write-ins for Line 25	973,061,806	82,625,262	890,436,544	860,325,359

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	86,627,142	74,272,067
2597. Summary of remaining write-ins for Line 25	86,627,142	74,272,067

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Fines & penalties of reg authorities	0	71,789	74,188
2797. Summary of remaining write-ins for Line 27	0	71,789	74,188

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004. United Kingdom	XXX	63,412	0	18,007	648	82,067	0
58005. Other Foreign	XXX	18,814,335	149,268	154,508	240	19,118,351	0
58997. Summary of remaining write-ins for line 58	XXX	18,877,747	149,268	172,515	888	19,200,418	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	6,827,280,324	6,052,512,428
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	426,615,592	1,696,778,879
	2.2 Additional investment made after acquisition	85,929,827	244,776,917
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	125,948	392,210
5.	Unrealized valuation increase (decrease)	782,385	8,824,048
6.	Total gain (loss) on disposals	0	(8,328,541)
7.	Deduct amounts received on disposals	497,122,753	1,162,478,570
8.	Deduct amortization of premium and mortgage interest points and commitment fees	566,378	1,697,047
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	3,500,000
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,843,044,945	6,827,280,324
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	6,843,044,945	6,827,280,324
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	6,843,044,945	6,827,280,324

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,582,988,862	1,604,298,571
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,775,341	283,949
	2.2 Additional investment made after acquisition	43,279,512	100,796,709
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	5,095	9,599
5.	Unrealized valuation increase (decrease)	(44,972,114)	96,271,760
6.	Total gain (loss) on disposals	8,551	20,408,917
7.	Deduct amounts received on disposals	95,777,928	203,995,980
8.	Deduct amortization of premium and depreciation	351,296	9,443,578
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	14,612,749	25,641,085
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,487,343,274	1,582,988,862
12.	Deduct total nonadmitted amounts	27,521,899	27,272,315
13.	Statement value at end of current period (Line 11 minus Line 12)	1,459,821,375	1,555,716,547

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	32,083,723,210	29,683,846,097
2.	Cost of bonds and stocks acquired	10,122,778,603	8,891,935,807
3.	Accrual of discount	77,108,539	85,913,980
4.	Unrealized valuation increase (decrease)	246,395,630	377,182,742
5.	Total gain (loss) on disposals	3,200,927	20,795,733
6.	Deduct consideration for bonds and stocks disposed of	8,994,591,483	6,867,172,587
7.	Deduct amortization of premium	23,576,558	25,276,376
8.	Total foreign exchange change in book/adjusted carrying value	(1,540,320)	(8,859,001)
9.	Deduct current year's other than temporary impairment recognized	17,753,917	74,643,185
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,495,744,631	32,083,723,210
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	33,495,744,631	32,083,723,210

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	21,854,333,428	8,339,025,903	8,068,552,480	(74,275,860)	21,854,333,428	22,050,530,991	0	20,499,715,673
2.	NAIC 2 (a)	9,806,588,502	299,549,185	424,821,687	108,262,624	9,806,588,502	9,789,578,624	0	10,100,839,163
3.	NAIC 3 (a)	843,633,424	17,389,582	51,902,281	17,903,400	843,633,424	827,024,125	0	919,882,923
4.	NAIC 4 (a)	155,259,752	18,757,321	20,449,600	(5,868,683)	155,259,752	147,698,791	0	170,457,031
5.	NAIC 5 (a)	90,281,391	42,849,856	50,080,843	11,230,385	90,281,391	94,280,788	0	93,955,669
6.	NAIC 6 (a)	62,110,214	0	772,792	(4,367,246)	62,110,214	56,970,176	0	70,335,033
7.	Total Bonds	32,812,206,711	8,717,571,847	8,616,579,683	52,884,620	32,812,206,711	32,966,083,495	0	31,855,185,492
	PREFERRED STOCK								
8.	NAIC 1	44,980,000	0	0	0	44,980,000	44,980,000	0	44,980,000
9.	NAIC 2	355,436,073	0	205,300	2,717,895	355,436,073	357,948,667	0	353,002,877
10.	NAIC 3	7,259,760	0	7,259,760	0	7,259,760	0	0	7,259,760
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	407,675,833	0	7,465,060	2,717,895	407,675,833	402,928,667	0	405,242,637
15.	Total Bonds and Preferred Stock	33,219,882,544	8,717,571,847	8,624,044,743	55,602,515	33,219,882,544	33,369,012,162	0	32,260,428,129

(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.

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	1,174,300,993	XXX	1,174,301,125	81,055	3,394

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	1,252,834,127	941,357,347
2. Cost of short-term investments acquired	10,188,589,351	12,937,444,818
3. Accrual of discount	0	105,144
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	10,267,122,353	12,626,073,182
7. Deduct amortization of premium	132	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)	1,174,300,993	1,252,834,127
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,174,300,993	1,252,834,127

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)	1,134,337,168
2.	Cost paid/(consideration received) on additions	29,835,376
3.	Unrealized valuation increase (decrease)	(510,477,028)
4.	Total gain (loss) on termination recognized	152,459,134
5.	Considerations received (paid) on terminations	195,775,845
6.	Amortization	4,233,266
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)	614,612,071
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	614,612,071

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	25,766,553			
3.14	Section 1, Column 18, prior year	(53,489,194)	79,255,748	79,255,748	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	25,766,553			
3.24	Section 1, Column 19, prior year	(53,489,194)	79,255,748	79,255,748	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(442,098,816)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(442,098,816)	(442,098,816)		
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				442,098,816
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				(442,098,816)
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	614,612,073	
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)		614,612,073
4.	Part D, Section 1, Column 5	703,038,805	
5.	Part D, Section 1, Column 6	(88,426,732)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	759,799,062	
8.	Part B, Section 1, Column 13	(5,605,079)	
9.	Total (Line 7 plus Line 8)		754,193,983
10.	Part D, Section 1, Column 8	805,539,812	
11.	Part D, Section 1, Column 9	(51,345,830)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	442,874,863	
14.	Part B, Section 1, Column 20	319,740,630	
15.	Part D, Section 1, Column 11	762,615,493	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	0	247,722,500
3. Accrual of discount	0	39,625
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(1,011)
6. Deduct consideration received on disposals	0	247,761,114
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Les 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								
60715210	CROSS	AR		05/15/2015	3.950	9,500,000	0	18,425,000
60715177	MISSISSIPPI	AR		04/07/2015	3.850	8,350,000	0	12,896,500
60715211	KERN	CA		05/28/2015	4.450	3,900,000	0	6,010,840
60715146	MADERA	CA		04/20/2015	4.200	2,750,000	0	13,675,000
60715213	MADERA	CA		06/04/2015	4.200	2,000,000	0	10,275,000
60715144	SAN BENITO	CA		04/10/2015	4.000	6,000,000	0	28,000,000
60715199	SAN JOAQUIN	CA		06/11/2015	4.500	297,000	0	1,405,000
60715195	SANTA BARBARA	CA		06/04/2015	4.300	6,600,000	0	10,200,000
60715233	PALM BEACH	FL		06/19/2015	4.850	11,000,000	0	29,166,000
60715176	ST. LUCIE	FL		05/11/2015	4.850	11,500,000	0	14,400,000
60715160	DELAWARE	IA		04/15/2015	4.150	850,000	0	2,194,200
60715141	SCOTT	IA		04/08/2015	4.450	800,000	0	1,808,000
60715153	BINGHAM	ID		04/23/2015	4.000	1,750,000	0	3,350,000
60715201	BINGHAM	ID		04/30/2015	4.200	1,285,000	0	2,900,000
60715208	BINGHAM	ID		04/24/2015	4.450	1,400,000	0	2,440,000
60715161	BONNEVILLE	ID		05/29/2015	3.750	4,500,000	0	7,500,000
60715222	BONNEVILLE	ID		06/30/2015	3.800	2,235,000	0	5,488,231
60715139	CASSIA	ID		04/14/2015	4.400	3,250,000	0	5,440,000
60715252	MERCER	IL		06/17/2015	4.900	550,000	0	1,380,000
60715206	OGLE	IL		05/11/2015	4.050	1,075,000	0	2,699,500
60715193	ROCK ISLAND	IL		04/22/2015	4.900	435,000	0	1,418,000
60715207	VERMILION	IL		05/08/2015	4.150	1,500,000	0	6,032,500
60715170	BOONE	IN		04/17/2015	4.000	850,000	0	1,493,300
60715214	BOONE	IN		06/09/2015	4.400	650,000	0	1,596,300
60715215	BOONE	IN		06/09/2015	4.100	200,000	0	473,130
60715189	CLINTON	IN		04/22/2015	4.050	2,000,000	0	5,220,000
60715174	GIBSON	IN		04/10/2015	4.600	3,800,000	0	10,820,613
60715204	HANCOCK	IN		06/02/2015	4.300	650,000	0	1,835,000
60715205	HANCOCK	IN		06/02/2015	4.300	400,000	0	1,051,000
60715169	JASPER	IN		04/01/2015	4.300	540,000	0	1,960,310
60715221	KNOX	IN		06/24/2015	4.700	1,586,000	0	4,532,124
60715234	PIKE	IN		06/25/2015	4.500	1,850,000	0	5,257,440
60715196	PULASKI	IN		05/07/2015	3.850	1,050,000	0	2,240,000
60715202	PULASKI	IN		04/24/2015	4.300	500,000	0	1,568,000
60715190	WARREN	IN		05/29/2015	4.800	3,800,000	0	9,000,000
60715191	WHITE	IN		05/05/2015	4.300	520,000	0	1,670,000
60715128	FINNEY	KS		04/23/2015	4.650	2,600,000	0	8,462,366
60715179	FARIBAULT	MN		06/05/2015	4.950	900,000	0	1,897,000
60715216	FARIBAULT	MN		06/17/2015	4.450	540,000	0	1,460,000
60715217	FARIBAULT	MN		06/18/2015	3.800	1,320,000	0	3,000,000
60715228	FARIBAULT	MN		06/30/2015	4.900	1,200,000	0	3,361,000
60715137	RENVILLE	MN		05/12/2015	4.400	520,000	0	1,120,000
60715180	RENVILLE	MN		05/05/2015	4.100	3,500,000	0	8,961,708
60715156	WILKIN	MN		04/30/2015	4.150	1,093,225	0	1,695,700
60715229	YELLOW MEDICINE	MN		06/26/2015	4.050	405,000	0	1,107,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
60715209	LINN	MO		05/27/2015	4.600	2,000,000	0	5,450,000
60715157	NEW MADRID	MO		05/06/2015	4.300	4,250,000	0	8,583,265
60715158	PEMISCOT	MO		05/06/2015	4.300	1,747,500	0	3,127,107
60715268	BOLIVAR	MS		06/24/2015	4.250	29,250,000	0	44,000,000
60715219	COAHOMA	MS		06/10/2015	3.950	3,600,000	0	5,560,000
60715250	LEFLORE	MS		06/26/2015	4.000	4,700,000	0	8,384,563
60715258	CUSTER	MT		06/30/2015	4.000	400,000	0	1,457,810
60715167	JUDITH BASIN	MT		04/01/2015	5.000	188,000	0	602,409
60715168	JUDITH BASIN	MT		04/01/2015	5.000	237,000	0	909,645
60715155	SWEET GRASS	MT		04/06/2015	4.500	2,300,000	0	4,300,000
60715212	TOOLE	MT		05/06/2015	4.350	600,000	0	2,100,000
60715150	CASS	ND		04/15/2015	3.700	500,000	0	788,000
60715172	CASS	ND		05/06/2015	3.950	1,000,000	0	1,760,000
60715173	CASS	ND		05/14/2015	3.950	2,725,000	0	7,200,000
60715192	CASS	ND		05/28/2015	4.450	950,000	0	1,735,000
60715203	CASS	ND		06/03/2015	4.600	275,000	0	868,000
60715138	RANSOM	ND		04/16/2015	4.600	800,000	0	1,792,000
60715143	STARK	ND		05/13/2015	3.950	7,000,000	0	16,800,000
60715159	STUTSMAN	ND		04/30/2015	4.100	3,600,000	0	5,365,000
60715127	SAUNDERS	NE		04/14/2015	4.950	1,500,000	0	3,821,000
60715198	CHAVES	NM		04/09/2015	4.300	1,600,000	0	2,546,000
60715185	DONA ANA	NM		04/15/2015	4.250	2,000,000	0	3,348,600
60715163	AUGLAIZE	OH		05/26/2015	4.450	1,600,000	0	3,429,000
60715186	MALHEUR	OR		05/08/2015	4.450	1,500,000	0	3,055,100
60715187	MALHEUR	OR		05/08/2015	4.050	1,990,000	0	4,300,000
60715188	MALHEUR	OR		05/08/2015	4.450	1,990,000	0	4,230,000
60715226	UMATILLA	OR		06/18/2015	4.400	1,750,000	0	3,365,000
60715227	UMATILLA	OR		06/18/2015	4.400	3,600,000	0	7,160,000
60715243	HAND	SD		06/09/2015	3.800	6,000,000	0	14,082,250
60715194	HUGHES	SD		04/22/2015	3.750	1,500,000	0	2,678,600
60715171	PERKINS	SD		04/14/2015	4.100	4,000,000	0	8,501,900
60715223	OBION	TN		06/23/2015	4.350	4,100,000	0	6,700,000
10620100	EL PASO	TX		05/29/2015	5.500	0	660	4,534,300
60715197	TRAVIS	TX		04/29/2015	3.750	750,000	0	1,547,256
60715200	BENTON	WA		06/04/2015	4.700	18,000,000	0	25,051,000
60715164	GRANT	WA		05/28/2015	5.000	3,100,000	0	5,138,000
60715181	GRANT	WA		04/06/2015	4.500	1,750,000	0	3,600,000
60715184	GRANT	WA		04/16/2015	4.350	1,300,000	0	1,945,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	236,153,725	660	496,701,567
Mortgages in Good Standing - Commercial Mortgages - All Other								
160000965	SAN DIEGO	CA		05/31/2013	5.050	0	9,409,717	146,109,000
160001005	WASHINGTON	DC		06/04/2015	4.650	40,000,000	0	59,600,000
160000969	BOSTON	MA		08/08/2013	4.900	0	11,262,323	169,672,000
160000977	NEW YORK	NY		09/27/2013	4.580	0	10,288,657	123,610,000
160001003	NEW YORK	NY		05/29/2015	3.510	20,000,000	0	32,000,000
160001008	PORTLAND	OR		06/11/2015	4.050	42,000,000	0	57,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
160000984	SAN ANTONIO	TX		03/03/2014	5.400	0	7,002,127	25,297,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	102,000,000	37,962,824	613,588,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	338,153,725	37,963,484	1,110,289,567
3399999. Total Mortgages				XXX	XXX	338,153,725	37,963,484	1,110,289,567

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
60712105	CROSS	AR		02/15/2012	05/15/2015	8,500,000	0	0	0	0	0	0	8,300,000	8,300,000	0	0	0
10677200	JACKSON	AR		04/24/2009	04/24/2015	279,851	0	0	0	0	0	0	279,851	279,851	0	0	0
12654000	GLENN	CA		09/01/2012	06/01/2015	15,687	0	(268)	0	0	(268)	0	15,419	15,419	0	0	0
160000906	ISLA VISTA	CA		09/03/2010	06/04/2015	40,823,707	0	0	0	0	0	0	40,497,925	40,497,925	0	0	0
10157300	NAPA	CA		03/07/2011	06/24/2015	4,005,351	0	0	0	0	0	0	4,005,351	4,005,351	0	0	0
19967600	SACRAMENTO	CA		08/21/2000	06/26/2015	1,150,000	0	0	0	0	0	0	1,150,000	1,150,000	0	0	0
11613200	SAN BENITO	CA		09/01/2012	04/10/2015	3,870,175	0	(61,434)	0	0	(61,434)	0	3,736,515	3,736,515	0	0	0
40402000	SAN JOAQUIN	CA		09/01/2012	06/11/2015	300,921	0	(6,284)	0	0	(6,284)	0	294,637	294,637	0	0	0
19974400	SANTA BARBARA	CA		07/17/2001	06/05/2015	135,000	0	0	0	0	0	0	135,000	135,000	0	0	0
160000923	WASHINGTON	DC		04/11/2011	06/04/2015	25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0
160000689	DAVIE	FL		10/21/2005	04/01/2015	8,961,193	0	0	0	0	0	0	8,919,805	8,919,805	0	0	0
19817902	OSCEOLA	FL		01/18/2000	06/26/2015	480,000	0	0	0	0	0	0	480,000	480,000	0	0	0
60713222	PALM BEACH	FL		08/07/2013	06/19/2015	7,332,000	0	0	0	0	0	0	7,332,000	7,332,000	0	0	0
160000682	PLANTATION	FL		10/21/2005	04/01/2015	10,594,872	0	0	0	0	0	0	10,545,952	10,545,952	0	0	0
160000688	POMPANO BEACH	FL		10/21/2005	04/01/2015	15,763,643	0	0	0	0	0	0	15,690,862	15,690,862	0	0	0
60712290	ST. LUCIE	FL		01/31/2013	06/24/2015	32,816,558	0	0	0	0	0	0	29,250,000	29,250,000	0	0	0
60713226	ST. LUCIE	FL		08/06/2013	05/11/2015	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
160000910	WESTON	FL		12/15/2010	04/30/2015	45,150,586	0	0	0	0	0	0	44,874,021	44,874,021	0	0	0
160000911	WESTON	FL		12/15/2010	04/30/2015	1,907,765	0	0	0	0	0	0	1,896,080	1,896,080	0	0	0
12681000	MILLER	GA		09/01/2012	05/01/2015	60,407	0	(1,407)	0	0	(1,407)	0	59,000	59,000	0	0	0
60714163	BINGHAM	ID		07/01/2014	04/24/2015	886,625	0	0	0	0	0	0	886,625	886,625	0	0	0
11613500	BONNEVILLE	ID		12/01/2005	05/29/2015	2,075,000	0	0	0	0	0	0	2,050,000	2,050,000	0	0	0
11617700	BONNEVILLE	ID		07/05/2006	05/29/2015	495,239	0	0	0	0	0	0	466,414	466,414	0	0	0
60712167	OGLE	IL		06/07/2012	05/11/2015	477,361	0	0	0	0	0	0	471,376	471,376	0	0	0
11008300	ROCK ISLAND	IL		07/05/2007	04/22/2015	258,037	0	0	0	0	0	0	258,037	258,037	0	0	0
10667500	VERMILION	IL		09/01/2012	05/08/2015	808,806	0	(41,482)	0	0	(41,482)	0	755,178	755,178	0	0	0
10652900	WHITESIDE	IL		04/07/2005	06/01/2015	727,810	0	0	0	0	0	0	727,810	727,810	0	0	0
60713159	CLINTON	IN		05/09/2013	04/22/2015	1,688,788	0	0	0	0	0	0	1,688,788	1,688,788	0	0	0
10655400	DAVIESS	IN		06/03/2005	06/26/2015	92,053	0	0	0	0	0	0	92,053	92,053	0	0	0
10646200	JASPER	IN		05/07/2004	04/01/2015	290,021	0	0	0	0	0	0	290,021	290,021	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00114900	FINNEY	KS		12/08/2009	04/23/2015	1,198,000	0	0	0	0	0	0	1,198,000	1,198,000	0	0	0
10660400	BLUE EARTH	MN		09/23/2005	06/29/2015	370,000	0	0	0	0	0	0	370,000	370,000	0	0	0
19868400	BLUE EARTH	MN		06/18/1998	04/17/2015	48,500	0	0	0	0	0	0	48,500	48,500	0	0	0
10073100	FARIBAULT	MN		07/07/2010	06/30/2015	709,000	0	0	0	0	0	0	709,000	709,000	0	0	0
10124800	FARIBAULT	MN		01/11/2002	06/18/2015	257,500	0	0	0	0	0	0	252,800	252,800	0	0	0
10177200	FARIBAULT	MN		02/09/2011	06/05/2015	688,500	0	0	0	0	0	0	688,500	688,500	0	0	0
19789400	FARIBAULT	MN		01/21/1997	06/26/2015	18,400	0	0	0	0	0	0	18,400	18,400	0	0	0
60712157	FARIBAULT	MN		05/23/2012	06/17/2015	411,000	0	0	0	0	0	0	405,500	405,500	0	0	0
19885000	KANDIYOHI	MN		03/29/1999	05/14/2015	2,000	0	0	0	0	0	0	2,000	2,000	0	0	0
10120900	LYON	MN		10/29/2001	06/30/2015	39,571	0	0	0	0	0	0	4,975	4,975	0	0	0
19898300	LYON	MN		06/19/2000	06/30/2015	100,704	0	0	0	0	0	0	89,933	89,933	0	0	0
10655800	MARSHALL	MN		06/23/2005	06/25/2015	381,250	0	0	0	0	0	0	375,000	375,000	0	0	0
10657100	SWIFT	MN		07/26/2005	06/23/2015	493,000	0	0	0	0	0	0	493,000	493,000	0	0	0
19852200	YELLOW MEDICINE	MN		01/28/1998	06/23/2015	14,606	0	0	0	0	0	0	11,406	11,406	0	0	0
60712259	YELLOW MEDICINE	MN		11/28/2012	06/26/2015	254,800	0	0	0	0	0	0	251,000	251,000	0	0	0
19822800	BUTLER	MO		12/03/1998	05/22/2015	770,000	0	0	0	0	0	0	748,000	748,000	0	0	0
19822900	BUTLER	MO		12/03/1998	05/22/2015	245,000	0	0	0	0	0	0	238,000	238,000	0	0	0
60712127	LINN	MO		06/26/2012	05/27/2015	1,646,708	0	0	0	0	0	0	1,627,226	1,627,226	0	0	0
60711164	NEW MADRID	MO		12/30/2011	05/06/2015	2,045,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
60711160	PEMISCOT	MO		12/30/2011	05/06/2015	120,000	0	0	0	0	0	0	117,500	117,500	0	0	0
60712297	LEFLORE	MS		02/28/2013	06/26/2015	3,421,250	0	0	0	0	0	0	3,421,250	3,421,250	0	0	0
19919500	JUDITH BASIN	MT		05/23/1996	04/01/2015	237,000	0	0	0	0	0	0	237,000	237,000	0	0	0
19919700	JUDITH BASIN	MT		05/23/1996	04/01/2015	188,000	0	0	0	0	0	0	188,000	188,000	0	0	0
11630800	PETROLEUM	MT		07/01/2008	06/29/2015	5,500	0	0	0	0	0	0	5,500	5,500	0	0	0
19966300	TOOLE	MT		04/11/2000	05/29/2015	290,681	0	0	0	0	0	0	290,681	290,681	0	0	0
10675900	STARK	ND		09/30/2008	05/13/2015	1,155,060	0	0	0	0	0	0	1,141,461	1,141,461	0	0	0
10654100	NUCKOLLS	NE		06/09/2005	06/30/2015	170,594	0	0	0	0	0	0	0	167,358	0	0	0
10654300	NUCKOLLS	NE		06/09/2005	06/30/2015	151,790	0	0	0	0	0	0	151,790	151,790	0	0	0
10654500	NUCKOLLS	NE		06/09/2005	06/30/2015	190,699	0	0	0	0	0	0	190,699	190,699	0	0	0
60711150	DONA ANA	NM		11/22/2011	04/15/2015	1,320,000	0	0	0	0	0	0	1,290,000	1,290,000	0	0	0
11615400	EUREKA	NV		02/16/2006	06/02/2015	42,058	0	0	0	0	0	0	42,058	42,058	0	0	0
160000928	NEW YORK	NY		06/08/2011	05/05/2015	100,000,000	0	0	0	0	0	0	100,000,000	100,000,000	0	0	0
10654000	CHAMPAIGN	OH		05/18/2005	05/19/2015	413,575	0	0	0	0	0	0	401,869	401,869	0	0	0
11632600	MALHEUR	OR		03/25/2009	05/08/2015	3,534,790	0	0	0	0	0	0	3,534,790	3,534,790	0	0	0
60711115	UMATILLA	OR		09/15/2011	06/18/2015	1,116,314	0	0	0	0	0	0	1,116,314	1,116,314	0	0	0
60711116	UMATILLA	OR		09/15/2011	06/18/2015	2,134,292	0	0	0	0	0	0	2,134,292	2,134,292	0	0	0
10617100	HYDE	SD		10/30/2001	05/04/2015	305,000	0	0	0	0	0	0	297,500	297,500	0	0	0
10620100	EL PASO	TX		02/14/2002	06/26/2015	1,164,247	0	0	0	0	0	0	1,164,247	1,164,247	0	0	0
60712173	BENTON	WA		08/13/2012	06/04/2015	10,780,449	0	0	0	0	0	0	10,589,525	10,589,525	0	0	0
12634000	FRANKLIN	WA		09/01/2012	06/29/2015	105,324	0	(1,531)	0	0	(1,531)	0	52,703	52,703	0	0	0
10049700	GRANT	WA		05/17/2010	05/28/2015	1,864,827	0	0	0	0	0	0	1,845,265	1,845,265	0	0	0
10180500	GRANT	WA		01/10/2011	04/06/2015	542,943	0	0	0	0	0	0	475,774	475,774	0	0	0
11611800	GRANT	WA		09/29/2005	06/26/2015	52,587	0	0	0	0	0	0	52,587	52,587	0	0	0
19968300	GRANT	WA		07/27/2000	05/14/2015	3,058	0	0	0	0	0	0	3,058	3,058	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60711194	GRANT	WA		02/22/2012	04/06/2015	1,290,668	0	0	0	0	0	0	1,267,135	1,267,135	0	0	0
19941900	YAKIMA	WA		04/23/1998	05/21/2015	10,941	0	0	0	0	0	0	10,941	10,941	0	0	0
0199999. Total - Mortgages Closed by Repayment						365,252,642	0	(112,406)	0	0	(112,406)	0	359,701,899	359,869,257	0	0	0
Mortgages With Partial Repayments																	
10676700	CROSS	AR		12/22/2008	06/30/2015	0	0	0	0	0	0	0	0	5,981	0	0	0
60715111	CROSS	AR		03/13/2015	06/30/2015	0	0	0	0	0	0	0	0	80,000	0	0	0
160000936	FAYETTEVILLE	AR		12/22/2011	06/30/2015	0	0	0	0	0	0	0	0	112,826	0	0	0
10652700	JACKSON	AR		02/15/2005	06/30/2015	0	0	0	0	0	0	0	0	25,000	0	0	0
60712226	JACKSON	AR		11/06/2012	06/30/2015	0	0	0	0	0	0	0	0	107,194	0	0	0
60712308	JACKSON	AR		01/25/2013	06/30/2015	0	0	0	0	0	0	0	0	19,000	0	0	0
10649200	LEE	AR		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	3,971	0	0	0
10659400	PHILLIPS	AR		07/27/2005	06/30/2015	0	0	0	0	0	0	0	0	5,319	0	0	0
12696000	PHILLIPS	AR		09/01/2012	06/30/2015	0	0	(790)	0	0	(790)	0	0	4,428	0	0	0
12697000	PHILLIPS	AR		09/01/2012	06/30/2015	0	0	(1,063)	0	0	(1,063)	0	0	5,827	0	0	0
60712165	POINSETT	AR		06/21/2012	06/30/2015	0	0	0	0	0	0	0	0	25,000	0	0	0
60712190	POINSETT	AR		07/02/2012	06/30/2015	0	0	0	0	0	0	0	0	5,600	0	0	0
60712224	POINSETT	AR		10/01/2012	06/30/2015	0	0	0	0	0	0	0	0	2,500	0	0	0
60714256	POINSETT	AR		11/25/2014	06/30/2015	0	0	0	0	0	0	0	0	460,000	0	0	0
10656600	WOODRUFF	AR		05/24/2005	06/30/2015	0	0	0	0	0	0	0	0	36,578	0	0	0
19831400	WOODRUFF	AR		01/17/2002	06/30/2015	0	0	0	0	0	0	0	0	2,500	0	0	0
19762900	GILA	AZ		11/12/1998	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
160000981	PEORIA	AZ		09/16/2013	06/30/2015	0	0	0	0	0	0	0	0	65,084	0	0	0
10026300	YUMA	AZ		05/04/2010	06/30/2015	0	0	0	0	0	0	0	0	27,631	0	0	0
10026400	YUMA	AZ		05/04/2010	06/30/2015	0	0	0	0	0	0	0	0	31,182	0	0	0
11620300	YUMA	AZ		09/01/2012	06/30/2015	0	0	(20,228)	0	0	(20,228)	0	0	25,657	0	0	0
40451000	YUMA	AZ		09/01/2012	06/30/2015	0	0	(55)	0	0	(55)	0	0	19,833	0	0	0
160000934	BERKELEY	CA		12/06/2011	06/30/2015	0	0	0	0	0	0	0	0	63,510	0	0	0
60713231	BUTTE	CA		08/19/2013	06/30/2015	0	0	0	0	0	0	0	0	19,357	0	0	0
11611200	COLUSA	CA		02/15/2005	06/30/2015	0	0	0	0	0	0	0	0	23,857	0	0	0
11616000	COLUSA	CA		05/10/2006	06/30/2015	0	0	0	0	0	0	0	0	33,340	0	0	0
11618900	COLUSA	CA		09/14/2006	06/30/2015	0	0	0	0	0	0	0	0	104,299	0	0	0
11628100	COLUSA	CA		01/17/2008	06/30/2015	0	0	0	0	0	0	0	0	51,076	0	0	0
11629200	COLUSA	CA		03/26/2008	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
11634600	COLUSA	CA		06/01/2009	06/30/2015	0	0	0	0	0	0	0	0	11,112	0	0	0
19909200	COLUSA	CA		03/02/1995	06/30/2015	0	0	0	0	0	0	0	0	5,760	0	0	0
60714269	COLUSA	CA		10/28/2014	06/30/2015	0	0	0	0	0	0	0	0	4,172	0	0	0
11623300	FRESNO	CA		05/29/2007	06/30/2015	0	0	0	0	0	0	0	0	54,000	0	0	0
11633600	FRESNO	CA		05/12/2009	06/30/2015	0	0	0	0	0	0	0	0	20,330	0	0	0
12773000	FRESNO	CA		09/01/2012	06/30/2015	0	0	(1,039)	0	0	(1,039)	0	0	17,955	0	0	0
19920400	FRESNO	CA		06/03/1996	06/30/2015	0	0	0	0	0	0	0	0	9,631	0	0	0
19946000	FRESNO	CA		09/03/1998	06/30/2015	0	0	0	0	0	0	0	0	20,625	0	0	0
19987700	FRESNO	CA		12/26/2002	06/30/2015	0	0	0	0	0	0	0	0	59,463	0	0	0
40435000	FRESNO	CA		09/01/2012	06/30/2015	0	0	(103)	0	0	(103)	0	0	0	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
12654000	GLENN	CA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	0	0	0	0
60713199	IMPERIAL	CA		07/11/2013	06/30/2015	0	0	0	0	0	0	0	0	11,821	0	0	0
160000906	ISLA VISTA	CA		09/03/2010	06/30/2015	0	0	0	0	0	0	0	0	163,968	0	0	0
10053400	KERN	CA		06/08/2010	06/30/2015	0	0	0	0	0	0	0	0	124,982	0	0	0
40493000	KERN	CA		09/01/2012	06/30/2015	0	0	(3,507)	0	0	(3,507)	0	0	0	0	0	0
11630200	KINGS	CA		07/28/2008	06/30/2015	0	0	0	0	0	0	0	0	105,520	0	0	0
11634000	KINGS	CA		05/04/2009	06/30/2015	0	0	0	0	0	0	0	0	7,365	0	0	0
60713290	KINGS	CA		01/29/2014	06/30/2015	0	0	0	0	0	0	0	0	10,317	0	0	0
60713183	LAKE	CA		06/12/2013	06/30/2015	0	0	0	0	0	0	0	0	42,739	0	0	0
60714287	LAKE	CA		12/12/2014	06/30/2015	0	0	0	0	0	0	0	0	21,175	0	0	0
60714312	LAKE	CA		12/12/2014	06/30/2015	0	0	0	0	0	0	0	0	8,144	0	0	0
160000701	LAKE ELSINORE	CA		09/06/2006	06/30/2015	0	0	0	0	0	0	0	0	109,785	0	0	0
160000915	LOS ANGELES	CA		02/25/2011	06/30/2015	0	0	0	0	0	0	0	0	230,603	0	0	0
160000980	LOS ANGELES	CA		09/11/2013	06/30/2015	0	0	0	0	0	0	0	0	219,381	0	0	0
60711105	MADERA	CA		11/14/2011	06/30/2015	0	0	0	0	0	0	0	0	161,636	0	0	0
60713217	MADERA	CA		08/22/2013	06/30/2015	0	0	0	0	0	0	0	0	174,807	0	0	0
60714138	MADERA	CA		04/14/2014	06/30/2015	0	0	0	0	0	0	0	0	16,826	0	0	0
60714210	MADERA	CA		09/17/2014	06/30/2015	0	0	0	0	0	0	0	0	11,421	0	0	0
19980400	MENDOCINO	CA		03/21/2002	06/30/2015	0	0	0	0	0	0	0	0	6,354	0	0	0
60712163	MENDOCINO	CA		06/01/2012	06/30/2015	0	0	0	0	0	0	0	0	128,809	0	0	0
11614300	MERCED	CA		10/27/2005	06/30/2015	0	0	0	0	0	0	0	0	12,000	0	0	0
11614700	MERCED	CA		12/27/2005	06/30/2015	0	0	0	0	0	0	0	0	13,500	0	0	0
60713129	MERCED	CA		05/06/2013	06/30/2015	0	0	0	0	0	0	0	0	11,186	0	0	0
10166500	MONTEREY	CA		03/31/2011	06/30/2015	0	0	0	0	0	0	0	0	23,886	0	0	0
11634700	MONTEREY	CA		06/30/2009	06/30/2015	0	0	0	0	0	0	0	0	152,345	0	0	0
12678000	MONTEREY	CA		09/01/2012	06/30/2015	0	0	(3,672)	0	0	(3,672)	0	0	43,891	0	0	0
40447000	MONTEREY	CA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	12,512	0	0	0
60711166	MONTEREY	CA		03/05/2012	06/30/2015	0	0	0	0	0	0	0	0	37,935	0	0	0
60711167	MONTEREY	CA		01/13/2012	06/30/2015	0	0	0	0	0	0	0	0	6,005	0	0	0
60712107	MONTEREY	CA		03/21/2012	06/30/2015	0	0	0	0	0	0	0	0	68,721	0	0	0
60714159	MONTEREY	CA		06/17/2014	06/30/2015	0	0	0	0	0	0	0	0	10,557	0	0	0
60714160	MONTEREY	CA		06/17/2014	06/30/2015	0	0	0	0	0	0	0	0	22,037	0	0	0
160000976	MURRIETA	CA		08/06/2013	06/30/2015	0	0	0	0	0	0	0	0	86,108	0	0	0
11614100	NAPA	CA		11/07/2005	06/30/2015	0	0	0	0	0	0	0	0	50,681	0	0	0
11635600	NAPA	CA		10/15/2009	06/30/2015	0	0	0	0	0	0	0	0	1,116,944	0	0	0
12787000	NAPA	CA		09/01/2012	06/30/2015	0	0	(8,792)	0	0	(8,792)	0	0	25,278	0	0	0
19974100	NAPA	CA		06/14/2001	06/30/2015	0	0	0	0	0	0	0	0	122,776	0	0	0
19987800	NAPA	CA		12/26/2002	06/30/2015	0	0	0	0	0	0	0	0	74,065	0	0	0
60711117	NAPA	CA		12/20/2011	06/30/2015	0	0	0	0	0	0	0	0	140,099	0	0	0
60713186	NAPA	CA		07/17/2013	06/30/2015	0	0	0	0	0	0	0	0	20,158	0	0	0
60713187	NAPA	CA		07/17/2013	06/30/2015	0	0	0	0	0	0	0	0	8,233	0	0	0
60713197	NAPA	CA		06/11/2013	06/30/2015	0	0	0	0	0	0	0	0	29,909	0	0	0
60714101	NAPA	CA		03/03/2014	06/30/2015	0	0	0	0	0	0	0	0	74,482	0	0	0
160000738	RANCHO CUCAMONGA	CA		12/21/2007	06/30/2015	0	0	0	0	0	0	0	0	273,582	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160000957	ROSEVILLE	CA		12/14/2012	06/30/2015	0	0	0	0	0	0	0	0	93,969	0	0	0
160000698	SACRAMENTO	CA		03/15/2006	06/30/2015	0	0	0	0	0	0	0	0	123,271	0	0	0
19999000	SACRAMENTO	CA		10/07/2004	06/30/2015	0	0	0	0	0	0	0	0	12,000	0	0	0
60713211	SACRAMENTO	CA		06/27/2013	06/30/2015	0	0	0	0	0	0	0	0	17,694	0	0	0
11613200	SAN BENITO	CA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	0	0	0	0
11626500	SAN DIEGO	CA		11/28/2007	06/30/2015	0	0	0	0	0	0	0	0	68,941	0	0	0
11626800	SAN DIEGO	CA		12/20/2007	06/30/2015	0	0	0	0	0	0	0	0	71,412	0	0	0
160000948	SAN FRANCISCO	CA		05/02/2012	06/30/2015	0	0	0	0	0	0	0	0	191,661	0	0	0
11615000	SAN JOAQUIN	CA		03/23/2006	06/30/2015	0	0	0	0	0	0	0	0	63,120	0	0	0
11630100	SAN JOAQUIN	CA		06/17/2008	06/30/2015	0	0	0	0	0	0	0	0	14,178	0	0	0
11631000	SAN JOAQUIN	CA		10/20/2008	06/30/2015	0	0	0	0	0	0	0	0	45,699	0	0	0
19481703	SAN JOAQUIN	CA		07/22/2003	06/30/2015	0	0	0	0	0	0	0	0	12,500	0	0	0
40402000	SAN JOAQUIN	CA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	0	0	0	0
40434000	SAN JOAQUIN	CA		09/01/2012	06/30/2015	0	0	(1,337)	0	0	(1,337)	0	0	19,130	0	0	0
40452000	SAN JOAQUIN	CA		09/01/2012	06/30/2015	0	0	(6,961)	0	0	(6,961)	0	0	61,260	0	0	0
60712205	SAN JOAQUIN	CA		06/26/2012	06/30/2015	0	0	0	0	0	0	0	0	3,547	0	0	0
60712309	SAN JOAQUIN	CA		03/04/2013	06/30/2015	0	0	0	0	0	0	0	0	24,606	0	0	0
60713104	SAN JOAQUIN	CA		02/26/2013	06/30/2015	0	0	0	0	0	0	0	0	60,000	0	0	0
60713158	SAN JOAQUIN	CA		05/10/2013	06/30/2015	0	0	0	0	0	0	0	0	14,000	0	0	0
11624700	SANTA BARBARA	CA		08/16/2007	06/30/2015	0	0	0	0	0	0	0	0	30,933	0	0	0
19985800	SANTA BARBARA	CA		10/21/2002	06/30/2015	0	0	0	0	0	0	0	0	88,385	0	0	0
19970400	SANTA CLARA	CA		03/07/2001	06/30/2015	0	0	0	0	0	0	0	0	44,309	0	0	0
11614200	SISKIYOU	CA		12/06/2005	06/30/2015	0	0	0	0	0	0	0	0	9,333	0	0	0
11623400	SOLANO	CA		07/19/2007	06/30/2015	0	0	0	0	0	0	0	0	45,665	0	0	0
11623600	SOLANO	CA		07/18/2007	06/30/2015	0	0	0	0	0	0	0	0	31,840	0	0	0
12730000	SOLANO	CA		09/01/2012	06/30/2015	0	0	(22,995)	0	0	(22,995)	0	0	130,653	0	0	0
12730002	SOLANO	CA		09/01/2012	06/30/2015	0	0	(4,074)	0	0	(4,074)	0	0	32,259	0	0	0
12781000	SOLANO	CA		09/01/2012	06/30/2015	0	0	(5,621)	0	0	(5,621)	0	0	0	0	0	0
19986400	SOLANO	CA		10/28/2002	06/30/2015	0	0	0	0	0	0	0	0	12,618	0	0	0
40427000	SOLANO	CA		09/01/2012	06/30/2015	0	0	(321)	0	0	(321)	0	0	21,208	0	0	0
40427002	SOLANO	CA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	7,258	0	0	0
60713176	SOLANO	CA		06/24/2013	06/30/2015	0	0	0	0	0	0	0	0	26,213	0	0	0
11632000	SONOMA	CA		09/24/2008	06/30/2015	0	0	0	0	0	0	0	0	37,511	0	0	0
60712225	SONOMA	CA		09/25/2012	06/30/2015	0	0	0	0	0	0	0	0	101,828	0	0	0
60713146	SONOMA	CA		04/02/2013	06/30/2015	0	0	0	0	0	0	0	0	57,549	0	0	0
60714225	SONOMA	CA		08/27/2014	06/30/2015	0	0	0	0	0	0	0	0	33,286	0	0	0
60712179	STANISLAUS	CA		06/27/2012	06/30/2015	0	0	0	0	0	0	0	0	118,000	0	0	0
60713102	STANISLAUS	CA		03/07/2013	06/30/2015	0	0	0	0	0	0	0	0	24,225	0	0	0
60714212	STANISLAUS	CA		08/13/2014	06/30/2015	0	0	0	0	0	0	0	0	29,183	0	0	0
11611600	SUTTER	CA		09/01/2012	06/30/2015	0	0	(3,563)	0	0	(3,563)	0	0	8,000	0	0	0
11619200	SUTTER	CA		11/08/2006	06/30/2015	0	0	0	0	0	0	0	0	15,000	0	0	0
19994900	SUTTER	CA		10/30/2003	06/30/2015	0	0	0	0	0	0	0	0	27,654	0	0	0
10083600	TULARE	CA		08/04/2010	06/30/2015	0	0	0	0	0	0	0	0	6,591	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10100300	TULARE	CA		10/22/2010	06/30/2015	0	0	0	0	0	0	0	0	37,661	0	0	0
11633200	TULARE	CA		03/19/2009	06/30/2015	0	0	0	0	0	0	0	0	28,149	0	0	0
12750000	TULARE	CA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	57,478	0	0	0
12777000	TULARE	CA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	2,028	0	0	0
19982100	TULARE	CA		04/22/2002	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
160000727	UNION CITY	CA		08/31/2007	06/30/2015	0	0	0	0	0	0	0	0	160,147	0	0	0
10143000	VENTURA	CA		02/10/2011	06/30/2015	0	0	0	0	0	0	0	0	125,143	0	0	0
11617000	VENTURA	CA		04/19/2006	06/30/2015	0	0	0	0	0	0	0	0	5,246	0	0	0
19950000	VENTURA	CA		11/19/1998	06/30/2015	0	0	0	0	0	0	0	0	23,278	0	0	0
60714137	VENTURA	CA		05/08/2014	06/30/2015	0	0	0	0	0	0	0	0	5,254	0	0	0
19974000	YOLO	CA		05/10/2001	06/30/2015	0	0	0	0	0	0	0	0	26,000	0	0	0
10060200	YUBA	CA		05/28/2010	06/30/2015	0	0	0	0	0	0	0	0	26,438	0	0	0
60712183	YUBA	CA		06/14/2012	06/30/2015	0	0	0	0	0	0	0	0	11,875	0	0	0
160000719	DENVER	CO		03/01/2007	06/30/2015	0	0	0	0	0	0	0	0	87,988	0	0	0
10672800	RIO BLANCO	CO		11/01/2007	06/30/2015	0	0	0	0	0	0	0	0	6,250	0	0	0
60714222	RIO BLANCO	CO		08/01/2014	06/30/2015	0	0	0	0	0	0	0	0	9,750	0	0	0
60711100	ROUTT	CO		08/03/2011	06/30/2015	0	0	0	0	0	0	0	0	55,475	0	0	0
60713204	SAGUACHE	CO		08/06/2013	06/30/2015	0	0	0	0	0	0	0	0	175,000	0	0	0
60713150	LEE	FL		04/18/2013	06/30/2015	0	0	0	0	0	0	0	0	269,446	0	0	0
19831700	MANATEE	FL		03/05/2002	06/30/2015	0	0	0	0	0	0	0	0	35,000	0	0	0
60714149	MANATEE	FL		04/15/2014	06/30/2015	0	0	0	0	0	0	0	0	50,000	0	0	0
60712290	ST. LUCIE	FL		01/31/2013	06/30/2015	0	0	0	0	0	0	0	0	2,955,910	0	0	0
160000910	WESTON	FL		12/15/2010	06/30/2015	0	0	0	0	0	0	0	0	69,586	0	0	0
160000911	WESTON	FL		12/15/2010	06/30/2015	0	0	0	0	0	0	0	0	2,940	0	0	0
60713130	BAKER	GA		03/07/2013	06/30/2015	0	0	0	0	0	0	0	0	6,210	0	0	0
60711153	CALHOUN	GA		12/22/2011	06/30/2015	0	0	0	0	0	0	0	0	130,000	0	0	0
60712140	CALHOUN	GA		05/30/2012	06/30/2015	0	0	0	0	0	0	0	0	100,000	0	0	0
60711111	COLQUITT	GA		12/08/2011	06/30/2015	0	0	0	0	0	0	0	0	955,956	0	0	0
12720000	EARLY	GA		09/01/2012	06/30/2015	0	0	(2,605)	0	0	(2,605)	0	0	12,076	0	0	0
12681000	MILLER	GA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	0	0	0	0
60713170	MILLER	GA		09/10/2013	06/30/2015	0	0	0	0	0	0	0	0	128,000	0	0	0
10672500	RANDOLPH	GA		09/01/2012	06/30/2015	0	0	(11,387)	0	0	(11,387)	0	0	0	0	0	0
40507000	SCHLEY	GA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	5,241	0	0	0
12735000	SUMTER	GA		09/01/2012	06/30/2015	0	0	(2,371)	0	0	(2,371)	0	0	0	0	0	0
60713175	SUMTER	GA		04/24/2013	06/30/2015	0	0	0	0	0	0	0	0	1,176,561	0	0	0
12709000	TERRELL	GA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	15,875	0	0	0
60714179	WASHINGTON	GA		07/15/2014	06/30/2015	0	0	0	0	0	0	0	0	5,778	0	0	0
10124300	CEDAR	IA		01/02/2002	06/30/2015	0	0	0	0	0	0	0	0	1,500	0	0	0
60713241	CEDAR	IA		09/04/2013	06/30/2015	0	0	0	0	0	0	0	0	8,381	0	0	0
60713242	CEDAR	IA		09/04/2013	06/30/2015	0	0	0	0	0	0	0	0	13,002	0	0	0
11006900	CRAWFORD	IA		05/14/2007	06/30/2015	0	0	0	0	0	0	0	0	104,914	0	0	0
11012500	FAYETTE	IA		02/27/2008	06/30/2015	0	0	0	0	0	0	0	0	2,050	0	0	0
10628900	HARDIN	IA		02/14/2003	06/30/2015	0	0	0	0	0	0	0	0	2,500	0	0	0
60712300	HARDIN	IA		02/04/2013	06/30/2015	0	0	0	0	0	0	0	0	13,207	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10658100	LYON	IA		07/27/2005	06/30/2015	0	0	0	0	0	0	0	0	15,250	0	0	0
60714295	MONTGOMERY	IA		01/02/2015	06/30/2015	0	0	0	0	0	0	0	0	5,460	0	0	0
60713213	MUSCATINE	IA		08/13/2013	06/30/2015	0	0	0	0	0	0	0	0	11,297	0	0	0
60713214	MUSCATINE	IA		08/13/2013	06/30/2015	0	0	0	0	0	0	0	0	17,517	0	0	0
60713253	OSCEOLA	IA		09/30/2013	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
60712169	PALO ALTO	IA		07/19/2012	06/30/2015	0	0	0	0	0	0	0	0	12,500	0	0	0
11008700	PLYMOUTH	IA		07/19/2007	06/30/2015	0	0	0	0	0	0	0	0	13,000	0	0	0
60713244	SAC	IA		09/12/2013	06/30/2015	0	0	0	0	0	0	0	0	48,926	0	0	0
11007000	SCOTT	IA		08/07/2007	06/30/2015	0	0	0	0	0	0	0	0	8,000	0	0	0
60714201	SCOTT	IA		07/30/2014	06/30/2015	0	0	0	0	0	0	0	0	17,575	0	0	0
11008600	SIOUX	IA		07/19/2007	06/30/2015	0	0	0	0	0	0	0	0	18,351	0	0	0
60712269	STORY	IA		12/04/2012	06/30/2015	0	0	0	0	0	0	0	0	5,503	0	0	0
60712131	WOODBURY	IA		06/13/2012	06/30/2015	0	0	0	0	0	0	0	0	203,670	0	0	0
60713276	BANNOCK	ID		10/21/2013	06/30/2015	0	0	0	0	0	0	0	0	19,409	0	0	0
60714229	BANNOCK	ID		09/12/2014	06/30/2015	0	0	0	0	0	0	0	0	5,481	0	0	0
19981400	BINGHAM	ID		05/23/2002	06/30/2015	0	0	0	0	0	0	0	0	50,735	0	0	0
19999800	BINGHAM	ID		12/30/2004	06/30/2015	0	0	0	0	0	0	0	0	18,538	0	0	0
60714103	BINGHAM	ID		02/14/2014	06/30/2015	0	0	0	0	0	0	0	0	6,343	0	0	0
60714235	BINGHAM	ID		08/05/2014	06/30/2015	0	0	0	0	0	0	0	0	12,817	0	0	0
60714243	BINGHAM	ID		10/22/2014	06/30/2015	0	0	0	0	0	0	0	0	39,875	0	0	0
60713131	CARIBOU	ID		04/24/2013	06/30/2015	0	0	0	0	0	0	0	0	63,251	0	0	0
60714156	CARIBOU	ID		05/14/2014	06/30/2015	0	0	0	0	0	0	0	0	10,416	0	0	0
19996400	FRANKLIN	ID		03/17/2004	06/30/2015	0	0	0	0	0	0	0	0	4,994	0	0	0
10089100	GOODING	ID		09/01/2012	06/30/2015	0	0	(30,394)	0	0	(30,394)	0	0	49,894	0	0	0
11631700	JEFFERSON	ID		10/30/2008	06/30/2015	0	0	0	0	0	0	0	0	19,071	0	0	0
19993800	JEFFERSON	ID		09/02/2003	06/30/2015	0	0	0	0	0	0	0	0	8,099	0	0	0
11633700	JEROME	ID		06/29/2009	06/30/2015	0	0	0	0	0	0	0	0	13,950	0	0	0
60713316	MADISON	ID		02/14/2014	06/30/2015	0	0	0	0	0	0	0	0	48,274	0	0	0
160000721	MOSCOW	ID		06/27/2007	06/30/2015	0	0	0	0	0	0	0	0	106,789	0	0	0
11635100	POWER	ID		07/27/2009	06/30/2015	0	0	0	0	0	0	0	0	119,577	0	0	0
19940600	POWER	ID		04/10/1998	06/30/2015	0	0	0	0	0	0	0	0	11,289	0	0	0
60713280	POWER	ID		10/15/2013	06/30/2015	0	0	0	0	0	0	0	0	5,821	0	0	0
60713282	POWER	ID		12/19/2013	06/30/2015	0	0	0	0	0	0	0	0	9,163	0	0	0
60714218	WASHINGTON	ID		06/30/2014	06/30/2015	0	0	0	0	0	0	0	0	5,103	0	0	0
10117200	BOONE	IL		06/25/2001	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
12768000	BOONE	IL		09/01/2012	06/30/2015	0	0	(5,145)	0	0	(5,145)	0	0	25,274	0	0	0
160000708	CHICAGO	IL		06/30/2006	06/30/2015	0	0	0	0	0	0	0	0	82,284	0	0	0
160000916	CHICAGO	IL		05/25/2011	06/30/2015	0	0	0	0	0	0	0	0	303,041	0	0	0
160000952	CHICAGO	IL		08/01/2012	06/30/2015	0	0	0	0	0	0	0	0	129,816	0	0	0
160000973	CHICAGO	IL		07/11/2013	06/30/2015	0	0	0	0	0	0	0	0	47,508	0	0	0
160000985	CHICAGO	IL		12/13/2013	06/30/2015	0	0	0	0	0	0	0	0	339,990	0	0	0
19858700	CHRISTIAN	IL		03/04/1998	06/30/2015	0	0	0	0	0	0	0	0	7,200	0	0	0
60712235	CHRISTIAN	IL		09/12/2012	06/30/2015	0	0	0	0	0	0	0	0	8,500	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10658400	CLINTON	IL		09/01/2012	06/30/2015	0	0	(6,128)	0	0	(6,128)	0	0	12,643	0	0	0
11015600	CLINTON	IL		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	5,588	0	0	0
19865500	DEKALB	IL		04/17/1998	06/30/2015	0	0	0	0	0	0	0	0	1,200	0	0	0
60712260	EDGAR	IL		11/21/2012	06/30/2015	0	0	0	0	0	0	0	0	24,221	0	0	0
60711101	HANCOCK	IL		09/20/2011	06/30/2015	0	0	0	0	0	0	0	0	5,229	0	0	0
60715118	HENDERSON	IL		03/05/2015	06/30/2015	0	0	0	0	0	0	0	0	351	0	0	0
11017100	IROQUOIS	IL		12/10/2008	06/30/2015	0	0	0	0	0	0	0	0	14,340	0	0	0
60712162	IROQUOIS	IL		05/08/2012	06/30/2015	0	0	0	0	0	0	0	0	24,875	0	0	0
60711185	LASALLE	IL		01/30/2012	06/30/2015	0	0	0	0	0	0	0	0	29,561	0	0	0
60714219	LEE	IL		09/05/2014	06/30/2015	0	0	0	0	0	0	0	0	27,959	0	0	0
12808000	LIVINGSTON	IL		09/01/2012	06/30/2015	0	0	(887)	0	0	(887)	0	0	0	0	0	0
60714191	LOGAN	IL		07/22/2014	06/30/2015	0	0	0	0	0	0	0	0	27,910	0	0	0
10127400	MACON	IL		05/29/2002	06/30/2015	0	0	0	0	0	0	0	0	23,167	0	0	0
40498000	MCDONOUGH	IL		09/01/2012	06/30/2015	0	0	(1,209)	0	0	(1,209)	0	0	12,953	0	0	0
60712178	MCLEAN	IL		08/10/2012	06/30/2015	0	0	0	0	0	0	0	0	10,319	0	0	0
10650200	MERCER	IL		10/22/2004	06/30/2015	0	0	0	0	0	0	0	0	5,375	0	0	0
10654800	MERCER	IL		09/01/2012	06/30/2015	0	0	(671)	0	0	(671)	0	0	0	0	0	0
60714228	MERCER	IL		08/13/2014	06/30/2015	0	0	0	0	0	0	0	0	5,305	0	0	0
60714251	MERCER	IL		11/14/2014	06/30/2015	0	0	0	0	0	0	0	0	22,100	0	0	0
10661700	ROCK ISLAND	IL		09/01/2012	06/30/2015	0	0	(2,077)	0	0	(2,077)	0	0	0	0	0	0
11002100	ROCK ISLAND	IL		08/23/2006	06/30/2015	0	0	0	0	0	0	0	0	49,896	0	0	0
10122800	SHELBY	IL		12/14/2001	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
160000944	SKOKIE	IL		03/28/2012	06/30/2015	0	0	0	0	0	0	0	0	198,499	0	0	0
10129300	STEPHENSON	IL		06/25/2002	06/30/2015	0	0	0	0	0	0	0	0	4,800	0	0	0
10625500	TAZEWELL	IL		01/16/2003	06/30/2015	0	0	0	0	0	0	0	0	4,375	0	0	0
160000912	URBANA	IL		12/17/2010	06/30/2015	0	0	0	0	0	0	0	0	72,838	0	0	0
10667500	VERMILION	IL		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	12,147	0	0	0
40486000	WILL	IL		09/01/2012	06/30/2015	0	0	(738)	0	0	(738)	0	0	0	0	0	0
10125000	BENTON	IN		01/18/2002	06/30/2015	0	0	0	0	0	0	0	0	3,500	0	0	0
60713114	BOONE	IN		02/14/2013	06/30/2015	0	0	0	0	0	0	0	0	8,000	0	0	0
60714213	BOONE	IN		07/28/2014	06/30/2015	0	0	0	0	0	0	0	0	5,645	0	0	0
10129600	CARROLL	IN		06/27/2002	06/30/2015	0	0	0	0	0	0	0	0	5,255	0	0	0
10658800	CARROLL	IN		07/20/2005	06/30/2015	0	0	0	0	0	0	0	0	3,832	0	0	0
60714130	CARROLL	IN		04/04/2014	06/30/2015	0	0	0	0	0	0	0	0	2,286	0	0	0
60714279	CARROLL	IN		10/29/2014	06/30/2015	0	0	0	0	0	0	0	0	3,190	0	0	0
60714280	CARROLL	IN		10/29/2014	06/30/2015	0	0	0	0	0	0	0	0	5,037	0	0	0
10653900	CASS	IN		04/22/2005	06/30/2015	0	0	0	0	0	0	0	0	5,100	0	0	0
19870100	CASS	IN		05/26/1998	06/30/2015	0	0	0	0	0	0	0	0	2,300	0	0	0
60713179	CASS	IN		05/14/2013	06/30/2015	0	0	0	0	0	0	0	0	25,648	0	0	0
60711189	CLINTON	IN		02/08/2012	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
60712251	CLINTON	IN		11/01/2012	06/30/2015	0	0	0	0	0	0	0	0	563,454	0	0	0
60713205	CLINTON	IN		07/03/2013	06/30/2015	0	0	0	0	0	0	0	0	21,955	0	0	0
60713206	CLINTON	IN		07/03/2013	06/30/2015	0	0	0	0	0	0	0	0	3,500	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60713149	DEKALB	IN		04/22/2013	06/30/2015	0	0	0	0	0	0	0	0	6,881	0	0	0
60714185	DEKALB	IN		06/09/2014	06/30/2015	0	0	0	0	0	0	0	0	2,235	0	0	0
10670300	DUBOIS	IN		05/25/2007	06/30/2015	0	0	0	0	0	0	0	0	7,150	0	0	0
60713216	HANCOCK	IN		07/29/2013	06/30/2015	0	0	0	0	0	0	0	0	17,273	0	0	0
10132200	MONTGOMERY	IN		09/04/2002	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
19879600	TIPPECANOE	IN		11/24/1998	06/30/2015	0	0	0	0	0	0	0	0	3,500	0	0	0
10126900	TIPTON	IN		03/18/2002	06/30/2015	0	0	0	0	0	0	0	0	2,200	0	0	0
12810000	WELLS	IN		09/01/2012	06/30/2015	0	0	(926)	0	0	(926)	0	0	5,272	0	0	0
60713198	BUTLER	KS		07/02/2013	06/30/2015	0	0	0	0	0	0	0	0	45,872	0	0	0
10620500	COMANCHE	KS		03/19/2002	06/30/2015	0	0	0	0	0	0	0	0	7,425	0	0	0
60713312	ELLSWORTH	KS		12/30/2013	06/30/2015	0	0	0	0	0	0	0	0	25,408	0	0	0
10641200	FRANKLIN	KS		10/06/2003	06/30/2015	0	0	0	0	0	0	0	0	47,308	0	0	0
60713286	GRAY	KS		01/09/2014	06/30/2015	0	0	0	0	0	0	0	0	291,087	0	0	0
60714220	GREELEY	KS		09/09/2014	06/30/2015	0	0	0	0	0	0	0	0	17,937	0	0	0
10620700	MEADE	KS		05/31/2002	06/30/2015	0	0	0	0	0	0	0	0	11,000	0	0	0
60712191	MITCHELL	KS		09/20/2012	06/30/2015	0	0	0	0	0	0	0	0	12,556	0	0	0
60714165	RENO	KS		06/02/2014	06/30/2015	0	0	0	0	0	0	0	0	8,016	0	0	0
10635100	SEDGWICK	KS		05/14/2003	06/30/2015	0	0	0	0	0	0	0	0	6,250	0	0	0
60711103	SHERMAN	KS		09/01/2011	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
10613400	STANTON	KS		06/13/2001	06/30/2015	0	0	0	0	0	0	0	0	4,000	0	0	0
60713134	HENDERSON	KY		03/19/2013	06/30/2015	0	0	0	0	0	0	0	0	1,177,255	0	0	0
12806000	FRANKLIN	LA		09/01/2012	06/30/2015	0	0	(3,264)	0	0	(3,264)	0	0	0	0	0	0
160000930	BOSTON	MA		08/31/2012	06/30/2015	0	0	0	0	0	0	0	0	417,283	0	0	0
160000919	BALTIMORE	MD		03/30/2011	06/30/2015	0	0	0	0	0	0	0	0	360,719	0	0	0
160000692	ACME	MI		12/29/2005	06/30/2015	0	0	0	0	0	0	0	0	400,206	0	0	0
10113100	BERRIEN	MI		03/06/2001	06/30/2015	0	0	0	0	0	0	0	0	16,000	0	0	0
10625900	HURON	MI		12/19/2002	06/30/2015	0	0	0	0	0	0	0	0	2,600	0	0	0
60711188	HURON	MI		02/22/2012	06/30/2015	0	0	0	0	0	0	0	0	153,819	0	0	0
11016500	INGHAM	MI		11/26/2008	06/30/2015	0	0	0	0	0	0	0	0	865,000	0	0	0
60713302	TUSCOLA	MI		12/19/2013	06/30/2015	0	0	0	0	0	0	0	0	15,736	0	0	0
10113500	BLUE EARTH	MN		01/25/2001	06/30/2015	0	0	0	0	0	0	0	0	1,900	0	0	0
10651400	BLUE EARTH	MN		12/07/2004	06/30/2015	0	0	0	0	0	0	0	0	3,250	0	0	0
11000100	BLUE EARTH	MN		02/21/2006	06/30/2015	0	0	0	0	0	0	0	0	2,000	0	0	0
11012400	BLUE EARTH	MN		12/26/2007	06/30/2015	0	0	0	0	0	0	0	0	15,000	0	0	0
11017000	BLUE EARTH	MN		11/06/2008	06/30/2015	0	0	0	0	0	0	0	0	33,750	0	0	0
19674200	BLUE EARTH	MN		04/24/1996	06/30/2015	0	0	0	0	0	0	0	0	1,250	0	0	0
19879800	BLUE EARTH	MN		11/17/1998	06/30/2015	0	0	0	0	0	0	0	0	5,500	0	0	0
19883300	BLUE EARTH	MN		01/05/1999	06/30/2015	0	0	0	0	0	0	0	0	2,550	0	0	0
60712210	BLUE EARTH	MN		09/06/2012	06/30/2015	0	0	0	0	0	0	0	0	11,400	0	0	0
60713203	BLUE EARTH	MN		06/26/2013	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
60714296	BLUE EARTH	MN		01/08/2015	06/30/2015	0	0	0	0	0	0	0	0	6,500	0	0	0
60714297	BLUE EARTH	MN		01/08/2015	06/30/2015	0	0	0	0	0	0	0	0	8,500	0	0	0
10112800	CARVER	MN		01/04/2001	06/30/2015	0	0	0	0	0	0	0	0	5,478	0	0	0
60712114	CARVER	MN		03/15/2012	06/30/2015	0	0	0	0	0	0	0	0	3,887	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10122500	CHIPPEWA	MN		12/06/2001	06/30/2015	0	0	0	0	0	0	0	0	3,250	0	0	0
10125600	CHIPPEWA	MN		03/07/2002	06/30/2015	0	0	0	0	0	0	0	0	20,405	0	0	0
11005900	CHIPPEWA	MN		04/13/2007	06/30/2015	0	0	0	0	0	0	0	0	2,500	0	0	0
19873600	CHIPPEWA	MN		08/21/1998	06/30/2015	0	0	0	0	0	0	0	0	4,000	0	0	0
19878700	CHIPPEWA	MN		11/20/1998	06/30/2015	0	0	0	0	0	0	0	0	2,800	0	0	0
60712154	CHIPPEWA	MN		06/12/2012	06/30/2015	0	0	0	0	0	0	0	0	2,800	0	0	0
60712195	CHIPPEWA	MN		08/21/2012	06/30/2015	0	0	0	0	0	0	0	0	9,000	0	0	0
60713100	CHIPPEWA	MN		02/26/2013	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
10646700	COTTONWOOD	MN		06/01/2004	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
10647300	COTTONWOOD	MN		06/16/2004	06/30/2015	0	0	0	0	0	0	0	0	2,500	0	0	0
10665200	COTTONWOOD	MN		02/01/2006	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
11003900	COTTONWOOD	MN		11/28/2006	06/30/2015	0	0	0	0	0	0	0	0	4,400	0	0	0
11004900	COTTONWOOD	MN		03/15/2007	06/30/2015	0	0	0	0	0	0	0	0	2,000	0	0	0
11017300	COTTONWOOD	MN		12/12/2008	06/30/2015	0	0	0	0	0	0	0	0	8,000	0	0	0
11018200	COTTONWOOD	MN		03/24/2009	06/30/2015	0	0	0	0	0	0	0	0	7,470	0	0	0
19875600	COTTONWOOD	MN		08/31/1998	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
19889900	COTTONWOOD	MN		04/19/1999	06/30/2015	0	0	0	0	0	0	0	0	2,200	0	0	0
60711143	COTTONWOOD	MN		12/08/2011	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
60711202	COTTONWOOD	MN		02/07/2012	06/30/2015	0	0	0	0	0	0	0	0	5,750	0	0	0
60712122	COTTONWOOD	MN		05/07/2012	06/30/2015	0	0	0	0	0	0	0	0	10,500	0	0	0
60712193	COTTONWOOD	MN		08/09/2012	06/30/2015	0	0	0	0	0	0	0	0	18,500	0	0	0
60712194	COTTONWOOD	MN		08/09/2012	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
60712240	COTTONWOOD	MN		10/23/2012	06/30/2015	0	0	0	0	0	0	0	0	26,750	0	0	0
60712241	COTTONWOOD	MN		10/23/2012	06/30/2015	0	0	0	0	0	0	0	0	25,500	0	0	0
60714203	COTTONWOOD	MN		08/18/2014	06/30/2015	0	0	0	0	0	0	0	0	22,000	0	0	0
60714231	COTTONWOOD	MN		08/01/2014	06/30/2015	0	0	0	0	0	0	0	0	9,500	0	0	0
60714313	COTTONWOOD	MN		02/04/2015	06/30/2015	0	0	0	0	0	0	0	0	40,000	0	0	0
11003100	DODGE	MN		11/01/2006	06/30/2015	0	0	0	0	0	0	0	0	1,500	0	0	0
11013600	DODGE	MN		03/05/2008	06/30/2015	0	0	0	0	0	0	0	0	7,000	0	0	0
60711162	DODGE	MN		02/03/2012	06/30/2015	0	0	0	0	0	0	0	0	10,500	0	0	0
10240200	FARIBAULT	MN		04/01/2011	06/30/2015	0	0	0	0	0	0	0	0	3,500	0	0	0
10264100	FARIBAULT	MN		06/22/2011	06/30/2015	0	0	0	0	0	0	0	0	14,000	0	0	0
10646100	FARIBAULT	MN		06/01/2004	06/30/2015	0	0	0	0	0	0	0	0	5,600	0	0	0
10651800	FARIBAULT	MN		01/18/2005	06/30/2015	0	0	0	0	0	0	0	0	1,900	0	0	0
10658600	FARIBAULT	MN		09/01/2012	06/30/2015	0	0	(1,429)	0	0	(1,429)	0	0	5,686	0	0	0
11006800	FARIBAULT	MN		04/16/2007	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
11010100	FARIBAULT	MN		09/05/2007	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
11011600	FARIBAULT	MN		12/13/2007	06/30/2015	0	0	0	0	0	0	0	0	4,000	0	0	0
19881300	FARIBAULT	MN		12/17/1998	06/30/2015	0	0	0	0	0	0	0	0	8,946	0	0	0
19889200	FARIBAULT	MN		04/27/1999	06/30/2015	0	0	0	0	0	0	0	0	1,875	0	0	0
60712218	FARIBAULT	MN		08/15/2012	06/30/2015	0	0	0	0	0	0	0	0	11,500	0	0	0
60712275	FARIBAULT	MN		12/20/2012	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
60713162	FARIBAULT	MN		06/05/2013	06/30/2015	0	0	0	0	0	0	0	0	9,250	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60714164	FARIBAULT	MN		04/23/2014	06/30/2015	0	0	0	0	0	0	0	0	19,250	0	0	0
60714249	FARIBAULT	MN		09/12/2014	06/30/2015	0	0	0	0	0	0	0	0	6,250	0	0	0
60714300	FARIBAULT	MN		12/05/2014	06/30/2015	0	0	0	0	0	0	0	0	5,200	0	0	0
60714306	FARIBAULT	MN		02/03/2015	06/30/2015	0	0	0	0	0	0	0	0	12,500	0	0	0
60714307	FARIBAULT	MN		02/03/2015	06/30/2015	0	0	0	0	0	0	0	0	3,100	0	0	0
10122600	FREEBORN	MN		02/01/2002	06/30/2015	0	0	0	0	0	0	0	0	12,500	0	0	0
10625700	FREEBORN	MN		12/03/2002	06/30/2015	0	0	0	0	0	0	0	0	1,350	0	0	0
10642500	FREEBORN	MN		12/15/2003	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
10652600	FREEBORN	MN		02/16/2005	06/30/2015	0	0	0	0	0	0	0	0	9,000	0	0	0
11018400	FREEBORN	MN		07/03/2009	06/30/2015	0	0	0	0	0	0	0	0	2,800	0	0	0
60711152	FREEBORN	MN		12/13/2011	06/30/2015	0	0	0	0	0	0	0	0	5,600	0	0	0
60711163	FREEBORN	MN		02/03/2012	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
60711201	FREEBORN	MN		02/28/2012	06/30/2015	0	0	0	0	0	0	0	0	6,250	0	0	0
60712158	FREEBORN	MN		04/17/2012	06/30/2015	0	0	0	0	0	0	0	0	15,000	0	0	0
60712175	FREEBORN	MN		05/17/2012	06/30/2015	0	0	0	0	0	0	0	0	7,000	0	0	0
10643300	GOODHUE	MN		12/29/2003	06/30/2015	0	0	0	0	0	0	0	0	3,300	0	0	0
60713181	GOODHUE	MN		07/03/2013	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
10120800	GRANT	MN		11/20/2001	06/30/2015	0	0	0	0	0	0	0	0	7,400	0	0	0
60714183	GRANT	MN		06/24/2014	06/30/2015	0	0	0	0	0	0	0	0	2,805	0	0	0
10129500	JACKSON	MN		06/25/2002	06/30/2015	0	0	0	0	0	0	0	0	1,500	0	0	0
10632100	JACKSON	MN		03/27/2003	06/30/2015	0	0	0	0	0	0	0	0	1,500	0	0	0
10647200	JACKSON	MN		06/16/2004	06/30/2015	0	0	0	0	0	0	0	0	3,300	0	0	0
11000600	JACKSON	MN		05/11/2006	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
11006000	JACKSON	MN		05/15/2007	06/30/2015	0	0	0	0	0	0	0	0	2,900	0	0	0
11007600	JACKSON	MN		06/05/2007	06/30/2015	0	0	0	0	0	0	0	0	2,000	0	0	0
19857300	JACKSON	MN		02/20/1998	06/30/2015	0	0	0	0	0	0	0	0	1,300	0	0	0
19857500	JACKSON	MN		02/20/1998	06/30/2015	0	0	0	0	0	0	0	0	1,700	0	0	0
19870900	JACKSON	MN		09/25/1998	06/30/2015	0	0	0	0	0	0	0	0	2,600	0	0	0
60715104	JACKSON	MN		03/10/2015	06/30/2015	0	0	0	0	0	0	0	0	30,000	0	0	0
60711141	KANDIYOHI	MN		11/18/2011	06/30/2015	0	0	0	0	0	0	0	0	18,750	0	0	0
60712257	KANDIYOHI	MN		11/20/2012	06/30/2015	0	0	0	0	0	0	0	0	13,500	0	0	0
60712280	KANDIYOHI	MN		01/22/2013	06/30/2015	0	0	0	0	0	0	0	0	7,000	0	0	0
60712312	KANDIYOHI	MN		01/31/2013	06/30/2015	0	0	0	0	0	0	0	0	87,430	0	0	0
60712313	KANDIYOHI	MN		03/05/2013	06/30/2015	0	0	0	0	0	0	0	0	31,000	0	0	0
60713167	KANDIYOHI	MN		05/16/2013	06/30/2015	0	0	0	0	0	0	0	0	12,785	0	0	0
60713184	KANDIYOHI	MN		05/24/2013	06/30/2015	0	0	0	0	0	0	0	0	6,613	0	0	0
60714154	KANDIYOHI	MN		05/29/2014	06/30/2015	0	0	0	0	0	0	0	0	203,783	0	0	0
11002500	LAC QUI PARLE	MN		09/22/2006	06/30/2015	0	0	0	0	0	0	0	0	4,700	0	0	0
60713299	LAC QUI PARLE	MN		01/23/2014	06/30/2015	0	0	0	0	0	0	0	0	9,525	0	0	0
60714194	LAC QUI PARLE	MN		07/22/2014	06/30/2015	0	0	0	0	0	0	0	0	5,618	0	0	0
60712258	LINCOLN	MN		11/28/2012	06/30/2015	0	0	0	0	0	0	0	0	3,250	0	0	0
10053700	LYON	MN		05/18/2010	06/30/2015	0	0	0	0	0	0	0	0	7,900	0	0	0
10125800	LYON	MN		03/14/2002	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
19879700	LYON	MN		11/20/1998	06/30/2015	0	0	0	0	0	0	0	0	27,500	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
60713297	LYON	MN		01/10/2014	06/30/2015	0	0	0	0	0	0	0	0	5,375	0	0	0
60714248	LYON	MN		09/26/2014	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
10123900	MARSHALL	MN		01/09/2002	06/30/2015	0	0	0	0	0	0	0	0	19,000	0	0	0
10119300	MARTIN	MN		05/21/2001	06/30/2015	0	0	0	0	0	0	0	0	1,300	0	0	0
10164400	MARTIN	MN		01/31/2011	06/30/2015	0	0	0	0	0	0	0	0	45,000	0	0	0
10164600	MARTIN	MN		01/31/2011	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
10625100	MARTIN	MN		11/05/2002	06/30/2015	0	0	0	0	0	0	0	0	2,800	0	0	0
10631000	MARTIN	MN		03/10/2003	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
60713106	MARTIN	MN		02/27/2013	06/30/2015	0	0	0	0	0	0	0	0	4,000	0	0	0
60713107	MARTIN	MN		02/27/2013	06/30/2015	0	0	0	0	0	0	0	0	21,000	0	0	0
60712207	MCLEOD	MN		09/18/2012	06/30/2015	0	0	0	0	0	0	0	0	15,000	0	0	0
60713208	MCLEOD	MN		08/15/2013	06/30/2015	0	0	0	0	0	0	0	0	46,500	0	0	0
60714301	MCLEOD	MN		01/14/2015	06/30/2015	0	0	0	0	0	0	0	0	31,000	0	0	0
160000983	MINNEAPOLIS	MN		11/05/2013	06/30/2015	0	0	0	0	0	0	0	0	130,990	0	0	0
60711168	MOWER	MN		11/15/2011	06/30/2015	0	0	0	0	0	0	0	0	46,000	0	0	0
10116400	NOBLES	MN		03/15/2001	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
10132100	NOBLES	MN		09/12/2002	06/30/2015	0	0	0	0	0	0	0	0	8,000	0	0	0
11004500	NOBLES	MN		02/14/2007	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
11001700	OLMSTED	MN		06/14/2006	06/30/2015	0	0	0	0	0	0	0	0	1,800	0	0	0
60713234	OLMSTED	MN		08/06/2013	06/30/2015	0	0	0	0	0	0	0	0	11,000	0	0	0
60713287	OTTER TAIL	MN		12/10/2013	06/30/2015	0	0	0	0	0	0	0	0	3,457	0	0	0
10641600	POLK	MN		10/23/2003	06/30/2015	0	0	0	0	0	0	0	0	3,400	0	0	0
10643800	POLK	MN		03/18/2004	06/30/2015	0	0	0	0	0	0	0	0	1,575	0	0	0
10647800	POLK	MN		08/20/2004	06/30/2015	0	0	0	0	0	0	0	0	16,875	0	0	0
10651300	POLK	MN		01/19/2005	06/30/2015	0	0	0	0	0	0	0	0	8,125	0	0	0
10660200	POLK	MN		08/24/2005	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
10663400	POLK	MN		01/06/2006	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
11003200	POLK	MN		11/21/2006	06/30/2015	0	0	0	0	0	0	0	0	5,211	0	0	0
10116500	REDWOOD	MN		03/27/2001	06/30/2015	0	0	0	0	0	0	0	0	2,450	0	0	0
10627400	REDWOOD	MN		12/10/2002	06/30/2015	0	0	0	0	0	0	0	0	3,700	0	0	0
11001200	REDWOOD	MN		05/10/2006	06/30/2015	0	0	0	0	0	0	0	0	44,600	0	0	0
19894700	REDWOOD	MN		11/10/1999	06/30/2015	0	0	0	0	0	0	0	0	14,088	0	0	0
60712159	REDWOOD	MN		06/14/2012	06/30/2015	0	0	0	0	0	0	0	0	24,000	0	0	0
60712229	REDWOOD	MN		08/22/2012	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
60714153	REDWOOD	MN		05/29/2014	06/30/2015	0	0	0	0	0	0	0	0	22,700	0	0	0
10113700	RENVILLE	MN		01/19/2001	06/30/2015	0	0	0	0	0	0	0	0	3,400	0	0	0
10117300	RENVILLE	MN		05/09/2001	06/30/2015	0	0	0	0	0	0	0	0	16,900	0	0	0
10119600	RENVILLE	MN		07/24/2001	06/30/2015	0	0	0	0	0	0	0	0	10,205	0	0	0
10653500	RENVILLE	MN		05/16/2005	06/30/2015	0	0	0	0	0	0	0	0	3,600	0	0	0
11002300	RENVILLE	MN		09/28/2006	06/30/2015	0	0	0	0	0	0	0	0	2,500	0	0	0
19874100	RENVILLE	MN		07/17/1998	06/30/2015	0	0	0	0	0	0	0	0	1,100	0	0	0
60711139	RENVILLE	MN		11/18/2011	06/30/2015	0	0	0	0	0	0	0	0	79,000	0	0	0
60711140	RENVILLE	MN		11/15/2011	06/30/2015	0	0	0	0	0	0	0	0	1,250	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712299	RENVILLE	MN		12/20/2012	06/30/2015	0	0	0	0	0	0	0	0	17,500	0	0	0
60712310	RENVILLE	MN		04/05/2013	06/30/2015	0	0	0	0	0	0	0	0	11,250	0	0	0
10647900	RICE	MN		07/14/2004	06/30/2015	0	0	0	0	0	0	0	0	10,500	0	0	0
60713128	STEVENS	MN		04/29/2013	06/30/2015	0	0	0	0	0	0	0	0	24,513	0	0	0
11012100	SWIFT	MN		01/08/2008	06/30/2015	0	0	0	0	0	0	0	0	8,500	0	0	0
19851700	SWIFT	MN		11/04/1997	06/30/2015	0	0	0	0	0	0	0	0	15,000	0	0	0
60711142	SWIFT	MN		10/19/2011	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
60711151	SWIFT	MN		01/09/2012	06/30/2015	0	0	0	0	0	0	0	0	3,500	0	0	0
60712286	SWIFT	MN		12/21/2012	06/30/2015	0	0	0	0	0	0	0	0	8,000	0	0	0
10284100	WASECA	MN		07/14/2011	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
60711204	WASECA	MN		03/30/2012	06/30/2015	0	0	0	0	0	0	0	0	8,500	0	0	0
60713163	WASECA	MN		05/06/2013	06/30/2015	0	0	0	0	0	0	0	0	8,250	0	0	0
60714133	WASECA	MN		04/10/2014	06/30/2015	0	0	0	0	0	0	0	0	7,800	0	0	0
60712232	WATONWAN	MN		09/20/2012	06/30/2015	0	0	0	0	0	0	0	0	28,000	0	0	0
00114500	YELLOW MEDICINE	MN		11/05/2009	06/30/2015	0	0	0	0	0	0	0	0	3,500	0	0	0
10663800	YELLOW MEDICINE	MN		01/17/2006	06/30/2015	0	0	0	0	0	0	0	0	9,000	0	0	0
10664300	YELLOW MEDICINE	MN		02/10/2006	06/30/2015	0	0	0	0	0	0	0	0	50,600	0	0	0
11009600	YELLOW MEDICINE	MN		08/01/2007	06/30/2015	0	0	0	0	0	0	0	0	4,000	0	0	0
19864100	YELLOW MEDICINE	MN		06/03/1998	06/30/2015	0	0	0	0	0	0	0	0	3,900	0	0	0
19873300	YELLOW MEDICINE	MN		07/22/1998	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
60712276	YELLOW MEDICINE	MN		12/14/2012	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
60713191	YELLOW MEDICINE	MN		08/05/2013	06/30/2015	0	0	0	0	0	0	0	0	8,000	0	0	0
60714209	YELLOW MEDICINE	MN		08/04/2014	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
60711200	AUDRAIN	MO		01/17/2012	06/30/2015	0	0	0	0	0	0	0	0	28,675	0	0	0
10612500	BATES	MO		04/18/2001	06/30/2015	0	0	0	0	0	0	0	0	5,250	0	0	0
40141000	BATES	MO		09/01/2012	06/30/2015	0	0	(1,720)	0	0	(1,720)	0	0	20,694	0	0	0
19822800	BUTLER	MO		12/03/1998	06/30/2015	0	0	0	0	0	0	0	0	22,000	0	0	0
19822900	BUTLER	MO		12/03/1998	06/30/2015	0	0	0	0	0	0	0	0	7,000	0	0	0
60714128	CALLAWAY	MO		04/10/2014	06/30/2015	0	0	0	0	0	0	0	0	8,523	0	0	0
60713166	CARROLL	MO		05/20/2013	06/30/2015	0	0	0	0	0	0	0	0	22,235	0	0	0
60712161	CEDAR	MO		06/18/2012	06/30/2015	0	0	0	0	0	0	0	0	25,018	0	0	0
60712256	HARRISON	MO		11/15/2012	06/30/2015	0	0	0	0	0	0	0	0	46,511	0	0	0
10619100	MONROE	MO		01/14/2002	06/30/2015	0	0	0	0	0	0	0	0	4,910	0	0	0
10660900	MONROE	MO		09/01/2012	06/30/2015	0	0	(2,248)	0	0	(2,248)	0	0	16,812	0	0	0
40406000	MONROE	MO		09/01/2012	06/30/2015	0	0	(1,395)	0	0	(1,395)	0	0	0	0	0	0
11012200	MONTGOMERY	MO		09/01/2012	06/30/2015	0	0	(7,609)	0	0	(7,609)	0	0	0	0	0	0
19821700	NEW MADRID	MO		07/29/1998	06/30/2015	0	0	0	0	0	0	0	0	2,500	0	0	0
12744000	PEMISCOT	MO		09/01/2012	06/30/2015	0	0	(5)	0	0	(5)	0	0	16,195	0	0	0
19738400	PIKE	MO		03/04/1997	06/30/2015	0	0	0	0	0	0	0	0	4,050	0	0	0
60711197	PULASKI	MO		04/24/2012	06/30/2015	0	0	0	0	0	0	0	0	37,500	0	0	0
60713140	PULASKI	MO		05/14/2013	06/30/2015	0	0	0	0	0	0	0	0	184,750	0	0	0
11003000	RALLS	MO		09/01/2012	06/30/2015	0	0	(1,071)	0	0	(1,071)	0	0	0	0	0	0
19773400	RALLS	MO		04/29/1999	06/30/2015	0	0	0	0	0	0	0	0	9,294	0	0	0
60713178	RALLS	MO		04/30/2013	06/30/2015	0	0	0	0	0	0	0	0	24,471	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11007200	RAY	MO		09/01/2012	06/30/2015	0	0	(11,832)	0	0	(11,832)	0	0	19,500	0	0	0
22101500	SCHUYLER	MO		05/01/2000	06/30/2015	0	0	0	0	0	0	0	0	16,800	0	0	0
60712126	SCOTLAND	MO		04/20/2012	06/30/2015	0	0	0	0	0	0	0	0	23,913	0	0	0
10247700	SHELBY	MO		09/01/2012	06/30/2015	0	0	(3,784)	0	0	(3,784)	0	0	5,368	0	0	0
11000300	SHELBY	MO		03/23/2006	06/30/2015	0	0	0	0	0	0	0	0	7,684	0	0	0
12694000	SHELBY	MO		09/01/2012	06/30/2015	0	0	(423)	0	0	(423)	0	0	0	0	0	0
12526000	STODDARD	MO		09/01/2012	06/30/2015	0	0	(1,236)	0	0	(1,236)	0	0	0	0	0	0
40342000	STODDARD	MO		09/01/2012	06/30/2015	0	0	(395)	0	0	(395)	0	0	4,244	0	0	0
40481000	STODDARD	MO		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	6,562	0	0	0
60712117	COAHOMA	MS		04/26/2012	06/30/2015	0	0	0	0	0	0	0	0	60,000	0	0	0
10272100	ISSAQUENA	MS		06/29/2011	06/30/2015	0	0	0	0	0	0	0	0	9,917	0	0	0
60711129	ISSAQUENA	MS		12/16/2011	06/30/2015	0	0	0	0	0	0	0	0	90,985	0	0	0
10004200	SHARKEY	MS		01/12/2010	06/30/2015	0	0	0	0	0	0	0	0	30,855	0	0	0
60714155	SUNFLOWER	MS		04/04/2014	06/30/2015	0	0	0	0	0	0	0	0	20,000	0	0	0
10662400	YAZOO	MS		11/02/2005	06/30/2015	0	0	0	0	0	0	0	0	7,118	0	0	0
10669100	YAZOO	MS		04/12/2007	06/30/2015	0	0	0	0	0	0	0	0	26,248	0	0	0
60712287	BLAINE	MT		02/12/2013	06/30/2015	0	0	0	0	0	0	0	0	6,178	0	0	0
60713245	BROADWATER	MT		09/03/2013	06/30/2015	0	0	0	0	0	0	0	0	7,425	0	0	0
19945100	CARBON	MT		07/13/1998	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
19769300	CARTER	MT		02/25/1999	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
19934700	CASCADE	MT		11/18/1997	06/30/2015	0	0	0	0	0	0	0	0	7,518	0	0	0
60712295	CASCADE	MT		01/24/2013	06/30/2015	0	0	0	0	0	0	0	0	4,180	0	0	0
60713261	CASCADE	MT		10/03/2013	06/30/2015	0	0	0	0	0	0	0	0	10,558	0	0	0
60714181	CASCADE	MT		05/01/2014	06/30/2015	0	0	0	0	0	0	0	0	5,621	0	0	0
60714208	CASCADE	MT		07/22/2014	06/30/2015	0	0	0	0	0	0	0	0	10,100	0	0	0
11617800	CHOUTEAU	MT		06/06/2006	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
19977900	CHOUTEAU	MT		11/20/2001	06/30/2015	0	0	0	0	0	0	0	0	17,814	0	0	0
19978600	CHOUTEAU	MT		12/27/2001	06/30/2015	0	0	0	0	0	0	0	0	6,500	0	0	0
60712283	CHOUTEAU	MT		12/21/2012	06/30/2015	0	0	0	0	0	0	0	0	23,214	0	0	0
60713172	CHOUTEAU	MT		06/10/2013	06/30/2015	0	0	0	0	0	0	0	0	11,074	0	0	0
60713210	CHOUTEAU	MT		07/17/2013	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
60713223	CHOUTEAU	MT		07/26/2013	06/30/2015	0	0	0	0	0	0	0	0	1,800	0	0	0
60713308	CHOUTEAU	MT		01/15/2014	06/30/2015	0	0	0	0	0	0	0	0	6,045	0	0	0
60714107	CHOUTEAU	MT		02/26/2014	06/30/2015	0	0	0	0	0	0	0	0	5,350	0	0	0
60714135	CHOUTEAU	MT		03/18/2014	06/30/2015	0	0	0	0	0	0	0	0	2,712	0	0	0
60714143	CHOUTEAU	MT		04/02/2014	06/30/2015	0	0	0	0	0	0	0	0	6,801	0	0	0
00114800	CUSTER	MT		12/08/2009	06/30/2015	0	0	0	0	0	0	0	0	45,193	0	0	0
60713300	CUSTER	MT		01/02/2014	06/30/2015	0	0	0	0	0	0	0	0	150,000	0	0	0
11615200	FERGUS	MT		12/22/2005	06/30/2015	0	0	0	0	0	0	0	0	3,583	0	0	0
60713144	FERGUS	MT		04/09/2013	06/30/2015	0	0	0	0	0	0	0	0	10,999	0	0	0
60713266	FERGUS	MT		09/27/2013	06/30/2015	0	0	0	0	0	0	0	0	15,000	0	0	0
60713275	FERGUS	MT		10/29/2013	06/30/2015	0	0	0	0	0	0	0	0	38,043	0	0	0
60714193	FERGUS	MT		06/20/2014	06/30/2015	0	0	0	0	0	0	0	0	13,595	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60714197	FERGUS	MT		08/04/2014	06/30/2015	0	0	0	0	0	0	0	0	13,625	0	0	0
60712116	GALLATIN	MT		03/28/2012	06/30/2015	0	0	0	0	0	0	0	0	9,583	0	0	0
11615100	GARFIELD	MT		12/27/2005	06/30/2015	0	0	0	0	0	0	0	0	13,886	0	0	0
60713263	GOLDEN VALLEY	MT		10/31/2013	06/30/2015	0	0	0	0	0	0	0	0	12,848	0	0	0
60714100	HILL	MT		01/17/2014	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
10035900	JUDITH BASIN	MT		09/01/2012	06/30/2015	0	0	(27,550)	0	0	(27,550)	0	0	162,996	0	0	0
60714240	JUDITH BASIN	MT		08/20/2014	06/30/2015	0	0	0	0	0	0	0	0	3,885	0	0	0
11627900	LIBERTY	MT		11/29/2007	06/30/2015	0	0	0	0	0	0	0	0	9,000	0	0	0
60713155	LIBERTY	MT		04/23/2013	06/30/2015	0	0	0	0	0	0	0	0	15,000	0	0	0
60711102	MCCONE	MT		06/01/2011	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
19979702	MEAGHER	MT		02/26/2002	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
60713164	MUSSELSHELL	MT		06/25/2013	06/30/2015	0	0	0	0	0	0	0	0	63,881	0	0	0
19903900	PARK	MT		05/26/1994	06/30/2015	0	0	0	0	0	0	0	0	4,004	0	0	0
11629800	PONDERA	MT		05/21/2008	06/30/2015	0	0	0	0	0	0	0	0	16,205	0	0	0
10159200	POWDER RIVER	MT		09/01/2012	06/30/2015	0	0	(23,015)	0	0	(23,015)	0	0	13,888	0	0	0
60714245	POWELL	MT		09/15/2014	06/30/2015	0	0	0	0	0	0	0	0	10,649	0	0	0
11631100	ROSEBUD	MT		07/29/2008	06/30/2015	0	0	0	0	0	0	0	0	33,000	0	0	0
60713108	ROSEBUD	MT		01/01/2013	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
60714152	ROSEBUD	MT		04/04/2014	06/30/2015	0	0	0	0	0	0	0	0	25,000	0	0	0
60714253	SHERIDAN	MT		10/16/2014	06/30/2015	0	0	0	0	0	0	0	0	35,000	0	0	0
60714174	TETON	MT		06/20/2014	06/30/2015	0	0	0	0	0	0	0	0	11,300	0	0	0
11612100	TOOLE	MT		05/13/2005	06/30/2015	0	0	0	0	0	0	0	0	2,000	0	0	0
60712203	TOOLE	MT		07/23/2012	06/30/2015	0	0	0	0	0	0	0	0	33,776	0	0	0
19992600	TREASURE	MT		05/19/2003	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
60713105	WHEATLAND	MT		02/06/2013	06/30/2015	0	0	0	0	0	0	0	0	8,500	0	0	0
60713294	WIBAUX	MT		01/09/2014	06/30/2015	0	0	0	0	0	0	0	0	25,000	0	0	0
60712289	YELLOWSTONE	MT		12/17/2012	06/30/2015	0	0	0	0	0	0	0	0	6,670	0	0	0
160000964	CHARLOTTE	NC		04/03/2013	06/30/2015	0	0	0	0	0	0	0	0	611,946	0	0	0
11002900	CASS	ND		12/21/2006	06/30/2015	0	0	0	0	0	0	0	0	4,000	0	0	0
60713269	CASS	ND		11/12/2013	06/30/2015	0	0	0	0	0	0	0	0	2,719	0	0	0
60714283	CASS	ND		11/18/2014	06/30/2015	0	0	0	0	0	0	0	0	7,165	0	0	0
60715112	CASS	ND		02/18/2015	06/30/2015	0	0	0	0	0	0	0	0	16,613	0	0	0
60714147	RANSOM	ND		05/12/2014	06/30/2015	0	0	0	0	0	0	0	0	8,575	0	0	0
10629500	RICHLAND	ND		02/26/2003	06/30/2015	0	0	0	0	0	0	0	0	8,640	0	0	0
11001500	RICHLAND	ND		06/29/2006	06/30/2015	0	0	0	0	0	0	0	0	2,625	0	0	0
11010300	RICHLAND	ND		09/13/2007	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
19890100	RICHLAND	ND		06/15/1999	06/30/2015	0	0	0	0	0	0	0	0	12,500	0	0	0
19892700	RICHLAND	ND		08/03/1999	06/30/2015	0	0	0	0	0	0	0	0	1,500	0	0	0
60713260	RICHLAND	ND		10/16/2013	06/30/2015	0	0	0	0	0	0	0	0	17,734	0	0	0
10675900	STARK	ND		09/30/2008	06/30/2015	0	0	0	0	0	0	0	0	5,482	0	0	0
10666600	ANTELOPE	NE		05/31/2006	06/30/2015	0	0	0	0	0	0	0	0	57,952	0	0	0
60712172	BUFFALO	NE		06/20/2012	06/30/2015	0	0	0	0	0	0	0	0	18,392	0	0	0
11019500	CASS	NE		09/01/2009	06/30/2015	0	0	0	0	0	0	0	0	8,166	0	0	0
22103000	CASS	NE		07/05/2000	06/30/2015	0	0	0	0	0	0	0	0	7,435	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60711124	CHERRY	NE		11/15/2011	06/30/2015	0	0	0	0	0	0	0	0	5,569	0	0	0
10671300	CLAY	NE		08/01/2007	06/30/2015	0	0	0	0	0	0	0	0	11,667	0	0	0
19759000	DODGE	NE		08/13/1998	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
60714117	DODGE	NE		01/21/2014	06/30/2015	0	0	0	0	0	0	0	0	15,120	0	0	0
10675100	HALL	NE		07/01/2008	06/30/2015	0	0	0	0	0	0	0	0	6,870	0	0	0
10623600	HAMILTON	NE		08/14/2002	06/30/2015	0	0	0	0	0	0	0	0	5,625	0	0	0
60712106	HOLT	NE		03/14/2012	06/30/2015	0	0	0	0	0	0	0	0	9,980	0	0	0
10615000	HOWARD	NE		07/02/2001	06/30/2015	0	0	0	0	0	0	0	0	6,637	0	0	0
60712134	JEFFERSON	NE		05/07/2012	06/30/2015	0	0	0	0	0	0	0	0	8,221	0	0	0
60714259	JEFFERSON	NE		10/30/2014	06/30/2015	0	0	0	0	0	0	0	0	20,753	0	0	0
19763500	KEARNEY	NE		12/15/1998	06/30/2015	0	0	0	0	0	0	0	0	10,010	0	0	0
60713121	KEITH	NE		04/04/2013	06/30/2015	0	0	0	0	0	0	0	0	9,627	0	0	0
11011400	SALINE	NE		12/13/2007	06/30/2015	0	0	0	0	0	0	0	0	12,449	0	0	0
10012000	THAYER	NE		01/25/2010	06/30/2015	0	0	0	0	0	0	0	0	28,332	0	0	0
60711191	THAYER	NE		02/29/2012	06/30/2015	0	0	0	0	0	0	0	0	18,374	0	0	0
19750100	THURSTON	NE		04/02/1998	06/30/2015	0	0	0	0	0	0	0	0	4,000	0	0	0
160000922	JERSEY CITY	NJ		06/03/2011	06/30/2015	0	0	0	0	0	0	0	0	483,476	0	0	0
10676800	PASSAIC	NJ		04/29/2009	06/30/2015	0	0	0	0	0	0	0	0	439,843	0	0	0
160000966	TEANECK	NJ		04/09/2013	06/30/2015	0	0	0	0	0	0	0	0	205,395	0	0	0
10620000	CATRON	NM		02/11/2002	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
10648400	CATRON	NM		06/24/2004	06/30/2015	0	0	0	0	0	0	0	0	13,000	0	0	0
10662500	CATRON	NM		12/16/2005	06/30/2015	0	0	0	0	0	0	0	0	14,000	0	0	0
10678600	CATRON	NM		08/17/2009	06/30/2015	0	0	0	0	0	0	0	0	12,000	0	0	0
60712147	CHAVES	NM		07/09/2012	06/30/2015	0	0	0	0	0	0	0	0	430,000	0	0	0
60713123	CHAVES	NM		04/11/2013	06/30/2015	0	0	0	0	0	0	0	0	30,000	0	0	0
60715198	CHAVES	NM		04/09/2015	06/30/2015	0	0	0	0	0	0	0	0	20,000	0	0	0
60711132	COLFAX	NM		11/10/2011	06/30/2015	0	0	0	0	0	0	0	0	59,764	0	0	0
40410000	CURRY	NM		09/01/2012	06/30/2015	0	0	(5,129)	0	0	(5,129)	0	0	137,645	0	0	0
10061400	DONA ANA	NM		12/22/2010	06/30/2015	0	0	0	0	0	0	0	0	23,867	0	0	0
10647000	DONA ANA	NM		07/27/2004	06/30/2015	0	0	0	0	0	0	0	0	48,621	0	0	0
10671200	DONA ANA	NM		11/15/2007	06/30/2015	0	0	0	0	0	0	0	0	152,560	0	0	0
10677100	DONA ANA	NM		02/25/2009	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
19762300	DONA ANA	NM		10/08/1998	06/30/2015	0	0	0	0	0	0	0	0	50,000	0	0	0
60711125	DONA ANA	NM		10/03/2011	06/30/2015	0	0	0	0	0	0	0	0	180,000	0	0	0
60711198	DONA ANA	NM		02/28/2012	06/30/2015	0	0	0	0	0	0	0	0	24,000	0	0	0
60711199	DONA ANA	NM		02/28/2012	06/30/2015	0	0	0	0	0	0	0	0	35,000	0	0	0
60712201	HARDING	NM		07/01/2012	06/30/2015	0	0	0	0	0	0	0	0	119,600	0	0	0
60713236	HARDING	NM		08/21/2013	06/30/2015	0	0	0	0	0	0	0	0	20,000	0	0	0
10009900	LEA	NM		02/22/2010	06/30/2015	0	0	0	0	0	0	0	0	30,000	0	0	0
10033700	LEA	NM		03/08/2010	06/30/2015	0	0	0	0	0	0	0	0	18,000	0	0	0
10666300	LEA	NM		05/25/2006	06/30/2015	0	0	0	0	0	0	0	0	155,000	0	0	0
60711156	LEA	NM		11/29/2011	06/30/2015	0	0	0	0	0	0	0	0	395,000	0	0	0
60711157	LEA	NM		11/29/2011	06/30/2015	0	0	0	0	0	0	0	0	890,000	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712216	LEA	NM		09/26/2012	06/30/2015	0	0	0	0	0	0	0	0	37,000	0	0	0
10260900	SANTA FE	NM		06/30/2011	06/30/2015	0	0	0	0	0	0	0	0	36,392	0	0	0
10676600	SIERRA	NM		01/06/2009	06/30/2015	0	0	0	0	0	0	0	0	10,000	0	0	0
19730700	UNION	NM		07/30/1996	06/30/2015	0	0	0	0	0	0	0	0	2,100	0	0	0
160000617	NEW YORK	NY		03/13/2001	06/30/2015	0	0	0	0	0	0	0	0	21,005	0	0	0
160000686	NEW YORK	NY		08/30/2005	06/30/2015	0	0	0	0	0	0	0	0	540,144	0	0	0
160000741	NEW YORK	NY		06/24/2008	06/30/2015	0	0	0	0	0	0	0	0	259,658	0	0	0
160000924	NEW YORK	NY		06/28/2011	06/30/2015	0	0	0	0	0	0	0	0	92,990	0	0	0
160000941	NEW YORK	NY		03/30/2012	06/30/2015	0	0	0	0	0	0	0	0	15,543,876	0	0	0
160000970	NEW YORK	NY		05/31/2013	06/30/2015	0	0	0	0	0	0	0	0	150,258	0	0	0
160000907	REGO PARK	NY		10/14/2010	06/30/2015	0	0	0	0	0	0	0	0	91,265	0	0	0
10654000	CHAMPAIGN	OH		05/18/2005	06/30/2015	0	0	0	0	0	0	0	0	11,706	0	0	0
10628200	CLARK	OH		03/17/2003	06/30/2015	0	0	0	0	0	0	0	0	8,200	0	0	0
10635400	CLARK	OH		08/14/2003	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
12683000	PICKAWAY	OH		09/01/2012	06/30/2015	0	0	(1,505)	0	0	(1,505)	0	0	0	0	0	0
12791000	PICKAWAY	OH		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	19,097	0	0	0
60714224	WAYNE	OH		09/23/2014	06/30/2015	0	0	0	0	0	0	0	0	28,910	0	0	0
19691400	CADDO	OK		06/28/1993	06/30/2015	0	0	0	0	0	0	0	0	1,500	0	0	0
19754400	CUSTER	OK		06/11/1998	06/30/2015	0	0	0	0	0	0	0	0	31,735	0	0	0
22102400	DEWEY	OK		07/13/2000	06/30/2015	0	0	0	0	0	0	0	0	7,500	0	0	0
10655000	GRADY	OK		05/18/2005	06/30/2015	0	0	0	0	0	0	0	0	23,701	0	0	0
10623000	GRANT	OK		06/20/2002	06/30/2015	0	0	0	0	0	0	0	0	14,023	0	0	0
19681100	GRANT	OK		12/01/1992	06/30/2015	0	0	0	0	0	0	0	0	6,700	0	0	0
22104100	GRANT	OK		11/07/2000	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
60713250	JEFFERSON	OK		10/01/2013	06/30/2015	0	0	0	0	0	0	0	0	27,300	0	0	0
60714304	LE FLORE	OK		02/12/2015	06/30/2015	0	0	0	0	0	0	0	0	55,000	0	0	0
10659500	OKFUSKEE	OK		08/24/2005	06/30/2015	0	0	0	0	0	0	0	0	30,000	0	0	0
60714199	BAKER	OR		08/26/2014	06/30/2015	0	0	0	0	0	0	0	0	21,725	0	0	0
11622500	BENTON	OR		09/01/2012	06/30/2015	0	0	(868)	0	0	(868)	0	0	15,152	0	0	0
160000718	FAIRVIEW	OR		04/03/2007	06/30/2015	0	0	0	0	0	0	0	0	48,126	0	0	0
11634800	GILLIAM	OR		06/01/2009	06/30/2015	0	0	0	0	0	0	0	0	8,000	0	0	0
60713273	HARNEY	OR		11/07/2013	06/30/2015	0	0	0	0	0	0	0	0	26,728	0	0	0
10059700	LINN	OR		09/01/2012	06/30/2015	0	0	(15,999)	0	0	(15,999)	0	0	25,760	0	0	0
40442000	LINN	OR		09/01/2012	06/30/2015	0	0	(32)	0	0	(32)	0	0	0	0	0	0
11616600	MARION	OR		09/01/2012	06/30/2015	0	0	(1,399)	0	0	(1,399)	0	0	0	0	0	0
11625700	MARION	OR		09/06/2007	06/30/2015	0	0	0	0	0	0	0	0	6,188	0	0	0
11627100	MARION	OR		12/03/2007	06/30/2015	0	0	0	0	0	0	0	0	25,842	0	0	0
60712254	MARION	OR		11/19/2012	06/30/2015	0	0	0	0	0	0	0	0	23,200	0	0	0
60714162	MARION	OR		06/09/2014	06/30/2015	0	0	0	0	0	0	0	0	29,539	0	0	0
60712268	POLK	OR		11/13/2012	06/30/2015	0	0	0	0	0	0	0	0	26,592	0	0	0
10014600	UMATILLA	OR		09/01/2012	06/30/2015	0	0	(249)	0	0	(249)	0	0	28,112	0	0	0
11614400	UMATILLA	OR		12/06/2005	06/30/2015	0	0	0	0	0	0	0	0	39,783	0	0	0
11617500	UMATILLA	OR		07/17/2006	06/30/2015	0	0	0	0	0	0	0	0	80,598	0	0	0
11617600	UMATILLA	OR		07/17/2006	06/30/2015	0	0	0	0	0	0	0	0	9,522	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60711183	UMATILLA	OR		01/17/2012	06/30/2015	0	0	0	0	0	0	0	0	8,152	0	0	0
60711184	UMATILLA	OR		01/17/2012	06/30/2015	0	0	0	0	0	0	0	0	8,152	0	0	0
60711193	UMATILLA	OR		07/31/2012	06/30/2015	0	0	0	0	0	0	0	0	79,871	0	0	0
60712143	UMATILLA	OR		08/16/2012	06/30/2015	0	0	0	0	0	0	0	0	64,201	0	0	0
60712292	UMATILLA	OR		12/05/2012	06/30/2015	0	0	0	0	0	0	0	0	5,767	0	0	0
60714146	UMATILLA	OR		03/10/2014	06/30/2015	0	0	0	0	0	0	0	0	4,820	0	0	0
10006500	UNION	OR		09/01/2012	06/30/2015	0	0	(11,520)	0	0	(11,520)	0	0	15,800	0	0	0
11628300	UNION	OR		01/15/2008	06/30/2015	0	0	0	0	0	0	0	0	7,353	0	0	0
60711174	UNION	OR		12/05/2011	06/30/2015	0	0	0	0	0	0	0	0	44,389	0	0	0
12766000	WASCO	OR		09/01/2012	06/30/2015	0	0	(4,725)	0	0	(4,725)	0	0	47,568	0	0	0
40496000	WHEELER	OR		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	13,791	0	0	0
60712115	YAMHILL	OR		03/27/2012	06/30/2015	0	0	0	0	0	0	0	0	26,961	0	0	0
160000722	LANGHORNE	PA		05/01/2007	06/30/2015	0	0	0	0	0	0	0	0	121,549	0	0	0
160000937	PHILADELPHIA	PA		03/30/2012	06/30/2015	0	0	0	0	0	0	0	0	126,456	0	0	0
160000938	PHILADELPHIA	PA		03/30/2012	06/30/2015	0	0	0	0	0	0	0	0	78,948	0	0	0
160000968	PHILADELPHIA	PA		05/03/2013	06/30/2015	0	0	0	0	0	0	0	0	231,069	0	0	0
11013500	CLARK	SD		02/27/2008	06/30/2015	0	0	0	0	0	0	0	0	5,111	0	0	0
10668700	HAAKON	SD		03/08/2007	06/30/2015	0	0	0	0	0	0	0	0	20,000	0	0	0
10670800	HAAKON	SD		07/02/2007	06/30/2015	0	0	0	0	0	0	0	0	13,750	0	0	0
10671000	HAAKON	SD		07/02/2007	06/30/2015	0	0	0	0	0	0	0	0	3,500	0	0	0
19753300	HAAKON	SD		04/13/1998	06/30/2015	0	0	0	0	0	0	0	0	11,250	0	0	0
60713238	HAAKON	SD		08/01/2013	06/30/2015	0	0	0	0	0	0	0	0	13,750	0	0	0
10667900	HARDING	SD		01/19/2007	06/30/2015	0	0	0	0	0	0	0	0	28,125	0	0	0
10671600	HUGHES	SD		08/20/2007	06/30/2015	0	0	0	0	0	0	0	0	180,000	0	0	0
10672900	HUGHES	SD		11/07/2007	06/30/2015	0	0	0	0	0	0	0	0	24,000	0	0	0
10675800	HUGHES	SD		07/16/2008	06/30/2015	0	0	0	0	0	0	0	0	120,000	0	0	0
10617100	HYDE	SD		10/30/2001	06/30/2015	0	0	0	0	0	0	0	0	7,501	0	0	0
60712274	HYDE	SD		12/19/2012	06/30/2015	0	0	0	0	0	0	0	0	40,000	0	0	0
60713200	HYDE	SD		06/10/2013	06/30/2015	0	0	0	0	0	0	0	0	56,250	0	0	0
60713224	HYDE	SD		08/07/2013	06/30/2015	0	0	0	0	0	0	0	0	37,500	0	0	0
10657400	LAKE	SD		07/19/2005	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
60712137	LYMAN	SD		04/04/2012	06/30/2015	0	0	0	0	0	0	0	0	3,309	0	0	0
60712278	LYMAN	SD		11/15/2012	06/30/2015	0	0	0	0	0	0	0	0	5,882	0	0	0
60713137	MCPHERSON	SD		04/01/2013	06/30/2015	0	0	0	0	0	0	0	0	57,760	0	0	0
19748400	MEADE	SD		01/23/1998	06/30/2015	0	0	0	0	0	0	0	0	4,500	0	0	0
60712130	MEADE	SD		03/28/2012	06/30/2015	0	0	0	0	0	0	0	0	13,494	0	0	0
19765300	MELLETTE	SD		02/09/1999	06/30/2015	0	0	0	0	0	0	0	0	4,125	0	0	0
10669500	PENNINGTON	SD		05/02/2007	06/30/2015	0	0	0	0	0	0	0	0	8,125	0	0	0
60713209	PENNINGTON	SD		06/17/2013	06/30/2015	0	0	0	0	0	0	0	0	5,034	0	0	0
11004300	SPINK	SD		01/16/2007	06/30/2015	0	0	0	0	0	0	0	0	10,003	0	0	0
10659900	STANLEY	SD		01/03/2006	06/30/2015	0	0	0	0	0	0	0	0	70,000	0	0	0
10678100	STANLEY	SD		08/05/2009	06/30/2015	0	0	0	0	0	0	0	0	5,000	0	0	0
19755700	STANLEY	SD		05/26/1998	06/30/2015	0	0	0	0	0	0	0	0	9,000	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10668400	SULLY	SD		03/13/2007	06/30/2015	0	0	0	0	0	0	0	0	29,000	0	0	0
10674600	SULLY	SD		03/25/2008	06/30/2015	0	0	0	0	0	0	0	0	4,658	0	0	0
60713196	SULLY	SD		07/03/2013	06/30/2015	0	0	0	0	0	0	0	0	205,000	0	0	0
10112000	UNION	SD		01/08/2001	06/30/2015	0	0	0	0	0	0	0	0	2,650	0	0	0
60713182	ARCHER	TX		06/24/2013	06/30/2015	0	0	0	0	0	0	0	0	100,000	0	0	0
60714211	CASTRO	TX		10/02/2014	06/30/2015	0	0	0	0	0	0	0	0	159,005	0	0	0
160000909	COLLEGE STATION	TX		10/26/2010	06/30/2015	0	0	0	0	0	0	0	0	140,951	0	0	0
60714175	COMANCHE	TX		12/01/2014	06/30/2015	0	0	0	0	0	0	0	0	59,500	0	0	0
10658900	DALLAM	TX		09/01/2012	06/30/2015	0	0	(15,828)	0	0	(15,828)	0	0	45,000	0	0	0
60712146	DALLAM	TX		06/18/2012	06/30/2015	0	0	0	0	0	0	0	0	430,555	0	0	0
60712211	DALLAM	TX		08/29/2012	06/30/2015	0	0	0	0	0	0	0	0	70,000	0	0	0
40432000	DAWSON	TX		09/01/2012	06/30/2015	0	0	(1,032)	0	0	(1,032)	0	0	0	0	0	0
10673100	DEAF SMITH	TX		09/01/2012	06/30/2015	0	0	(5,179)	0	0	(5,179)	0	0	16,500	0	0	0
61187802	DEAF SMITH	TX		09/01/2012	06/30/2015	0	0	(3,032)	0	0	(3,032)	0	0	24,197	0	0	0
10620100	EL PASO	TX		02/14/2002	06/30/2015	0	0	0	0	0	0	0	0	660	0	0	0
60713232	FALLS	TX		08/28/2013	06/30/2015	0	0	0	0	0	0	0	0	122,500	0	0	0
10673500	HIDALGO	TX		11/28/2007	06/30/2015	0	0	0	0	0	0	0	0	30,992	0	0	0
10676900	HIDALGO	TX		01/20/2009	06/30/2015	0	0	0	0	0	0	0	0	5,250	0	0	0
19746200	HIDALGO	TX		11/26/1997	06/30/2015	0	0	0	0	0	0	0	0	4,650	0	0	0
160000949	HOUSTON	TX		05/30/2012	06/30/2015	0	0	0	0	0	0	0	0	496,824	0	0	0
60711118	JEFF DAVIS	TX		12/01/2011	06/30/2015	0	0	0	0	0	0	0	0	125,000	0	0	0
10610300	JIM HOGG	TX		12/18/2000	06/30/2015	0	0	0	0	0	0	0	0	4,393	0	0	0
160000933	LEWISVILLE	TX		09/15/2011	06/30/2015	0	0	0	0	0	0	0	0	108,933	0	0	0
40475000	ROBERTSON	TX		09/01/2012	06/30/2015	0	0	(3,375)	0	0	(3,375)	0	0	33,469	0	0	0
60714265	TRAVIS	TX		10/20/2014	06/30/2015	0	0	0	0	0	0	0	0	6,656	0	0	0
60715197	TRAVIS	TX		04/29/2015	06/30/2015	0	0	0	0	0	0	0	0	2,103	0	0	0
19762000	WILLACY	TX		10/07/1998	06/30/2015	0	0	0	0	0	0	0	0	6,000	0	0	0
60713101	WILLIAMSON	TX		03/18/2013	06/30/2015	0	0	0	0	0	0	0	0	80,316	0	0	0
11620500	RICH	UT		09/01/2012	06/30/2015	0	0	23	0	0	23	0	0	23,869	0	0	0
160000728	RICHMOND	VA		10/11/2007	06/30/2015	0	0	0	0	0	0	0	0	88,904	0	0	0
11611400	ADAMS	WA		03/24/2005	06/30/2015	0	0	0	0	0	0	0	0	11,041	0	0	0
11614000	ADAMS	WA		09/01/2012	06/30/2015	0	0	(1,801)	0	0	(1,801)	0	0	19,157	0	0	0
11621700	ADAMS	WA		04/03/2007	06/30/2015	0	0	0	0	0	0	0	0	3,000	0	0	0
11626100	ADAMS	WA		09/26/2007	06/30/2015	0	0	0	0	0	0	0	0	44,407	0	0	0
11635800	ADAMS	WA		09/03/2009	06/30/2015	0	0	0	0	0	0	0	0	25,134	0	0	0
12655000	ADAMS	WA		09/01/2012	06/30/2015	0	0	(2,729)	0	0	(2,729)	0	0	55,394	0	0	0
12655002	ADAMS	WA		09/01/2012	06/30/2015	0	0	(1,556)	0	0	(1,556)	0	0	17,243	0	0	0
19942500	ADAMS	WA		05/11/1998	06/30/2015	0	0	0	0	0	0	0	0	14,351	0	0	0
40471000	ADAMS	WA		09/01/2012	06/30/2015	0	0	(2,148)	0	0	(2,148)	0	0	50,072	0	0	0
19948800	BENTON	WA		11/17/1998	06/30/2015	0	0	0	0	0	0	0	0	10,316	0	0	0
19989400	BENTON	WA		05/01/2003	06/30/2015	0	0	0	0	0	0	0	0	6,125	0	0	0
60711182	BENTON	WA		01/13/2012	06/30/2015	0	0	0	0	0	0	0	0	54,076	0	0	0
60712173	BENTON	WA		08/13/2012	06/30/2015	0	0	0	0	0	0	0	0	190,924	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712282	BENTON	WA		11/29/2012	06/30/2015	0	0	0	0	0	0	0	0	42,445	0	0	0
60713271	DOUGLAS	WA		09/30/2013	06/30/2015	0	0	0	0	0	0	0	0	13,483	0	0	0
10257700	FRANKLIN	WA		05/23/2011	06/30/2015	0	0	0	0	0	0	0	0	18,524	0	0	0
11622000	FRANKLIN	WA		09/01/2012	06/30/2015	0	0	(2,692)	0	0	(2,692)	0	0	14,076	0	0	0
12634000	FRANKLIN	WA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	0	0	0	0
12662000	FRANKLIN	WA		09/01/2012	06/30/2015	0	0	0	0	0	0	0	0	8,881	0	0	0
12763000	FRANKLIN	WA		09/01/2012	06/30/2015	0	0	(1,056)	0	0	(1,056)	0	0	0	0	0	0
60711171	FRANKLIN	WA		02/09/2012	06/30/2015	0	0	0	0	0	0	0	0	37,575	0	0	0
60712188	FRANKLIN	WA		07/30/2012	06/30/2015	0	0	0	0	0	0	0	0	29,450	0	0	0
60712252	FRANKLIN	WA		11/27/2012	06/30/2015	0	0	0	0	0	0	0	0	20,417	0	0	0
60712253	FRANKLIN	WA		12/20/2012	06/30/2015	0	0	0	0	0	0	0	0	6,471	0	0	0
60713145	FRANKLIN	WA		03/21/2013	06/30/2015	0	0	0	0	0	0	0	0	33,897	0	0	0
60714260	FRANKLIN	WA		10/10/2014	06/30/2015	0	0	0	0	0	0	0	0	2,631	0	0	0
11616800	GARFIELD	WA		06/19/2006	06/30/2015	0	0	0	0	0	0	0	0	9,244	0	0	0
10008800	GRANT	WA		01/15/2010	06/30/2015	0	0	0	0	0	0	0	0	82,708	0	0	0
10049700	GRANT	WA		05/17/2010	06/30/2015	0	0	0	0	0	0	0	0	19,562	0	0	0
10076200	GRANT	WA		09/01/2012	06/30/2015	0	0	(19,095)	0	0	(19,095)	0	0	0	0	0	0
11616500	GRANT	WA		09/01/2012	06/30/2015	0	0	(11,025)	0	0	(11,025)	0	0	20,746	0	0	0
11617200	GRANT	WA		05/09/2006	06/30/2015	0	0	0	0	0	0	0	0	110,736	0	0	0
11617300	GRANT	WA		07/10/2006	06/30/2015	0	0	0	0	0	0	0	0	10,112	0	0	0
11620700	GRANT	WA		09/01/2012	06/30/2015	0	0	(21,267)	0	0	(21,267)	0	0	0	0	0	0
11632300	GRANT	WA		10/29/2008	06/30/2015	0	0	0	0	0	0	0	0	38,521	0	0	0
11633800	GRANT	WA		04/14/2009	06/30/2015	0	0	0	0	0	0	0	0	34,685	0	0	0
11634200	GRANT	WA		05/11/2009	06/30/2015	0	0	0	0	0	0	0	0	14,905	0	0	0
11635500	GRANT	WA		07/22/2009	06/30/2015	0	0	0	0	0	0	0	0	11,366	0	0	0
12753000	GRANT	WA		09/01/2012	06/30/2015	0	0	(3,010)	0	0	(3,010)	0	0	0	0	0	0
19941200	GRANT	WA		05/07/1998	06/30/2015	0	0	0	0	0	0	0	0	14,386	0	0	0
19979900	GRANT	WA		02/14/2002	06/30/2015	0	0	0	0	0	0	0	0	30,533	0	0	0
19983100	GRANT	WA		05/02/2002	06/30/2015	0	0	0	0	0	0	0	0	15,276	0	0	0
19998100	GRANT	WA		08/02/2004	06/30/2015	0	0	0	0	0	0	0	0	7,666	0	0	0
19999500	GRANT	WA		11/10/2004	06/30/2015	0	0	0	0	0	0	0	0	9,832	0	0	0
60711104	GRANT	WA		08/22/2011	06/30/2015	0	0	0	0	0	0	0	0	50,000	0	0	0
60711195	GRANT	WA		02/13/2012	06/30/2015	0	0	0	0	0	0	0	0	20,710	0	0	0
60711196	GRANT	WA		02/13/2012	06/30/2015	0	0	0	0	0	0	0	0	19,269	0	0	0
60711210	GRANT	WA		02/29/2012	06/30/2015	0	0	0	0	0	0	0	0	17,041	0	0	0
60712196	GRANT	WA		08/23/2012	06/30/2015	0	0	0	0	0	0	0	0	10,345	0	0	0
60712231	GRANT	WA		08/31/2012	06/30/2015	0	0	0	0	0	0	0	0	7,575	0	0	0
60712307	GRANT	WA		02/11/2013	06/30/2015	0	0	0	0	0	0	0	0	53,439	0	0	0
60713195	GRANT	WA		06/10/2013	06/30/2015	0	0	0	0	0	0	0	0	19,950	0	0	0
60713254	GRANT	WA		09/05/2013	06/30/2015	0	0	0	0	0	0	0	0	11,761	0	0	0
60713255	GRANT	WA		09/05/2013	06/30/2015	0	0	0	0	0	0	0	0	15,733	0	0	0
60713256	GRANT	WA		08/29/2013	06/30/2015	0	0	0	0	0	0	0	0	25,918	0	0	0
60714207	GRANT	WA		08/08/2014	06/30/2015	0	0	0	0	0	0	0	0	34,080	0	0	0
60714258	GRANT	WA		11/17/2014	06/30/2015	0	0	0	0	0	0	0	0	293,000	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60715109	GRANT	WA		01/12/2015	06/30/2015	0	0	0	0	0	0	0	0	4,598	0	0	0
60715122	GRANT	WA		01/29/2015	06/30/2015	0	0	0	0	0	0	0	0	21,380	0	0	0
160000707	KENT	WA		02/11/2008	06/30/2015	0	0	0	0	0	0	0	0	57,556	0	0	0
60713268	LEWIS	WA		10/11/2013	06/30/2015	0	0	0	0	0	0	0	0	20,935	0	0	0
10008500	LINCOLN	WA		12/09/2009	06/30/2015	0	0	0	0	0	0	0	0	21,175	0	0	0
11619100	LINCOLN	WA		09/20/2006	06/30/2015	0	0	0	0	0	0	0	0	73,979	0	0	0
11622200	LINCOLN	WA		05/01/2007	06/30/2015	0	0	0	0	0	0	0	0	95,500	0	0	0
60712133	OKANOGAN	WA		04/23/2012	06/30/2015	0	0	0	0	0	0	0	0	18,449	0	0	0
60712281	OKANOGAN	WA		11/29/2012	06/30/2015	0	0	0	0	0	0	0	0	110,752	0	0	0
60713218	OKANOGAN	WA		07/09/2013	06/30/2015	0	0	0	0	0	0	0	0	13,409	0	0	0
60714129	OKANOGAN	WA		02/26/2014	06/30/2015	0	0	0	0	0	0	0	0	8,981	0	0	0
60712306	SPOKANE	WA		08/01/2013	06/30/2015	0	0	0	0	0	0	0	0	9,066	0	0	0
60713135	STEVENS	WA		02/20/2013	06/30/2015	0	0	0	0	0	0	0	0	7,616	0	0	0
11619600	WHITMAN	WA		12/11/2006	06/30/2015	0	0	0	0	0	0	0	0	4,603	0	0	0
19980300	WHITMAN	WA		02/14/2002	06/30/2015	0	0	0	0	0	0	0	0	19,402	0	0	0
19990600	WHITMAN	WA		04/28/2003	06/30/2015	0	0	0	0	0	0	0	0	9,940	0	0	0
19994000	WHITMAN	WA		07/28/2003	06/30/2015	0	0	0	0	0	0	0	0	6,337	0	0	0
60712166	YAKIMA	WA		05/29/2012	06/30/2015	0	0	0	0	0	0	0	0	21,439	0	0	0
60712189	YAKIMA	WA		07/31/2012	06/30/2015	0	0	0	0	0	0	0	0	124,424	0	0	0
60713160	YAKIMA	WA		04/25/2013	06/30/2015	0	0	0	0	0	0	0	0	21,853	0	0	0
60713227	YAKIMA	WA		07/17/2013	06/30/2015	0	0	0	0	0	0	0	0	3,168	0	0	0
11010500	ADAMS	WI		09/14/2007	06/30/2015	0	0	0	0	0	0	0	0	8,711	0	0	0
60712110	IOWA	WI		03/08/2012	06/30/2015	0	0	0	0	0	0	0	0	15,474	0	0	0
10661300	LAFAYETTE	WI		12/01/2005	06/30/2015	0	0	0	0	0	0	0	0	6,924	0	0	0
10667000	LAFAYETTE	WI		08/10/2006	06/30/2015	0	0	0	0	0	0	0	0	8,774	0	0	0
12746000	LAFAYETTE	WI		09/01/2012	06/30/2015	0	0	(1,578)	0	0	(1,578)	0	0	18,428	0	0	0
60712113	LAFAYETTE	WI		03/29/2012	06/30/2015	0	0	0	0	0	0	0	0	8,334	0	0	0
60712164	LAFAYETTE	WI		05/24/2012	06/30/2015	0	0	0	0	0	0	0	0	4,523	0	0	0
60712234	LAFAYETTE	WI		10/10/2012	06/30/2015	0	0	0	0	0	0	0	0	21,733	0	0	0
60712238	LAFAYETTE	WI		09/17/2012	06/30/2015	0	0	0	0	0	0	0	0	24,590	0	0	0
60713258	LAFAYETTE	WI		08/29/2013	06/30/2015	0	0	0	0	0	0	0	0	19,483	0	0	0
60713301	LAFAYETTE	WI		11/26/2013	06/30/2015	0	0	0	0	0	0	0	0	1,429	0	0	0
60714271	POLK	WI		11/20/2014	06/30/2015	0	0	0	0	0	0	0	0	39,413	0	0	0
60714272	POLK	WI		11/20/2014	06/30/2015	0	0	0	0	0	0	0	0	13,308	0	0	0
60714273	POLK	WI		11/20/2014	06/30/2015	0	0	0	0	0	0	0	0	8,386	0	0	0
60713109	PORTAGE	WI		03/19/2013	06/30/2015	0	0	0	0	0	0	0	0	29,933	0	0	0
12760000	WAUSHARA	WI		09/01/2012	06/30/2015	0	0	(2,229)	0	0	(2,229)	0	0	12,007	0	0	0
60712294	WAUSHARA	WI		01/11/2013	06/30/2015	0	0	0	0	0	0	0	0	20,127	0	0	0
60714180	WINNEBAGO	WI		06/02/2014	06/30/2015	0	0	0	0	0	0	0	0	6,786	0	0	0
60712180	ALBANY	WY		07/02/2012	06/30/2015	0	0	0	0	0	0	0	0	54,665	0	0	0
60712181	ALBANY	WY		07/02/2012	06/30/2015	0	0	0	0	0	0	0	0	100,073	0	0	0
10629800	BIG HORN	WY		03/28/2003	06/30/2015	0	0	0	0	0	0	0	0	35,663	0	0	0
60712101	BIG HORN	WY		02/29/2012	06/30/2015	0	0	0	0	0	0	0	0	18,624	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
19767200	CARBON	WY		01/19/1999	06/30/2015	0	0	0	0	0	0	0	0	9,500	0	0	0
10669800	JOHNSON	WY		05/07/2007	06/30/2015	0	0	0	0	0	0	0	0	11,500	0	0	0
10646600	LARAMIE	WY		06/16/2004	06/30/2015	0	0	0	0	0	0	0	0	53,000	0	0	0
60713311	LINCOLN	WY		02/07/2014	06/30/2015	0	0	0	0	0	0	0	0	7,639	0	0	0
60713143	NATRONA	WY		04/03/2013	06/30/2015	0	0	0	0	0	0	0	0	7,756	0	0	0
60714221	PARK	WY		08/06/2014	06/30/2015	0	0	0	0	0	0	0	0	28,750	0	0	0
10673600	WESTON	WY		12/21/2007	06/30/2015	0	0	0	0	0	0	0	0	8,125	0	0	0
19752700	WESTON	WY		04/08/1998	06/30/2015	0	0	0	0	0	0	0	0	5,250	0	0	0
0299999. Total - Mortgages With Partial Repayments						0	0	(375,670)	0	0	(375,670)	0	0	54,906,502	0	0	0
0599999. Total Mortgages						365,252,642	0	(488,076)	0	0	(488,076)	0	359,701,899	414,775,759	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	AISLING CAPITAL II, L.P.	WILMINGTON	DE	AISLING CAPITAL		01/01/2006	3	0	78,600	0	0	0.0
000000 00 0	AISLING CAPITAL III, L.P.	WILMINGTON	DE	AISLING CAPITAL L.L.C.		09/18/2008	3	0	406,020	0	1,199,113	0.0
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.		09/20/2007	3	0	81,846	0	5,235,199	0.0
000000 00 0	APOLLO INVESTMENT FUND VIII, LP.	WILMINGTON	DE	APOLLO CAPITAL MANAGEMENT VIII, LLC		02/05/2014	3	0	1,196,298	0	11,763,888	0.0
000000 00 0	ARDIAN INFRASTRUCTURE FUND IV S.C.A., SICAR B	LUXEMBOURG		ARDIAN INFRASTRUCTURE IV S.a.r.l.		02/20/2015	3	33,405	1,953,649	0	32,123,820	0.0
000000 00 0	ASF VI B L.P.	SCOTLAND	SCOTLAND	ASF VI GP LIMITED		12/27/2013	3	0	4,998,369	0	61,069,573	0.1
000000 00 0	ASF VI INFRASTRUCTURE B L.P.	SCOTLAND	SCOTLAND	ASF VI GP LIMITED		12/27/2013	3	0	165,002	0	3,353,151	0.1
000000 00 0	AXA EARLY SECONDARY FUND V.		UNITED KINGDOM	AXA PRIVATE EQUITY UK LIMITED		09/12/2012	3	0	476,790	0	30,787,230	0.6
000000 00 0	AXA EXPANSION FUND III		FRANCE	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.		09/12/2012	3	0	639,842	0	4,585,744	0.0
000000 00 0	AXA LBO FUND V	PARIS	FRANCE	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.		02/09/2012	3	0	2,445,075	0	21,610,543	0.0
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.	LAKE FOREST	IL	BDCM OPPORTUNIT FUND II G.P., LLC		01/27/2006	3	0	79,094	0	941,324	0.0
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.	LONDON	ENGLAND	BRIDGEPOINT CAPITAL LTD.		05/14/2008	3	0	(613,082)	0	2,147,208	0.0
000000 00 0	CARLYLE PARTNERS V, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		05/15/2007	3	0	204,257	0	6,047,664	0.0
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.	CAYMAN ISLANDS	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.		02/12/2008	3	0	66,897	0	3,727,810	0.0
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.	NEW YORK	NY	DLJ INVESTMENT PARTNERS, INC.		05/16/2006	2	0	521,555	0	8,360,511	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	107,376	0	217,528	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	112,886	0	1,539,320	0.0
000000 00 0	ENCAP ENERGY CAPITAL FUND X, L.P.	WILMINGTON	DE	ENCAP EQUITY FUND X GP, LP		04/07/2015	3	1,338,400	(403,226)	0	26,959,454	0.0
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES (2003) L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY		09/11/2003	3	0	930	0	2,029,596	1.0
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY		02/16/2005	3	0	37,305	0	297,288	1.0
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY		05/22/2007	3	0	26,307	0	12,280,758	1.0
000000 00 0	GCM GROSVENOR PROJECT R, L.P.	WILMINGTON	DE	GCM PROJECT R GP, L.P.		03/18/2015	3	0	668,175	0	18,928,289	0.2
000000 00 0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.)	WILMINGTON	DE	AIG GLOBAL INVESTMENT CORP.		05/15/2007	3	0	(75,179)	0	460,103	0.0
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED		09/12/2012	3	0	371,307	0	4,104,978	0.1
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.	WILMINGTON	DE	KELSO GP VIII, L.P.		07/20/2007	3	0	1,546,322	0	5,830,922	0.0
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.	DELAWARE	MD	MHR INSTITUTIONAL ADVISORS III LLC		09/07/2006	3	0	130,000	0	7,244,395	0.0
000000 00 0	NAPIER PARK RAILCAR LEASE FUND, LLC	WILMINGTON	DE	NAPIER PARK GLOBAL CAPITAL LLC		05/23/2013	2	0	(460,867)	0	3,543,486	0.1
000000 00 0	NEW VENTURE PARTNERS IV, L.P.	WILMINGTON	DE	NVPG IV LLC		05/08/2006	3	0	173,407	0	1,297,995	0.1
000000 00 0	NGP NATURAL RESOURCES XI, L.P.	WILMINGTON	DE	G.F.W. Energy XI, L.P.		06/30/2014	2	0	495,055	0	19,153,134	0.0
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON	DE	OAK HILL CAPITAL MANAGEMENT, LLC		02/16/2005	3	0	12,050	0	77,651	0.0
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.	CAYMAN ISLANDS	CAYMAN ISLAND	OHCP GENPAR III, L.P.		02/12/2008	3	0	26,301	0	1,940,235	0.0
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.		11/09/2006	3	0	(113,346)	0	2,159,471	0.0
000000 00 0	SNOW PHIPPS GROUP, L.P.	WILMINGTON	DE	SPG GP, L.L.C.		06/29/2007	3	0	(354,703)	0	1,380,804	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,371,805	15,000,312	0	302,398,185	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II G.P.		08/25/2014	3	0	1,500,000	0	48,500,000	0.1
000000 00 0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN REAL ESTATE MANAGEMENT G.P.		11/18/2010	3	0	5,233,200	0	11,218,879	0.1
000000 00 0	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.	WILMINGTON	DE	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC		07/02/2013	3	0	(209,002)	0	1,595,750	0.0
000000 00 0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP.	WILMINGTON	DE	MADISON INTERNATIONAL HOLDINGS V, LLC		10/18/2013	3	0	1,036,114	0	1,393,094	0.0
000000 00 0	NORMANDY REAL ESTATE FUND III, LP.	WILMINGTON	DE	NORMANDY REAL ESTATE FUND III GP, LLC		10/22/2013	3	0	546,782	0	3,607,905	0.1
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	8,107,094	0	66,315,628	XXX
4499999. Subtotal - Unaffiliated								1,371,805	23,107,406	0	368,713,813	XXX
4699999. Totals								1,371,805	23,107,406	0	368,713,813	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
ISIP Identificat	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/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AISLING CAPITAL II, L.P.	WILMINGTON	DE	AISLING CAPITAL	01/01/2006	06/30/2015	7,005,422	86,127	0	0	0	86,127	0	0	472,195	0	0	0	1,532,295
000000 00 0	AISLING CAPITAL III, L.P.	WILMINGTON	DE	AISLING CAPITAL L.L.C.	09/18/2008	06/30/2015	7,481,094	(1,022,436)	0	0	0	(1,022,436)	0	0	437,056	0	0	0	1,197,016
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.	NEW YORK	NY	AIG GLOBAL INVESTMENT CORP.	06/23/2003	06/30/2015	3,681,893	(703,273)	0	0	0	(703,273)	0	0	192,719	0	0	0	646,641
000000 00 0	ALYDAR QP FUND, LP	DELAWARE	MD	ALYDAR QP FUND, L.P.	07/01/2004	06/30/2015	12,665,757	(1,995,270)	0	0	0	(1,995,270)	0	0	9,471,419	0	0	0	1,970,995
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.	WILMINGTON	DE	AMERICAN SECURITIES ASSOCIATES V, L.L.C.	09/18/2008	06/30/2015	17,308,648	231,789	0	0	0	231,789	0	0	72,128	0	0	0	187,978
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VI, L.P.	09/14/2005	06/30/2015	9,699,873	(1,445,097)	0	0	0	(1,445,097)	0	0	283,892	0	0	0	1,445,228
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.	09/20/2007	06/30/2015	10,824,018	(539,948)	0	0	0	(539,948)	0	0	865,403	0	0	0	996,674
000000 00 0	ASF VI B L.P.	SCOTLAND	SCOTLAND	ASF VI GP LIMITED	12/27/2013	06/30/2015	25,294,009	1,617,353	0	0	0	1,617,353	0	0	525,452	0	0	0	(223,261)
000000 00 0	ASF VI INFRASTRUCTURE B L.P.	SCOTLAND	SCOTLAND	ASF VI GP LIMITED	12/27/2013	06/30/2015	1,812,484	(286,871)	0	0	0	(286,871)	0	0	60,910	0	0	0	(17,979)
000000 00 0	AXA EARLY SECONDARY FUND V		UNITED KINGDOM	AXA PRIVATE EQUITY UK LIMITED	09/12/2012	06/30/2015	4,696,673	312,262	0	0	0	312,262	0	0	300,201	0	0	0	0
000000 00 0	AXA EQUITABLE AGRIFINANCE LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS, LLC	07/08/2011	06/30/2015	466,987	(59,985)	0	0	0	(59,985)	0	0	250,000	0	0	0	0
000000 00 0	AXA SECONDARY FUND V B L.P.	SCOTLAND	SCOTLAND	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED	02/10/2011	06/30/2015	54,507,447	1,430,942	0	0	0	1,430,942	0	0	3,999,924	0	0	0	879,872
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.	LAKE FOREST	IL	BDCM OPPORTUNIT FUND II G.P., LLC	01/27/2006	06/30/2015	25,282,755	914,563	0	0	0	914,563	0	0	270,746	0	0	0	(99,680)
000000 00 0	BDCM OPPORTUNITY FUND L.P.	LAKE FOREST	IL	BLACK DIAMOND CAPITAL MANAGEMENT LLC	02/20/2003	06/30/2015	9,398,025	(3,498,883)	0	0	0	(3,498,883)	0	0	715,286	0	0	0	0
000000 00 0	BRIDGEPOINT EUROPE I, L.P.	LONDON	ENGLAND	BRIDGEPOINT CAPITAL(fka:NATWEST)	08/28/1998	06/30/2015	269,456	(10,945)	0	0	0	(10,945)	0	0	92,104	0	0	0	0
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.	LONDON	ENGLAND	BRIDGEPOINT CAPITAL LTD.	05/14/2008	06/30/2015	14,381,920	(1,861,959)	0	0	0	(1,861,959)	0	0	350,819	0	0	0	160,082
000000 00 0	CARLYLE PARTNERS IV, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC	11/11/2004	06/30/2015	6,686,690	527,972	0	0	0	527,972	0	0	362,430	0	0	0	537,380
000000 00 0	CARLYLE PARTNERS V, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC	05/15/2007	06/30/2015	23,278,548	(672,017)	0	0	0	(672,017)	0	0	745,696	0	0	0	2,149,498
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON	DE	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	06/30/2015	13,813,877	290,014	0	0	0	290,014	0	0	4,071,164	0	0	0	0
000000 00 0	CINVEN CAPITAL MANAGEMENT IV, L.P.	WILMINGTON	DE	CINVEN LIMITED PARTNERSHIP SERVICES	05/03/2006	06/30/2015	12,668,480	(727,165)	0	0	0	(727,165)	0	0	1,328,602	0	0	0	596,598
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.	02/16/2005	06/30/2015	7,765,814	(62,398)	0	0	0	(62,398)	0	0	455,830	0	0	0	694,429
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.	02/12/2008	06/30/2015	21,347,164	(1,130,827)	0	0	0	(1,130,827)	0	0	562,861	0	0	0	2,443,446
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.	NEW YORK	NY	DLJ INVESTMENT PARTNERS, INC.	05/16/2006	06/30/2015	2,925,649	124	0	0	0	124	0	0	1,360,151	0	0	0	353,502
000000 00 0	DLJ MB OVERSEAS PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS	01/22/2000	06/30/2015	417,773	(4,650)	0	0	0	(4,650)	0	0	282,529	0	0	0	4,650
000000 00 0	DLJ MERCHANT BANKING PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS	01/22/2000	06/30/2015	1,172,825	10,353	0	39,756	0	(29,403)	0	0	147,174	0	0	0	29,402
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.	NEW YORK	NY	DLJ MERCHANT BANKING IV, LP	05/16/2006	06/30/2015	3,446,799	(121,837)	0	0	0	(121,837)	0	0	819,325	0	0	0	15,056
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC	05/16/2006	06/30/2015	2,891,107	11,086	0	0	0	11,086	0	0	369,299	0	0	0	(32,446)
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.	HOUSTON	TX	ENCAP EQUITY FUND VII GP, L.P.	09/19/2007	06/30/2015	6,258,328	(250,200)	0	0	0	(250,200)	0	0	38,858	0	0	0	89,224
000000 00 0	FRANCISCO PARTNERS	SAN FRANCISCO	CA	FRANCISCO INVESTMENT PARTNERS	11/16/2000	06/30/2015	2,834,719	(234,816)	0	0	0	(234,816)	0	0	7,478	0	0	0	193,692
000000 00 0	FRANCISCO PARTNERS II, L.P.	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II	05/16/2006	06/30/2015	8,165,419	(355,489)	0	0	0	(355,489)	0	0	66,811	0	0	0	(12,908)
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES (2003) L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY	09/11/2003	06/30/2015	1,783,900	(195,591)	0	316,353	0	(511,944)	0	0	232,486	0	0	0	558,478
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY	02/16/2005	06/30/2015	11,845,924	(352,857)	0	0	0	(352,857)	0	0	1,837,622	0	0	0	184,131
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY	05/22/2007	06/30/2015	39,675,827	(1,045,980)	0	0	0	(1,045,980)	0	0	1,279,046	0	0	0	2,245,327
000000 00 0	GCM GROSVENOR PROJECT R, L.P.	WILMINGTON	DE	GCM PROJECT R GP, L.P.	03/18/2015	06/30/2015	0	47,694	0	0	0	47,694	0	0	2,333,800	0	0	0	(47,694)
000000 00 0	GREEN EQUITY INVESTORS IV L.P.	LOS ANGELES	CA	LEONARD GREEN & PARTNERS	09/19/2002	06/30/2015	11,507,404	361,349	0	0	0	361,349	0	0	251,702	0	0	0	76,908
000000 00 0	GREEN EQUITY INVESTORS V, L.P.	WILMINGTON	DE	GEI CAPITAL V, LLC	11/09/2006	06/30/2015	21,849,983	(881,914)	0	0	0	(881,914)	0	0	4,021,537	0	0	0	2,202,255
000000 00 0	HALCYON STRUCTURED OPPORTUNITY FUND, L.P.	WILMINGTON	DE	HALCYON STRUCTURED ASSET MANAGEMENT L.P.	04/02/2007	06/30/2015	84,193	(2,741)	0	0	0	(2,741)	0	0	19,382	0	0	0	0
000000 00 0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.)	WILMINGTON	DE	AIG GLOBAL INVESTMENT CORP.	05/15/2007	06/30/2015	24,649,462	304,547	0	0	0	304,547	0	0	154,571	0	0	0	(75,555)
000000 00 0	ICV PARTNERS II, L.P.	WILMINGTON	DE	ICV ASSOCIATES II, LLC	02/16/2005	06/30/2015	3,404,668	128,821	0	0	0	128,821	0	0	137,831	0	0	0	108,550
000000 00 0	IRONWOOD MEZZANINE FUND II, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED	10/31/2006	06/30/2015	2,649,309	(68,203)	0	0	0	(68,203)	0	0	64,114	0	0	0	104,869
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED	09/12/2012	06/30/2015	5,298,507	(40,191)	0	0	0	(40,191)	0	0	16,336	0	0	0	139,774
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.	NEW YORK	NY	JEFFERIES CAPITAL PARTNERS IV, LLC	05/18/2005	06/30/2015	1,550,005	91,664	0	0	0	91,664	0	0	28,794	0	0	0	0

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						
ISIP Identificat	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/Adjusting 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	KELSO INVESTMENT ASSOCIATES VII, L.P.	WILMINGTON	DE	KELSO MEZZANINE LLC	09/25/2003	06/30/2015	1,862,656	306,143	0	539,970	0	(233,827)	0	0	47,008	0	0	0	83,430
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.	WILMINGTON	DE	KELSO GP VIII, L.P.	07/20/2007	06/30/2015	27,076,205	(1,331,866)	0	0	0	(1,331,866)	0	0	68,819	0	0	0	2,690,995
000000 00 0	KOHLBERG INVESTOR VI, L.P.	WILMINGTON	DE	KOHLBERG COMPANY	06/21/2007	06/30/2015	4,674,049	15,639	0	0	0	15,639	0	0	1,152,022	0	0	0	0
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	LS POWER EQUITY ADVISORS II, L.L.C.	05/07/2007	06/30/2015	9,328,833	165,277	0	0	0	165,277	0	0	250,989	0	0	0	(56,500)
000000 00 0	MACQUARIE INFRASTRUCTURE PARTNERS, L.P.	DELAWARE	MD	MACQUARIE INFRASTRUCTURE PARTNERS U.S. GP LLC	03/23/2007	06/30/2015	21,126,532	275,386	0	0	0	275,386	0	0	422,590	0	0	0	0
000000 00 0	MAGNETAR CAPITAL FUND, L.P.	WILMINGTON	DE	MAGNETAR CAPITAL	10/01/2005	06/30/2015	215,458	(7,212)	0	0	0	(7,212)	0	0	29,270	0	0	0	0
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.	DELAWARE	MD	MHR INSTITUTIONAL ADVISORS III LLC	09/07/2006	06/30/2015	15,076,479	(1,704,203)	0	0	0	(1,704,203)	0	0	492,709	0	0	0	1,431,233
000000 00 0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON	DE	NGP FUND IX	10/01/2007	06/30/2015	17,000,120	(1,701,802)	0	0	0	(1,701,802)	0	0	459,661	0	0	0	1,383,419
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.	NEW YORK	NY	NATURAL GAS PARTNERS, L.P.	11/16/2005	06/30/2015	13,258,059	(585,809)	0	0	0	(585,809)	0	0	404,035	0	0	0	786,917
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.	WILMINGTON	DE	NEW MOUTAIN INVESTMENT L.L.C.	12/20/2007	06/30/2015	13,574,847	(393,531)	0	0	0	(393,531)	0	0	(154,885)	0	0	0	580,553
000000 00 0	NEW VENTURE PARTNERS IV, L.P.	WILMINGTON	DE	NVPG IV LLC	05/08/2006	06/30/2015	7,475,820	66,203	0	0	0	66,203	0	0	18,397	0	0	0	(110,867)
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON	DE	OAK HILL CAPITAL MANAGEMENT, LLC	02/16/2005	06/30/2015	2,972,632	97,652	0	399,333	0	(301,681)	0	0	376,886	0	0	0	280,502
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	OHCP GENPAR III, L.P.	02/12/2008	06/30/2015	14,799,492	(604,847)	0	0	0	(604,847)	0	0	198,966	0	0	0	979,492
000000 00 0	PERRY PARTNERS, L.P.	WILMINGTON	DE	PERRY CORP	07/01/1997	06/30/2015	418,777	20,932	0	0	0	20,932	0	0	27,710	0	0	0	0
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.	11/09/2006	06/30/2015	15,897,736	(310,639)	0	0	0	(310,639)	0	0	567,974	0	0	0	284,271
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.	WILMINGTON	DE	RIVERSIDE PARTNERS L.L.C.	05/14/2008	06/30/2015	9,494,609	(1,569,740)	0	0	0	(1,569,740)	0	0	656,133	0	0	0	1,512,601
000000 00 0	SNOW PHIPPS GROUP, L.P.	WILMINGTON	DE	SPG GP, L.L.C.	06/29/2007	06/30/2015	10,554,662	190,968	0	0	0	190,968	0	0	1,717,709	0	0	0	10,770
000000 00 0	TECHNOLOGY CROSSOVER VENTURES IV	NEW YORK	NY	TECHNOLOGY CROSSOVER VENTURE PARTNERS	08/17/2000	06/30/2015	38,561	8,506	0	0	0	8,506	0	0	46,882	0	0	0	0
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V	WILMINGTON	DE	TECHNOLOGY CROSSOVER VENTURE PARTNERS	04/01/2004	06/30/2015	4,066,871	138,345	0	0	0	138,345	0	0	86,288	0	0	0	238,450
000000 00 0	TRIMARAN FUND II, L.L.C.	WILMINGTON	DE	TRIMARAN INVESTORS	04/14/2000	06/30/2015	8,923,156	133,521	0	0	0	133,521	0	0	947,260	0	0	0	1,490,341
000000 00 0	VECTOR CAPITAL III, L.P.	WILMINGTON	DE	VECTOR CAPITAL III, L.P.	11/11/2004	06/30/2015	7,620,900	304,381	0	0	0	304,381	0	0	1,048,808	0	0	0	122,855
000000 00 0	VECTOR CAPITAL IV, L.P.	WILMINGTON	DE	VECTOR CAPITAL PARTNERS IV, L.L.C.	05/30/2007	06/30/2015	15,944,580	534,915	0	0	0	534,915	0	0	716,493	0	0	0	535,703
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS & COMPANY	05/18/2005	06/30/2015	5,311,259	(50,347)	0	0	0	(50,347)	0	0	375,000	0	0	0	327,300
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.	WILMINGTON	DE	WARBURG PINCUS & COMPANY	09/20/2007	06/30/2015	20,212,200	975,180	0	0	0	975,180	0	0	126,325	0	0	0	393,248
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.	WILMINGTON	DE	WILLIS STEIN & PARTNERS	04/11/2001	06/30/2015	240,119	1,928	0	0	0	1,928	0	0	114,461	0	0	0	34
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							689,913,447	(16,229,903)	0	1,295,412	0	(17,525,315)	0	0	49,553,193	0	0	0	34,199,174
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN REAL ESTATE MANAGEMENT G.P.	11/18/2010	06/30/2015	26,209,362	(3,240,995)	0	0	0	(3,240,995)	0	0	6,225,191	0	0	0	5,189,393
000000 00 0	AVALONBAY VALUE ADDED FUND, L.P.	WILMINGTON	DE	AVALONBAY CAPITAL MANAGEMENT, INC.	10/14/2004	06/30/2015	286,882	0	0	0	0	0	0	0	261,683	0	0	0	0
000000 00 0	CPCR OPPORTUNITY FUND II, LLC	NEW YORK	NY	CPC RESOURCES INC	01/31/2005	06/30/2015	180,152	(67,702)	0	0	0	(67,702)	0	0	43,077	0	0	0	72,390
000000 00 0	E-WALK, LLC	NEW YORK	NY	E-WALK INVESTORS, LLC	07/01/1997	06/30/1997	(3,009,004)	0	0	0	0	0	0	0	65,657	0	0	0	91,206
000000 00 0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP	WILMINGTON	DE	MADISON INTERNATIONAL HOLDINGS V, LLC	10/18/2013	06/30/2015	7,497,997	389,919	0	0	0	389,919	0	0	164,592	0	0	0	144,256
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.	WILMINGTON	DE	MADISON MARQUETTE FUND GP, L.L.C.	04/20/2007	06/30/2015	11,586,776	567,149	0	0	0	567,149	0	0	953,443	0	0	0	0
859285 ?A 8	STERLING AMERICAN III	NEW YORK	NY	SAP REAL ESTATE FUNDING	10/01/1999	06/30/2015	542,284	0	0	0	0	0	0	0	34,384	0	0	0	139,188
80305# \A 8	STERLING AMERICAN PROP IV	NEW YORK	NY	SAP REAL ESTATE FUNDING	07/10/2002	06/30/2015	3,003,945	0	0	0	0	0	0	0	1,416,842	0	0	0	975,038
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							46,298,394	(2,351,629)	0	0	0	(2,351,629)	0	0	9,164,869	0	0	0	6,611,471
Any Other Class of Asset - Unaffiliated																			
000000 00 0	INVESTMENT IN ART OBJECTS	NEW YORK	NY	VARIOUS	01/01/1984	06/30/2015	8,175,409	0	0	0	0	0	0	92,013	100,000	0	7,987	7,987	-
4299999. Total - Any Other Class of Asset - Unaffiliated							8,175,409	0	0	0	0	0	0	92,013	100,000	0	7,987	7,987	0
4499999. Subtotal - Unaffiliated							744,387,250	(18,581,532)	0	1,295,412	0	(19,876,944)	0	92,013	58,818,062	0	7,987	7,987	40,810,645
4699999. Totals							744,387,250	(18,581,532)	0	1,295,412	0	(19,876,944)	0	92,013	58,818,062	0	7,987	7,987	40,810,645

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3134A2 HG 6	FED HOME LOAN MTG CORP		05/27/2015	BARCLAYS PLC		30,099,136	40,000,000	0	1
912803 BF 9	UNITED STATES OF AMERICA TREASURY		05/22/2015	BARCLAYS PLC		51,386,400	65,000,000	0	1
912803 DU 4	UNITED STATES OF AMERICA TREASURY		05/27/2015	MORGAN STANLEY		14,423,524	35,000,000	0	1
912810 FJ 2	UNITED STATES OF AMERICA TREASURY		04/20/2015	BANK OF AMERICA CORP		117,612,000	79,200,000	871,036	1
912810 FM 5	UNITED STATES OF AMERICA TREASURY		04/06/2015	JPMORGAN CHASE & CO		152,109,375	100,000,000	2,468,923	1
912810 QP 6	US TREASURY INFLATION INDEX		06/30/2015	CAPITALIZED INTEREST		0	7,328,050	0	1
912810 QS 0	UNITED STATES OF AMERICA TREASURY		05/08/2015	DIRECT		28,432,634	25,000,000	0	1
912810 QV 3	US TREASURY INFLATION INDEX		06/30/2015	CAPITALIZED INTEREST		0	3,858,990	0	1
912810 QY 7	UNITED STATES OF AMERICA TREASURY		06/19/2015	VARIOUS		215,402,344	225,000,000	2,172,920	1
912810 QZ 4	UNITED STATES OF AMERICA TREASURY		06/10/2015	BANK OF AMERICA CORP		117,404,719	110,700,000	755,818	1
912810 RA 8	US TREASURY INFLATION INDEX		06/30/2015	CAPITALIZED INTEREST		0	3,211,000	0	1
912810 RB 6	UNITED STATES OF AMERICA TREASURY		04/22/2015	VARIOUS		186,943,469	177,100,000	2,189,781	1
912810 RC 4	UNITED STATES OF AMERICA TREASURY		06/09/2015	VARIOUS		169,311,633	153,050,000	1,540,730	1
912810 RD 2	UNITED STATES OF AMERICA TREASURY		05/21/2015	HSBC HOLDINGS PLC		51,482,813	45,000,000	32,099	1
912810 RE 0	UNITED STATES OF AMERICA TREASURY		06/22/2015	VARIOUS		163,591,364	150,000,000	1,825,017	1
912810 RG 5	UNITED STATES OF AMERICA TREASURY		06/04/2015	VARIOUS		147,006,563	138,300,000	161,734	1
912810 RH 3	UNITED STATES OF AMERICA TREASURY		06/11/2015	VARIOUS		327,276,578	325,800,000	3,055,672	1
912810 RJ 9	UNITED STATES OF AMERICA TREASURY		06/19/2015	GOLDMAN SACHS		114,278,165	115,600,000	230,054	1
912810 RM 2	UNITED STATES OF AMERICA TREASURY		06/23/2015	DEUTSCHE BANK		67,666,302	70,000,000	228,261	1
912828 G3 8	UNITED STATES OF AMERICA TREASURY		05/27/2015	VARIOUS		550,118,359	545,000,000	405,978	1
912828 VB 3	UNITED STATES OF AMERICA TREASURY		06/09/2015	JPMORGAN CHASE & CO		86,854,625	90,400,000	111,772	1
912828 VS 6	UNITED STATES OF AMERICA TREASURY		04/01/2015	MORGAN STANLEY		109,481,711	103,500,000	328,798	1
912828 WE 6	UNITED STATES OF AMERICA TREASURY		04/07/2015	BANK OF AMERICA CORP		77,406,841	72,000,000	787,624	1
912828 XB 1	UNITED STATES OF AMERICA TREASURY		05/27/2015	BARCLAYS PLC		199,531,250	200,000,000	150,136	1
912833 LY 4	UNITED STATES OF AMERICA TREASURY		05/27/2015	BARCLAYS PLC		50,302,200	65,000,000	0	1
912833 LZ 1	UNITED STATES OF AMERICA TREASURY		05/27/2015	BANK OF AMERICA CORP		118,959,966	155,000,000	0	1
0599999. Total Bonds - U.S Government						3,147,081,971	3,100,048,040	17,316,353	XXX
Bonds - All Other Government									
110709 GC 0	BRITISH COLUMBIA (PROVINCE OF)	C	06/01/2015	ROYAL BANK OF CANADA		1,170,517	1,121,391	16,440	1FE
13509P ER 0	CANADA HOUSING TRUST	C	06/01/2015	NATIONAL BANK OF CANADA		7,693,142	7,409,187	41,732	1FE
68323A CC 6	ONTARIO (PROVINCE OF)	C	06/01/2015	DESJARDINS SECURITIES		1,543,812	1,441,788	271	1FE
74814Z ER 0	QUEBEC (PROVINCE OF)	C	06/01/2015	DESJARDINS SECURITIES		1,203,344	1,121,391	321	1FE
EG2406 86 6	FRANCE I/L	D	06/30/2015	VARIOUS		5,338,557	3,324,563	40,472	1FE
1099999. Total Bonds - All Other Government						16,949,372	14,418,320	99,236	XXX
Bonds - Industrial and Miscellaneous									
00130H BN 4	AES CORP/VA		05/05/2015	VARIOUS		414,588	355,000	12,386	3FE
00287Y AQ 2	ABBVIE INC		05/05/2015	VARIOUS		23,525,495	23,503,000	0	2FE
00928Q AK 7	AIRCASTLE LTD		05/28/2015	CITIGROUP INC		353,600	320,000	6,483	3FE
031162 BY 5	AMGEN INC		04/28/2015	GOLDMAN SACHS		29,836,800	30,000,000	0	2FE
03674P AJ 2	ANTERO RESOURCES CORP		06/01/2015	VARIOUS		37,750	37,000	599	3FE

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
03836W D# 7	AQUA AMERICA INC		05/20/2015	ROYAL BANK OF SCOTLAND		14,000,000	14,000,000	0	1Z
038521 AM 2	ARAMARK SERVICES INC		06/09/2015	VARIOUS		293,223	280,000	2,373	4FE
040555 CS 1	ARIZONA PUBLIC SERVICE CO		05/14/2015	JPMORGAN CHASE & CO		14,921,100	15,000,000	0	1FE
04542N A# 3	ASSET INTERNATIONAL INC		05/27/2015	DIRECT		88,889	88,889	0	5Z
04542N A@ 5	ASSET INTERNATIONAL INC		05/27/2015	DIRECT		4,912,222	4,912,222	0	3Z
05348E AV 1	AVALONBAY COMMUNITIES INC		05/07/2015	VARIOUS		29,997,980	30,000,000	0	2FE
059511 AY 1	BANC OF AMERICA COMM MTGE INC		04/01/2015	CAPITALIZED INTEREST		0	31,418	0	1FM
07388N AK 2	BEAR STEARNS COMM MTGE SECS		04/01/2015	CAPITALIZED INTEREST		0	1,673	0	6FM
07388V AN 8	BEAR STEARNS COMM MTGE SECS		06/01/2015	CAPITALIZED INTEREST		0	27,319	0	1FM
07388Y BE 1	BEAR STEARNS COMM MTGE SECS		05/13/2015	VARIOUS		0	79,175	0	4FM
085790 AW 3	BERRY PLASTICS CORP		04/28/2015	WELLS FARGO		242,550	220,000	6,316	4FE
090613 AJ 9	BIOMET INC		05/20/2015	VARIOUS		455,763	430,000	6,858	4FE
1248EP AW 3	CHARTER COMMUNICATIONS INC		04/17/2015	DEUTSCHE BANK		22,470	21,000	607	3FE
12543D AL 4	CHS/COMMUNITY HEALTH SYSTEMS		06/10/2015	VARIOUS		148,400	140,000	898	4FE
12543D AR 1	CHS/COMMUNITY HEALTH SYSTEMS		05/11/2015	BANK OF AMERICA CORP		211,294	205,000	2,597	3FE
12686C AZ 2	CABLEVISION SYSTEMS CORP		05/07/2015	VARIOUS		254,749	227,000	1,164	4FE
13057Q AB 3	CALIFORNIA RESOURCES CORP		04/30/2015	DIRECT		555,000	555,000	16,110	3FE
144577 AF 0	CARRIZO OIL & GAS INC		06/11/2015	VARIOUS		127,138	120,000	1,622	4FE
15672J AA 1	CEQUEL COM HLDG I/CAP CP		04/30/2015	BANK OF AMERICA CORP		580,525	550,000	4,870	4FE
201723 AH 6	COMMERCIAL METALS CO		06/16/2015	CL KING		265,000	250,000	6,951	3FE
202608 AL 9	COMMERCIAL VEHICLE GROUP INC		05/21/2015	BANK OF AMERICA CORP		249,000	240,000	2,205	4FE
203372 AL 1	COMMSCOPE INC		06/02/2015	JPMORGAN CHASE & CO		190,523	191,000	4,510	4FE
203372 AN 7	COMMSCOPE INC		05/28/2015	JPMORGAN CHASE & CO		559,000	559,000	0	3FE
20605P AB 7	CONCHO RESOURCES INC		06/08/2015	VARIOUS		205,950	195,000	5,072	3FE
20605P AC 5	CONCHO RESOURCES INC		06/09/2015	VARIOUS		57,928	55,000	1,341	3FE
20752# AB 0	CONNECT AMERICA.COM, LLC		05/29/2015	DIRECT		750,000	750,000	0	3Z
226373 AJ 7	CRESTWOOD MIDSTREAM PART		06/16/2015	VARIOUS		484,849	466,000	4,910	4FE
23311V AE 7	DCP MIDSTREAM OPERATING LP		05/28/2015	JPMORGAN CHASE & CO		581,025	610,000	2,791	3FE
25278X AB 5	DIAMONDBACK ENERGY INC		06/01/2015	CREDIT SUISSE GROUP		278,065	257,000	3,103	4FE
26817R AF 5	DYNEGY INC		06/08/2015	VARIOUS		1,675,217	1,635,000	43,974	4FE
29275Y AB 8	ENERSYS		05/05/2015	GOLDMAN SACHS		423,025	420,000	458	3FE
29355X AC 1	ENPRO INDUSTRIES INC		05/26/2015	WELLS FARGO		575,438	550,000	6,642	4FE
29355X AD 9	ENPRO INDUSTRIES INC		06/12/2015	DIRECT		575,290	550,000	7,809	3FE
29379V BH 5	ENTERPRISE PRODUCTS OPERATING		05/05/2015	VARIOUS		25,884,483	25,909,000	150	2FE
29788A A* 5	E2OPEN INC		03/31/2015	DIRECT		12,904,412	13,235,294	0	3Z
30161N AJ 0	EXELON CORP		06/22/2015	VARIOUS		23,298,201	23,321,000	1,536	2FE
30706V AC 9	FAMILY TREE ESCROW LLC		05/13/2015	VARIOUS		547,289	520,000	5,752	4FE
35687M AY 3	FREESCALE HOLDINGS LP		06/17/2015	VARIOUS		78,251	75,000	291	4FE
35687M AZ 0	FREESCALE SEMICONDUCTOR		06/15/2015	VARIOUS		74,052	69,000	315	4FE
361841 AB 5	GLP CAPITAL LP / GLP FINANCING II INC		06/22/2015	MORGAN STANLEY		160,038	155,000	1,017	3FE

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36228C XK 4	GS MTGE SECS CORP		04/01/2015	CAPITALIZED INTEREST		0	18,017	0	1FM
37952T AB 2	GLOBAL BRASS & COPPER INC		06/17/2015	VARIOUS		131,850	120,000	441	4FE
404119 BL 2	HCA INC		05/05/2015	JPMORGAN CHASE & CO		233,250	200,000	1,644	4FE
404119 BM 0	HCA INC		06/12/2015	MORGAN STANLEY		25,188	25,000	240	3FE
404121 AC 9	HCA INC		06/08/2015	VARIOUS		316,074	283,000	5,550	3FE
40412C AB 7	HCA HOLDINGS INC		04/21/2015	VARIOUS		181,475	170,000	5,782	4FE
40414L AN 9	HCP INC		05/14/2015	WELLS FARGO		14,868,900	15,000,000	0	2FE
40434J AA 8	HRG GROUP INC		04/09/2015	CREDIT SUISSE GROUP		305,140	292,000	5,685	3FE
41242* AY 8	HARDWOOD FUNDING LLC		04/02/2015	BANK OF AMERICA CORP		5,000,000	5,000,000	0	1Z
41242* AZ 5	HARDWOOD FUNDING LLC		04/02/2015	BANK OF AMERICA CORP		4,000,000	4,000,000	0	1Z
421924 BJ 9	HEALTHSOUTH CORP		06/08/2015	BANK OF AMERICA CORP		21,000	20,000	370	3FE
436440 AF 8	HOLOGIC INC		06/16/2015	VARIOUS		322,178	310,000	5,925	4FE
44052R AA 3	HORIZON PHARMA FINANCING		04/24/2015	CITIGROUP INC		280,000	280,000	0	4FE
44352U AA 3	JM HUBER CORP		06/09/2015	VARIOUS		346,599	320,000	6,260	3FE
444454 AA 0	HUGHES SATELLITE SYSTEMS CORP		05/18/2015	RBC CAPITAL MARKETS		420,000	375,000	12,391	4FE
44701Q AX 0	HUNTSMAN INTERNATIONAL LLC		04/30/2015	MORGAN STANLEY		1,001,100	940,000	11,260	4FE
451102 BB 2	ICAHN ENTERPRISES/FIN		04/28/2015	WELLS FARGO		393,663	385,000	2,398	3FE
464592 AQ 7	ISLE OF CAPRI CASINOS INC		06/26/2015	DIRECT		136,558	134,000	2,209	4FE
464592 AR 5	ISLE OF CAPRI CASINOS INC		04/07/2015	WELLS FARGO		136,680	134,000	634	3FE
46625M PV 5	JP MORGAN CHASE COMM MTGE		04/01/2015	CAPITALIZED INTEREST		0	221,855	0	1FM
47009W AA 9	JAGUAR HOLDING CO		05/07/2015	DEUTSCHE BANK		102,363	95,000	4,036	4FE
482539 AA 1	KLX INC		05/26/2015	MORGAN STANLEY		558,250	550,000	15,348	3FE
527298 AT 0	LEVEL 3 FINANCING INC		04/15/2015	VARIOUS		462,038	425,000	9,454	4FE
527298 AW 3	LEVEL 3 FINANCING INC		06/17/2015	VARIOUS		531,181	495,000	13,485	4FE
552953 BW 0	MGM RESORTS INTERNATIONAL		06/08/2015	VARIOUS		639,415	555,000	13,283	4FE
580638 AB 0	MCGRAW-HILL GLOBAL ED		06/09/2015	VARIOUS		242,963	219,000	3,597	4FE
584045 AC 2	MEDASSETS INC		06/08/2015	CL KING		27,081	26,000	114	4FE
59001A AN 2	MERITAGE HOMES CORP		06/25/2015	WELLS FARGO		173,600	160,000	2,383	3FE
591709 AL 4	METROPCS WIRELESS INC		04/28/2015	VARIOUS		46,179	44,000	1,299	3FE
594087 AT 5	MICHAELS COS INC		06/16/2015	WELLS FARGO		216,298	206,000	3,705	4FE
617451 AP 4	MORGAN STANLEY CAPITAL I		10/01/2014	CAPITALIZED INTEREST		0	141,752	0	1FM
61746W HN 3	MORGAN STANLEY CAPITAL I		04/01/2015	CAPITALIZED INTEREST		0	1,283	0	1FM
61750C AU 1	MORGAN STANLEY CAPITAL I		04/01/2015	CAPITALIZED INTEREST		0	80,264	0	6FM
61750H AP 1	MORGAN STANLEY CAPITAL I		04/01/2015	CAPITALIZED INTEREST		0	324	0	1FM
61751X AL 4	MORGAN STANLEY CAPITAL I		06/01/2015	CAPITALIZED INTEREST		0	12,109	0	6FM
61754J AP 3	MORGAN STANLEY CAPITAL I		05/01/2015	CAPITALIZED INTEREST		0	147,858	0	1FM
629377 BN 1	NRG ENERGY INC		05/04/2015	VARIOUS		71,894	65,000	1,386	4FE
629377 BS 0	NRG ENERGY INC		05/29/2015	MORGAN STANLEY		91,269	85,000	317	4FE
62947Q AQ 1	NXP BV/NXP FUNDING LLC		05/05/2015	BARCLAYS PLC		204,500	200,000	3,271	3FE
656559 BQ 3	NORTEK INC		06/18/2015	VARIOUS		209,891	195,000	2,924	4FE
67088C AA 5	OMX TIMBER FIN INV LLC 2		04/13/2015	CAPITALIZED INTEREST		0	5,648,154	0	6

SCHEDULE D - PART 3

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

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674215 AC 2	OASIS PETROLEUM INC		05/06/2015	VARIOUS		79,255	77,000	1,517	4FE
68389X BC 8	ORACLE CORP		04/28/2015	JPMORGAN CHASE & CO		29,862,900	30,000,000	0	1FE
69318F AB 4	PBF HOLDIGS CO LLC		06/12/2015	VARIOUS		473,718	444,000	7,504	3FE
69352J AL 1	PPL ENERGY SUPPLY LLC		05/05/2015	JPMORGAN CHASE & CO		150,185	140,000	177	3FE
723456 AS 8	PINNACLE ENTERTAINMENT INC		06/12/2015	VARIOUS		442,530	415,000	6,921	3FE
748767 AF 7	QUINTILES TRANSNATIONAL HOLDIN		05/06/2015	BARCLAYS PLC		542,000	542,000	0	3FE
74966N AA 4	RJS POWER HOLDINGS LLC		05/13/2015	VARIOUS		198,250	200,000	3,502	3FE
75281A AL 3	RANGE RESOURCES CORP		06/15/2015	VARIOUS		317,817	305,000	6,447	3FE
75606D AA 9	REALOGY GROUP LLC / REALOGY CO		04/28/2015	JPMORGAN CHASE & CO		318,138	310,000	620	4FE
761735 AK 5	REYNOLDS GRP		04/28/2015	DEUTSCHE BANK		520,500	500,000	1,583	4FE
767754 CD 4	RITE AID CORP		04/28/2015	JEFFERIES GROUP LLC		1,064,400	960,000	11,347	4FE
80622# AB 2	SCENTAIR TECHNOLOGIES		06/24/2015	DIRECT		642,857	642,857	0	2Z
80626P AA 8	SCHAEFFLER HOLDING FINANCE BV		04/21/2015	DEUTSCHE BANK		219,975	210,000	2,767	4FE
81211K AR 1	SEALED AIR CORP		05/21/2015	VARIOUS		536,156	475,000	5,658	4FE
829259 AM 2	SINCLAIR TELEVISION GROUP INC		05/05/2015	BANK OF AMERICA CORP		230,063	225,000	1,243	4FE
83545G AX 0	SONIC AUTOMOTIVE INC		05/26/2015	CREDIT SUISSE GROUP		565,706	565,000	1,099	3FE
85205T AD 2	SPIRIT AEROSYSTEMS INC		05/01/2015	BANK OF AMERICA CORP		63,675	60,000	1,586	3FE
859152 E* 7	STERIS CORP		05/15/2015	BANK OF AMERICA CORP		6,000,000	6,000,000	0	2Z
859152 E@ 5	STERIS CORP		05/15/2015	BANK OF AMERICA CORP		9,000,000	9,000,000	0	2Z
86680W AA 3	SMITHFIELD FOODS INC		05/06/2015	WELLS FARGO		102,700	100,000	1,441	4FE
867363 AR 4	SUNGARD CAPITAL CORP		05/21/2015	CL KING		427,258	410,000	891	4FE
867363 AU 7	SUNGARD CAPITAL CORP		06/16/2015	VARIOUS		834,095	787,000	4,569	4FE
87612B AH 5	TARGA RESOURCES PARTNERS		05/19/2015	JPMORGAN CHASE & CO		68,413	65,000	1,378	3FE
88160Q AA 1	TESORO LOGISTICS LP/TESORO LOGISTICS FIN		06/11/2015	BANK OF AMERICA CORP		78,563	75,000	918	3FE
89188# AA 1	TOWERPOINT INVESTMENTS LLC		06/25/2015	DIRECT		4,698,590	4,698,590	0	5*
89188* AA 5	TOWERPOINT ACQUISITIONS LLC		06/29/2015	DIRECT		38,062,377	38,062,377	0	5*
90131H AL 9	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		29,001,086	29,630,000	823,467	2FE
90131H AM 7	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		28,864,819	28,752,000	368,984	2FE
90131H AT 2	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		3,644,876	3,127,000	51,161	2FE
90131H AV 7	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		11,054,599	10,000,000	213,750	2FE
90131H AX 3	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		10,521,058	11,200,000	373,707	2FE
90131H AY 1	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		16,102,845	13,960,000	14,406	2FE
90131H AZ 8	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		2,771,297	3,000,000	105,688	2FE
90131H BA 2	21ST CENTURY FOX AMERICA INC		04/06/2015	DIRECT		5,164,932	5,000,000	158,167	2FE
90347C AA 4	AXALTA COATING SYS/DUTCH		06/18/2015	DEUTSCHE BANK		242,438	225,000	6,545	4FE
911365 BA 1	UNITED RENTALS NORTH AMERICA I		06/05/2015	VARIOUS		78,674	73,000	2,046	4FE
914906 AP 7	UNIVISION COMMUNICATIONS INC		04/15/2015	CITIGROUP INC		541,250	500,000	3,281	4FE
92676X AA 5	VIKING CRUISES LTD		06/10/2015	VARIOUS		184,588	165,000	1,655	4FE
94946T AB 2	WELLCARE HEALTH PLANS INC		06/15/2015	VARIOUS		606,445	575,000	7,212	3FE
97381W AJ 3	WINDSTREAM CORP		06/16/2015	BARCLAYS PLC		70,038	65,000	683	3FE

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
97381W AN 4	WINDSTREAM CORP		06/12/2015	VARIOUS		430,328	422,000	2,865	3FE
978097 AC 7	WOLVERINE WORLD WIDE INC		06/08/2015	BARCLAYS PLC		312,771	292,000	706	3FE
98877D AA 3	ZF NORTH AMERICA CAPITAL INC		04/24/2015	CITIGROUP INC		383,838	386,000	0	3FE
AE6100 50 6	E2OPEN INC		03/31/2015	DIRECT		(12,904,412)	(13,235,294)	0	3
22576C G# 2	CRESCENT POINT ENERGY	A	04/22/2015	RBC CAPITAL MARKETS		8,000,000	8,000,000	0	2Z
22576C G* 6	CRESCENT POINT ENERGY	A	04/22/2015	RBC CAPITAL MARKETS		10,000,000	10,000,000	0	2Z
50015Q AB 6	KODIAK OIL & GAS CORP	A	05/07/2015	VARIOUS		74,256	70,000	2,445	3FE
67000X AL 0	NOVELIS INC	I	04/28/2015	CREDIT SUISSE GROUP		345,675	330,000	10,441	4FE
903914 AA 7	ULTRA PETROLEUM CORP	I	05/20/2015	GOLDMAN SACHS		29,025	30,000	771	4FE
29082H AA 0	EMBRAER NETHERLANDS BV	F	06/09/2015	VARIOUS		1,893,958	1,900,000	0	2FE
44986U AA 7	INEOS GROUP HOLDINGS SA	F	05/21/2015	JPMORGAN CHASE & CO		206,750	200,000	3,471	4FE
45824T AC 9	INTELSAT JACKSON HOLDINGS SA	F	04/14/2015	VARIOUS		263,285	255,000	1,707	4FE
45824T AE 5	INTELSAT JACKSON HOLDINGS LTD	F	04/28/2015	MORGAN STANLEY		259,063	250,000	1,510	4FE
561233 AB 3	MALLINCKRODT FIN/SB	F	05/05/2015	VARIOUS		563,909	559,000	719	4FE
62886H AL 5	NORWEGIAN CRUISE LINE HOLDING	R	06/10/2015	CL KING		128,606	125,000	2,632	4FE
67051X AA 2	NUFARM AUSTRALIA LTD	F	05/11/2015	CL KING		25,688	25,000	128	4FE
69370N AB 2	PELABUHAN INDONESIA II PT	F	06/18/2015	STANDARD CHARTERED BANK		9,475,000	10,000,000	56,667	2FE
3899999. Total Bonds - Industrial and Miscellaneous						446,329,955	449,845,136	2,573,083	XXX
Bonds - Parent, Subsidiaries and Affiliates									
05453* AA 9	AXA EQUITABLE FDS MGMT GROUP LLC		04/29/2015	DIRECT		300,000,000	300,000,000	0	1Z
5599999. Total Bonds - Parent, Subsidiaries and Affiliates						300,000,000	300,000,000	0	XXX
8399997. Total Bonds - Part 3						3,910,361,298	3,864,311,496	19,988,672	XXX
8399999. Total Bonds						3,910,361,298	3,864,311,496	19,988,672	XXX
Common Stocks - Industrial and Miscellaneous									
03674X 10 6	ANTERO RESOURCES INVESTMENT L		05/07/2015	BANK OF AMERICA CORP	7,276.000	317,088	XXX	0	L
068323 10 4	BARRACUDA NETWORKS INC		05/08/2015	BANK OF AMERICA CORP	4,668.000	201,170	XXX	0	L
15130J 10 9	CEMPRA INC		05/14/2015	CREDIT SUISSE GROUP	20,000.000	688,600	XXX	0	L
285512 10 9	ELECTRONIC ARTS INC		05/12/2015	DEUTSCHE BANK	4,304.000	265,238	XXX	0	L
29664W 10 5	ESPERION THERAPEUTICS INC		04/28/2015	CREDIT SUISSE GROUP	3,636.000	374,217	XXX	0	L
60671Q 10 4	MITEL NETWORKS CORP	A	06/08/2015	BANK OF AMERICA CORP	5,884.000	53,903	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						1,900,216	XXX	0	XXX
9799997. Total Common Stocks - Part 3						1,900,216	XXX	0	XXX
9799999. Total Common Stocks						1,900,216	XXX	0	XXX
9899999. Total Preferred and Common Stocks						1,900,216	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						3,912,261,514	XXX	19,988,672	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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
36202E H5 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		1,392	1,392	1,399	1,393	0	0	0	0	0	1,392	0	0	0	35	05/20/2036	1
36202E W6 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		2,253,533	2,253,533	2,365,153	2,249,944	0	3,588	0	3,588	0	2,253,533	0	0	0	60,301	10/20/2038	1
36202E WF 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		490,377	490,377	513,440	492,335	0	(1,959)	0	(1,959)	0	490,377	0	0	0	13,395	09/20/2038	1
36202E XV 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		432,435	432,435	454,310	434,229	0	(1,794)	0	(1,794)	0	432,435	0	0	0	11,747	11/20/2038	1
36203C 4X 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		47	47	48	47	0	0	0	0	0	47	0	0	0	2	06/15/2026	1
36203C 5X 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	05/15/2026	1
36204J UL 8	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		12,807	12,807	13,045	12,813	0	(5)	0	(5)	0	12,807	0	0	0	510	09/15/2026	1
36204U 2V 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		78	78	83	79	0	0	0	0	0	78	0	0	0	3	12/15/2024	1
36205K 2N 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		32	32	32	32	0	0	0	0	0	32	0	0	0	1	01/15/2027	1
36205K 3D 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		310	310	327	311	0	0	0	0	0	310	0	0	0	12	01/15/2027	1
36205K 6C 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		186	186	196	188	0	(2)	0	(2)	0	186	0	0	0	8	02/15/2027	1
36205K JK 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2024	1
36205K ZH 8	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		50	50	53	50	0	0	0	0	0	50	0	0	0	2	01/15/2027	1
36205L 3L 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		140	140	148	141	0	0	0	0	0	140	0	0	0	5	12/15/2024	1
36205L J4 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		65	65	69	66	0	0	0	0	0	65	0	0	0	2	12/15/2024	1
36205L J8 4	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		195	195	206	196	0	0	0	0	0	195	0	0	0	7	12/15/2024	1
36205R 4B 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	06/15/2026	1
36205S CV 5	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		14	14	15	14	0	0	0	0	0	14	0	0	0	0	09/15/2026	1
36205X YK 4	GOVERNMENT NATL MTG ASSN		06/01/2015	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		06/01/2015	MBS PAYDOWN		15	15	16	15	0	0	0	0	0	15	0	0	0	1	11/15/2024	1
36206D UK 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	08/15/2026	1
36206N RK 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		265	265	270	265	0	0	0	0	0	265	0	0	0	9	05/15/2026	1
36206P 2M 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		37	37	38	37	0	0	0	0	0	37	0	0	0	1	08/15/2026	1
36206Q 4V 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		232	232	237	233	0	0	0	0	0	232	0	0	0	7	08/15/2026	1
36206U QQ 5	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		42	42	42	42	0	0	0	0	0	42	0	0	0	1	08/15/2026	1
36206V 3A 3	GOVERNMENT NATL MTG ASSN		05/01/2015	MBS PAYDOWN		3,520	3,520	3,585	3,586	0	(66)	0	(66)	0	3,520	0	0	0	117	08/15/2026	1
36206V RK 5	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	05/15/2026	1
36206W 4Q 5	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		175	175	185	176	0	0	0	0	0	175	0	0	0	6	09/15/2026	1
36206W ZP 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		224	224	236	224	0	0	0	0	0	224	0	0	0	9	08/15/2026	1
36206X UX 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		694	694	707	694	0	(1)	0	(1)	0	694	0	0	0	23	08/15/2026	1
36206Y 6P 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		13	13	14	13	0	0	0	0	0	13	0	0	0	0	09/15/2026	1
36207B VG 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		27	27	27	27	0	0	0	0	0	27	0	0	0	1	09/15/2026	1
36207D XG 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		100	100	102	100	0	0	0	0	0	100	0	0	0	3	09/15/2026	1
36207E DH 4	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		186	186	189	186	0	0	0	0	0	186	0	0	0	6	07/15/2026	1
36207F NR 8	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		61	61	62	61	0	0	0	0	0	61	0	0	0	2	09/15/2026	1
36207F Y9 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	07/15/2026	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207F Z6 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	.08/15/2026	1
36207G DB 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	.09/15/2026	1
36207H TH 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		42	42	42	42	0	0	0	0	0	42	0	0	0	1	.05/15/2026	1
36207H U2 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		58	58	59	58	0	0	0	0	0	58	0	0	0	2	.06/15/2026	1
36207H WG 8	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		29	29	29	29	0	0	0	0	0	29	0	0	0	1	.07/15/2026	1
36207P BD 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		29	29	29	29	0	0	0	0	0	29	0	0	0	1	.08/15/2026	1
36207Q VB 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		202	202	205	202	0	0	0	0	0	202	0	0	0	7	.10/15/2026	1
36209J XT 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		203	203	200	203	0	0	0	0	0	203	0	0	0	6	.05/15/2028	1
36211A N8 5	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		135	135	133	135	0	0	0	0	0	135	0	0	0	4	.04/15/2029	1
36213C P2 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		416	416	427	416	0	0	0	0	0	416	0	0	0	12	.04/15/2031	1
362150 LS 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		142	142	126	141	0	1	0	1	0	142	0	0	0	5	.06/15/2016	1
362154 MU 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		619	619	580	617	0	2	0	2	0	619	0	0	0	21	.04/15/2016	1
362161 PM 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		1,405	1,405	1,317	1,401	0	5	0	5	0	1,405	0	0	0	47	.10/15/2016	1
362162 NT 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		781	781	693	777	0	4	0	4	0	781	0	0	0	26	.02/15/2017	1
362162 W3 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		127	127	134	128	0	0	0	0	0	127	0	0	0	5	.02/15/2020	1
362163 J7 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		885	885	829	879	0	6	0	6	0	885	0	0	0	30	.09/15/2016	1
362163 VP 9	GOVERNMENT NATL MTG ASSN		04/01/2015	MBS PAYDOWN		3,111	3,111	3,286	3,177	0	(65)	0	(65)	0	3,111	0	0	0	93	.12/15/2018	1
362163 WG 8	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		713	713	633	703	0	10	0	10	0	713	0	0	0	26	.01/15/2017	1
362164 WV 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		524	524	465	521	0	3	0	3	0	524	0	0	0	17	.10/15/2016	1
362164 XF 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		31	31	28	30	0	0	0	0	0	31	0	0	0	1	.11/15/2016	1
362165 JZ 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		786	786	737	784	0	2	0	2	0	786	0	0	0	26	.10/15/2016	1
362166 C5 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		440	440	390	433	0	7	0	7	0	440	0	0	0	15	.04/15/2017	1
36216B UV 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		34	34	30	33	0	0	0	0	0	34	0	0	0	1	.11/15/2016	1
36216H A6 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		991	991	880	986	0	6	0	6	0	991	0	0	0	33	.10/15/2016	1
36216L 3G 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		122	122	114	121	0	0	0	0	0	122	0	0	0	4	.08/15/2016	1
36216N KK 8	GOVERNMENT NATL MTG ASSN		05/29/2015	MBS PAYDOWN		204	204	191	202	0	2	0	2	0	204	0	0	0	6	.09/15/2016	1
36216P PC 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		1,140	1,140	1,012	1,133	0	7	0	7	0	1,140	0	0	0	38	.10/15/2016	1
36216S E2 4	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		200	200	188	200	0	1	0	1	0	200	0	0	0	7	.07/15/2016	1
362170 TC 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		59	59	53	59	0	0	0	0	0	59	0	0	0	2	.05/15/2017	1
362171 KN 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		531	531	480	529	0	3	0	3	0	531	0	0	0	19	.03/15/2017	1
362171 V6 4	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		100	100	89	100	0	1	0	1	0	100	0	0	0	3	.05/15/2017	1
362174 KW 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		64	64	57	64	0	0	0	0	0	64	0	0	0	2	.04/15/2017	1
362175 SR 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		467	467	422	465	0	2	0	2	0	467	0	0	0	17	.03/15/2017	1
362176 J3 4	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		324	324	288	323	0	2	0	2	0	324	0	0	0	11	.04/15/2017	1
36217A QC 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		566	566	502	562	0	3	0	3	0	566	0	0	0	19	.01/15/2017	1
36217A QE 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		180	180	160	179	0	1	0	1	0	180	0	0	0	6	.12/15/2016	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36217E KU 5	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		68	68	60	67	0	0	0	0	0	68	0	0	0	2	06/15/2017	1
36217F 3Y 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		40	40	35	39	0	0	0	0	0	40	0	0	0	1	12/15/2016	1
36217K KB 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		16	16	14	15	0	0	0	0	0	16	0	0	0	1	05/15/2017	1
36217L YN 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		218	218	194	217	0	1	0	1	0	218	0	0	0	7	06/15/2017	1
36217M ZB 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		255	255	230	253	0	1	0	1	0	255	0	0	0	9	02/15/2017	1
36217N RJ 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		148	148	131	147	0	1	0	1	0	148	0	0	0	4	04/15/2017	1
36217P RU 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		451	451	400	448	0	2	0	2	0	451	0	0	0	15	04/15/2017	1
36217S C6 6	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		15	15	13	15	0	0	0	0	0	15	0	0	0	1	02/15/2017	1
36217S JF 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/15/2017	1
36217U BJ 4	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		78	78	69	77	0	0	0	0	0	78	0	0	0	3	03/15/2017	1
36217V RZ 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		533	533	473	529	0	4	0	4	0	533	0	0	0	18	04/15/2017	1
36217W VD 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		273	273	242	271	0	2	0	2	0	273	0	0	0	9	02/15/2017	1
36217X WH 9	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		41	41	36	40	0	0	0	0	0	41	0	0	0	1	04/15/2017	1
36218K M8 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		554	554	500	551	0	3	0	3	0	554	0	0	0	19	09/15/2017	1
36218P QS 8	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		89	89	94	90	0	0	0	0	0	89	0	0	0	3	01/15/2020	1
36218S J9 2	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		164	164	146	164	0	1	0	1	0	164	0	0	0	5	08/15/2017	1
36218W B9 1	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		190	190	169	186	0	4	0	4	0	190	0	0	0	7	06/15/2017	1
362192 RP 3	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		2,259	2,259	2,041	2,248	0	11	0	11	0	2,259	0	0	0	80	12/15/2018	1
36241K XC 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		340,170	340,170	356,116	340,951	0	(781)	0	(781)	0	340,170	0	0	0	8,536	11/15/2038	1
36294T 5B 7	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		4,102	4,102	4,132	4,109	0	(7)	0	(7)	0	4,102	0	0	0	103	11/15/2036	1
36296Q L8 0	GOVERNMENT NATL MTG ASSN		06/01/2015	MBS PAYDOWN		145,363	145,363	152,563	145,780	0	(418)	0	(418)	0	145,363	0	0	0	4,243	03/15/2039	1
912803 DU 4	UNITED STATES OF AMERICA TREASURY		05/27/2015	MORGAN STANLEY		14,423,524	35,000,000	12,916,050	14,230,557	0	192,967	0	192,967	0	14,423,524	0	0	0	0	11/15/2041	1
912810 FJ 2	UNITED STATES OF AMERICA TREASURY		04/20/2015	DEUTSCHE BANK		117,612,000	79,200,000	117,612,000	0	0	0	0	0	0	117,612,000	0	0	0	871,036	08/15/2029	1
912810 FM 5	UNITED STATES OF AMERICA TREASURY		04/06/2015	BANK OF AMERICA CORP		152,058,594	100,000,000	152,109,375	0	0	0	0	0	0	152,109,375	0	(50,781)	(50,781)	2,468,923	05/15/2030	1
912810 QS 0	UNITED STATES OF AMERICA TREASURY		05/08/2015	DIRECT		28,432,634	25,000,000	28,591,081	28,462,583	0	(29,949)	0	(29,949)	0	28,432,634	0	0	0	468,750	08/15/2041	1
912810 QY 7	UNITED STATES OF AMERICA TREASURY		06/19/2015	VARIOUS		215,402,344	225,000,000	215,402,344	0	0	0	0	0	0	215,402,344	0	0	0	2,172,920	11/15/2042	1
912810 QZ 4	UNITED STATES OF AMERICA TREASURY		06/10/2015	VARIOUS		117,404,719	110,700,000	117,404,719	0	0	0	0	0	0	117,404,719	0	0	0	755,818	02/15/2043	1
912810 RB 6	UNITED STATES OF AMERICA TREASURY		04/22/2015	VARIOUS		186,883,768	177,100,000	186,943,469	0	0	0	0	0	0	186,943,469	0	(59,701)	(59,701)	2,189,781	05/15/2043	1
912810 RC 4	UNITED STATES OF AMERICA TREASURY		06/09/2015	VARIOUS		169,315,914	153,050,000	169,311,633	0	0	0	0	0	0	169,311,633	0	4,281	4,281	1,540,730	08/15/2043	1
912810 RD 2	UNITED STATES OF AMERICA TREASURY		05/21/2015	BNP PARIBAS		51,467,010	45,000,000	51,482,813	0	0	0	0	0	0	51,482,813	0	(15,802)	(15,802)	32,099	11/15/2043	1
912810 RE 0	UNITED STATES OF AMERICA TREASURY		06/22/2015	VARIOUS		163,570,313	150,000,000	163,591,364	0	0	0	0	0	0	163,591,364	0	(21,051)	(21,051)	1,825,017	02/15/2044	1
912810 RG 5	UNITED STATES OF AMERICA TREASURY		06/04/2015	VARIOUS		147,006,563	138,300,000	147,006,563	0	0	0	0	0	0	147,006,563	0	0	0	161,734	05/15/2044	1
912810 RH 3	UNITED STATES OF AMERICA TREASURY		06/11/2015	VARIOUS		327,300,828	325,800,000	327,276,578	0	0	0	0	0	0	327,276,578	0	24,250	24,250	3,055,672	08/15/2044	1
912810 RJ 9	UNITED STATES OF AMERICA TREASURY		06/19/2015	VARIOUS		114,277,563	115,600,000	114,278,165	0	0	0	0	0	0	114,278,165	0	(602)	(602)	230,054	11/15/2044	1
912810 RM 2	UNITED STATES OF AMERICA TREASURY		06/23/2015	SG AMERICAS SECURITIES		67,484,375	70,000,000	67,666,302	0	0	0	0	0	0	67,666,302	0	(181,927)	(181,927)	228,261	05/15/2045	1
912828 MR 8	UNITED STATES OF AMERICA TREASURY		05/27/2015	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,266	02/28/2015	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 VB 3	UNITED STATES OF AMERICA TREASURY		06/09/2015	BNP PARIBAS		86,868,750	90,400,000	86,854,625	0	0	0	0	0	0	86,854,625	0	14,125	14,125	111,772	.05/15/2023	1
912828 VS 6	UNITED STATES OF AMERICA TREASURY		04/01/2015	JPMORGAN CHASE & CO		109,451,250	103,500,000	109,481,711	0	0	0	0	0	0	109,481,711	0	(30,461)	(30,461)	328,798	.08/15/2023	1
912828 WE 6	UNITED STATES OF AMERICA TREASURY		04/07/2015	BNP PARIBAS		77,422,500	72,000,000	77,406,841	0	0	0	0	0	0	77,406,841	0	15,659	15,659	787,624	.11/15/2023	1
0599999. Total Bonds - U.S Government						2,150,090,677	2,019,358,028	2,149,222,422	46,402,584	0	161,606	0	161,606	0	2,150,392,688	0	(302,010)	(302,010)	17,332,054	XXX	XXX
Bonds - All Other Government																					
135087 ZC 1	CANADA (GOVT OF)	C..	06/01/2015	MATURITY		11,816,543	11,814,650	14,470,066	12,741,347	0	(7,397)	0	(7,397)	1,661,561	14,395,511	(2,578,968)	0	(2,578,968)	147,302	.06/01/2015	1FE
EH9168 22 8	DOLPHIN ENERGY LTD	F...	06/15/2015	SINKING FUND REDEMPTION		313,388	313,388	358,046	316,244	0	(2,856)	0	(2,856)	0	313,388	0	0	0	9,226	.06/15/2019	1FE
1099999. Total Bonds - All Other Government						12,129,931	12,128,038	14,828,112	13,057,591	0	(10,253)	0	(10,253)	1,661,561	14,708,899	(2,578,968)	0	(2,578,968)	156,528	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283G Z2 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		6,487	6,487	6,464	6,485	0	2	0	2	0	6,487	0	0	0	197	.09/01/2027	1
31283H 5J 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		25,694	25,694	25,915	25,712	0	(18)	0	(18)	0	25,694	0	0	0	582	.01/01/2035	1
31283H BX 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		5,840	5,840	5,966	5,849	0	(9)	0	(9)	0	5,840	0	0	0	158	.07/01/2028	1
31283H PQ 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		5,620	5,620	5,682	5,623	0	(4)	0	(4)	0	5,620	0	0	0	122	.06/01/2031	1
31283H QB 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		10,255	10,255	10,357	10,276	0	(21)	0	(21)	0	10,255	0	0	0	256	.12/01/2031	1
31283H SA 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		26,485	26,485	26,749	26,529	0	(44)	0	(44)	0	26,485	0	0	0	645	.05/01/2032	1
31283H WY 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		821	821	833	822	0	(1)	0	(1)	0	821	0	0	0	19	.06/01/2033	1
31287L FT 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		537	537	542	537	0	0	0	0	0	537	0	0	0	12	.12/01/2031	1
31287L GU 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		39	39	39	39	0	0	0	0	0	39	0	0	0	1	.12/01/2031	1
31287L R5 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		672	672	679	672	0	0	0	0	0	672	0	0	0	13	.12/01/2031	1
31287L XB 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,522	2,522	2,547	2,523	0	(1)	0	(1)	0	2,522	0	0	0	68	.12/01/2031	1
31287L ZY 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		124	124	126	125	0	0	0	0	0	124	0	0	0	3	.12/01/2031	1
31287M NV 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		63	63	63	63	0	0	0	0	0	63	0	0	0	1	.01/01/2032	1
31287M RS 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		57	57	58	57	0	0	0	0	0	57	0	0	0	1	.01/01/2032	1
31287M UW 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		648	648	658	648	0	0	0	0	0	648	0	0	0	12	.01/01/2032	1
31287M WB 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		49	49	49	49	0	0	0	0	0	49	0	0	0	1	.01/01/2032	1
31287N 5T 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		252	252	255	253	0	0	0	0	0	252	0	0	0	6	.01/01/2032	1
31287N E4 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,705	2,705	2,763	2,705	0	(1)	0	(1)	0	2,705	0	0	0	54	.01/01/2032	1
31287N GQ 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		204	204	206	205	0	0	0	0	0	204	0	0	0	5	.01/01/2032	1
31287P F8 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		227	227	230	227	0	0	0	0	0	227	0	0	0	5	.02/01/2032	1
31287P GE 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		4,076	4,076	4,117	4,078	0	(2)	0	(2)	0	4,076	0	0	0	109	.02/01/2032	1
31287P S2 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		819	819	830	819	0	0	0	0	0	819	0	0	0	19	.02/01/2032	1
31287Q JJ 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		50,350	50,350	50,851	50,362	0	(12)	0	(12)	0	50,350	0	0	0	1,153	.03/01/2032	1
31287Q P9 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		139	139	141	139	0	0	0	0	0	139	0	0	0	3	.03/01/2032	1
31287Q PM 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		297	297	300	298	0	(1)	0	(1)	0	297	0	0	0	7	.03/01/2032	1
31287Q ZV 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		26,415	26,415	26,678	26,419	0	(4)	0	(4)	0	26,415	0	0	0	605	.02/01/2032	1
31287R SY 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		37	37	37	37	0	0	0	0	0	37	0	0	0	1	.04/01/2032	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31287V 6K 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		93	93	92	93	0	0	0	0	0	93	0	0	0	3	07/01/2032	1
31287X CB 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		359	359	353	359	0	0	0	0	0	359	0	0	0	10	08/01/2032	1
31288B EL 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		3,749	3,749	3,787	3,750	0	(1)	0	(1)	0	3,749	0	0	0	71	11/01/2032	1
31288C SX 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,874	1,874	1,893	1,875	0	0	0	0	0	1,874	0	0	0	43	12/01/2032	1
31288C TF 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,050	1,050	1,061	1,050	0	0	0	0	0	1,050	0	0	0	24	12/01/2032	1
31288C ZQ 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		4,631	4,631	4,677	4,632	0	(1)	0	(1)	0	4,631	0	0	0	106	12/01/2032	1
31288D ED 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		5,359	5,359	5,428	5,360	0	(1)	0	(1)	0	5,359	0	0	0	123	01/01/2033	1
31288D UH 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,617	1,617	1,652	1,621	0	(4)	0	(4)	0	1,617	0	0	0	40	11/01/2032	1
31288D UJ 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		18,101	18,101	18,491	18,152	0	(51)	0	(51)	0	18,101	0	0	0	525	11/01/2032	1
31288F 4Y 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,757	2,757	2,825	2,758	0	(1)	0	(1)	0	2,757	0	0	0	69	03/01/2033	1
31288F VE 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		303	303	307	303	0	0	0	0	0	303	0	0	0	7	02/01/2033	1
31288F W7 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		36	36	36	36	0	0	0	0	0	36	0	0	0	1	02/01/2033	1
31288F YD 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	1	03/01/2033	1
31288G 6D 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,412	1,412	1,442	1,413	0	(1)	0	(1)	0	1,412	0	0	0	37	03/01/2033	1
31288G HL 9	FED HOME LOAN MTG CORP		04/01/2015	MBS PAYDOWN		5,942	5,942	6,070	6,071	0	(129)	0	(129)	0	5,942	0	0	0	119	02/01/2033	1
31288G JV 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		52,561	52,561	53,084	52,642	0	(80)	0	(80)	0	52,561	0	0	0	1,163	03/01/2033	1
31288G YJ 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		161,349	161,349	163,124	161,662	0	(314)	0	(314)	0	161,349	0	0	0	3,391	03/01/2033	1
31288G YP 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,082	1,082	1,097	1,083	0	(1)	0	(1)	0	1,082	0	0	0	25	02/01/2033	1
31288H 7J 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,302	1,302	1,315	1,303	0	(1)	0	(1)	0	1,302	0	0	0	26	05/01/2033	1
31288H BW 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,197	1,197	1,223	1,197	0	0	0	0	0	1,197	0	0	0	30	04/01/2033	1
31288H D8 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		417	417	423	417	0	0	0	0	0	417	0	0	0	8	04/01/2033	1
31288H EJ 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,316	1,316	1,329	1,318	0	(1)	0	(1)	0	1,316	0	0	0	30	04/01/2033	1
31288H KW 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		116	116	117	116	0	0	0	0	0	116	0	0	0	3	04/01/2033	1
31288H PV 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		77	77	79	77	0	0	0	0	0	77	0	0	0	2	04/01/2033	1
31288H Q9 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		256	256	259	256	0	0	0	0	0	256	0	0	0	6	03/01/2033	1
31288H V3 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		337	337	340	337	0	0	0	0	0	337	0	0	0	8	05/01/2033	1
31288H XB 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		304	304	307	304	0	0	0	0	0	304	0	0	0	7	01/01/2033	1
31288J 2K 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		171	171	173	171	0	0	0	0	0	171	0	0	0	4	05/01/2033	1
31288J AG 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		486	486	491	486	0	0	0	0	0	486	0	0	0	11	05/01/2033	1
31288J HD 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		340	340	347	340	0	0	0	0	0	340	0	0	0	8	05/01/2033	1
31288J JE 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		153	153	155	154	0	0	0	0	0	153	0	0	0	4	05/01/2033	1
31288J R9 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		49	49	50	49	0	0	0	0	0	49	0	0	0	1	04/01/2033	1
31288J UH 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		12,536	12,536	12,712	12,547	0	(11)	0	(11)	0	12,536	0	0	0	338	05/01/2033	1
31288J W5 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		58	58	59	58	0	0	0	0	0	58	0	0	0	1	05/01/2033	1
31288J YK 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		689	689	696	689	0	0	0	0	0	689	0	0	0	16	01/01/2033	1
31288J YL 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		382	382	386	384	0	(2)	0	(2)	0	382	0	0	0	8	02/01/2033	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31288K B3 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		207	207	209	207	0	0	0	0	0	207	0	0	0	5	05/01/2033	1
31288K B8 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		341	341	348	344	0	(4)	0	(4)	0	341	0	0	0	8	06/01/2033	1
3128F5 KA 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		589	589	601	591	0	(3)	0	(3)	0	589	0	0	0	18	11/01/2025	1
3128F9 S9 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		13	13	14	13	0	0	0	0	0	13	0	0	0	0	03/01/2026	1
3128FL MH 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		973	973	994	976	0	(3)	0	(3)	0	973	0	0	0	29	02/01/2027	1
3128FV AZ 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		74	74	75	74	0	0	0	0	0	74	0	0	0	2	01/01/2028	1
3128FV KX 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2028	1
3128FY RM 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		57	57	58	57	0	0	0	0	0	57	0	0	0	2	04/01/2028	1
3128HX S9 7	FED HOME LOAN MTG CORP		06/15/2015	MBS PAYDOWN		719,775	719,775	719,325	719,570	0	204	0	204	0	719,775	0	0	0	1,997	08/15/2042	1
3128K0 2T 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		783	783	766	783	0	0	0	0	0	783	0	0	0	18	12/01/2035	1
3128K0 K7 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		248	248	242	248	0	0	0	0	0	248	0	0	0	6	12/01/2035	1
3128K0 VA 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		15,824	15,824	15,481	15,820	0	4	0	4	0	15,824	0	0	0	432	12/01/2035	1
3128K1 LG 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		113	113	110	113	0	0	0	0	0	113	0	0	0	3	12/01/2035	1
3128K5 6N 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		163	163	165	163	0	0	0	0	0	163	0	0	0	4	06/01/2035	1
3128K6 G9 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		492	492	499	492	0	(1)	0	(1)	0	492	0	0	0	10	06/01/2035	1
3128K6 GH 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		98	98	99	98	0	0	0	0	0	98	0	0	0	2	06/01/2035	1
3128LX BR 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		39,592	39,592	39,932	39,623	0	(31)	0	(31)	0	39,592	0	0	0	849	07/01/2035	1
3128M4 J3 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		4,705	4,705	4,829	4,716	0	(11)	0	(11)	0	4,705	0	0	0	139	02/01/2037	1
3128M5 AR 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		25,855	25,855	24,039	25,646	0	209	0	209	0	25,855	0	0	0	467	03/01/2036	1
3128M5 CD 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		19,699	19,699	20,455	19,747	0	(48)	0	(48)	0	19,699	0	0	0	548	12/01/2033	1
3128M5 QZ 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		32,726	32,726	34,639	32,641	0	85	0	85	0	32,726	0	0	0	819	01/01/2038	1
3128NH 6F 5	FED HOME LOAN MTG CORP		06/01/2015	VARIOUS		9,370	9,370	9,434	9,372	0	(2)	0	(2)	0	9,370	0	0	0	78	03/01/2037	1
3128NH V4 2	FED HOME LOAN MTG CORP		06/01/2015	VARIOUS		406	406	410	406	0	0	0	0	0	406	0	0	0	6	03/01/2037	1
312913 X5 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		47,170	47,170	44,650	46,922	0	248	0	248	0	47,170	0	0	0	1,413	12/15/2022	1
312915 AX 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		73,518	73,518	59,156	73,398	0	120	0	120	0	73,518	0	0	0	1,874	04/15/2023	1
312915 FC 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		72,920	72,920	67,886	72,762	0	158	0	158	0	72,920	0	0	0	2,085	04/15/2023	1
31292G TP 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,714	1,714	1,751	1,717	0	(3)	0	(3)	0	1,714	0	0	0	50	09/01/2027	1
31292G V4 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		605	605	618	606	0	(1)	0	(1)	0	605	0	0	0	15	07/01/2028	1
31292G VT 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		41	41	42	41	0	0	0	0	0	41	0	0	0	1	06/01/2028	1
31292G WG 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		359	359	367	360	0	(1)	0	(1)	0	359	0	0	0	10	09/01/2028	1
31292G WT 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		327	327	335	328	0	0	0	0	0	327	0	0	0	9	10/01/2028	1
31292G X6 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		770	770	787	772	0	(1)	0	(1)	0	770	0	0	0	20	01/01/2029	1
31292G XD 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		359	359	367	359	0	0	0	0	0	359	0	0	0	9	11/01/2028	1
31292H M8 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		876	876	885	878	0	(2)	0	(2)	0	876	0	0	0	22	11/01/2031	1
31292H NF 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		16,770	16,770	16,937	16,786	0	(15)	0	(15)	0	16,770	0	0	0	369	01/01/2032	1
31292H P9 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		30	30	31	30	0	0	0	0	0	30	0	0	0	1	03/01/2032	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292H QQ 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,323	1,323	1,337	1,325	0	(2)	0	(2)	0	1,323	0	0	0	31	.04/01/2032	1
31292H S8 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,838	2,838	2,874	2,841	0	(3)	0	(3)	0	2,838	0	0	0	64	.01/01/2033	1
31292H SR 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		19,514	19,514	19,763	19,538	0	(24)	0	(24)	0	19,514	0	0	0	433	.11/01/2032	1
31292H SZ 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,100	1,100	1,111	1,101	0	(1)	0	(1)	0	1,100	0	0	0	25	.12/01/2032	1
31292H UP 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		85,576	85,576	86,886	85,690	0	(115)	0	(115)	0	85,576	0	0	0	1,978	.02/01/2033	1
31292H VU 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,838	1,838	1,862	1,840	0	(2)	0	(2)	0	1,838	0	0	0	42	.04/01/2033	1
31292H WM 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		30,331	30,331	30,644	30,358	0	(27)	0	(27)	0	30,331	0	0	0	708	.05/01/2033	1
31292H X3 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		85,641	85,641	86,614	85,729	0	(89)	0	(89)	0	85,641	0	0	0	1,744	.08/01/2033	1
31292H XA 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		126,982	126,982	128,780	127,125	0	(143)	0	(143)	0	126,982	0	0	0	2,851	.06/01/2033	1
31292H XB 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		37,732	37,732	38,829	37,817	0	(85)	0	(85)	0	37,732	0	0	0	775	.06/01/2033	1
31292H YL 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		469	469	479	470	0	(1)	0	(1)	0	469	0	0	0	12	.08/01/2033	1
31292H YT 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		52,643	52,643	53,241	52,698	0	(55)	0	(55)	0	52,643	0	0	0	1,094	.09/01/2033	1
31292H ZM 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		19,427	19,427	19,650	19,446	0	(19)	0	(19)	0	19,427	0	0	0	409	.10/01/2033	1
31292K 6A 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,609,392	2,609,392	2,621,216	2,609,072	0	320	0	320	0	2,609,392	0	0	0	41,594	.12/01/2040	1
31293E PH 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		888	888	896	888	0	(1)	0	(1)	0	888	0	0	0	20	.12/01/2028	1
31293J 6A 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		48	48	48	48	0	0	0	0	0	48	0	0	0	1	.01/01/2029	1
31293J ZB 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		65	65	66	65	0	0	0	0	0	65	0	0	0	2	.02/01/2029	1
31293L KR 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	.02/01/2029	1
31293Q T3 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		38	38	39	38	0	0	0	0	0	38	0	0	0	1	.05/01/2029	1
31293V DL 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		324	324	331	324	0	0	0	0	0	324	0	0	0	9	.07/01/2029	1
31294E JF 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		28	28	29	28	0	0	0	0	0	28	0	0	0	1	.04/01/2030	1
31296J 2F 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		563	563	571	563	0	0	0	0	0	563	0	0	0	13	.07/01/2033	1
31296J C2 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		301	301	304	301	0	0	0	0	0	301	0	0	0	7	.06/01/2033	1
31296J E7 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		3,375	3,375	3,409	3,398	0	(23)	0	(23)	0	3,375	0	0	0	77	.06/01/2033	1
31296J GT 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		5,633	5,633	5,689	5,636	0	(3)	0	(3)	0	5,633	0	0	0	129	.06/01/2033	1
31296J SB 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		54	54	54	54	0	0	0	0	0	54	0	0	0	1	.06/01/2033	1
31296J VP 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		757	757	764	757	0	0	0	0	0	757	0	0	0	17	.06/01/2033	1
31296J VQ 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		970	970	980	970	0	0	0	0	0	970	0	0	0	22	.06/01/2033	1
31296J VR 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		103,804	103,804	104,836	103,826	0	(22)	0	(22)	0	103,804	0	0	0	2,378	.06/01/2033	1
31296J VS 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		101,691	101,691	102,703	101,705	0	(13)	0	(13)	0	101,691	0	0	0	2,777	.06/01/2033	1
31296K EQ 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		10,632	10,632	10,758	10,638	0	(6)	0	(6)	0	10,632	0	0	0	255	.07/01/2033	1
31296K TN 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		335	335	340	335	0	0	0	0	0	335	0	0	0	8	.07/01/2033	1
31296L 5M 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		157	157	159	157	0	0	0	0	0	157	0	0	0	4	.08/01/2033	1
31296L FD 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		131,547	131,547	133,101	131,622	0	(75)	0	(75)	0	131,547	0	0	0	2,634	.08/01/2033	1
31296L JQ 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		7,901	7,901	7,994	7,902	0	(1)	0	(1)	0	7,901	0	0	0	165	.08/01/2033	1
31296M 6J 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		10,280	10,280	10,398	10,291	0	(11)	0	(11)	0	10,280	0	0	0	208	.09/01/2033	1
31296M 6U 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,594	1,594	1,629	1,595	0	0	0	0	0	1,594	0	0	0	40	.09/01/2033	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296M GN 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		3,240	3,240	3,310	3,242	0	(2)	0	(2)	0	3,240	0	0	0	81	.10/01/2032	1
31296M HH 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		43,831	43,831	44,329	43,893	0	(62)	0	(62)	0	43,831	0	0	0	1,077	.09/01/2033	1
31296M L4 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		18,849	18,849	19,065	18,853	0	(4)	0	(4)	0	18,849	0	0	0	459	.09/01/2033	1
31296M VC 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		243	243	248	243	0	0	0	0	0	243	0	0	0	6	.09/01/2033	1
31296M VW 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		6,213	6,213	6,303	6,214	0	(1)	0	(1)	0	6,213	0	0	0	165	.09/01/2033	1
31296N BE 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		119,105	119,105	120,513	119,146	0	(40)	0	(40)	0	119,105	0	0	0	2,562	.10/01/2033	1
31296N DV 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		48,522	48,522	49,074	48,552	0	(30)	0	(30)	0	48,522	0	0	0	945	.09/01/2033	1
31296N JW 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		255	255	259	256	0	0	0	0	0	255	0	0	0	6	.09/01/2033	1
31296N RN 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		6,736	6,736	6,812	6,737	0	(1)	0	(1)	0	6,736	0	0	0	141	.06/01/2033	1
31296Q HM 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		39,015	39,015	39,476	39,063	0	(49)	0	(49)	0	39,015	0	0	0	687	.11/01/2033	1
31296Q SZ 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,917	2,917	2,950	2,921	0	(4)	0	(4)	0	2,917	0	0	0	60	.11/01/2033	1
31296R QM 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		20,698	20,698	20,933	20,722	0	(24)	0	(24)	0	20,698	0	0	0	435	.11/01/2033	1
31296T GJ 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		13,099	13,099	13,248	13,099	0	0	0	0	0	13,099	0	0	0	289	.02/01/2034	1
31296T PN 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		12,957	12,957	13,110	12,957	0	0	0	0	0	12,957	0	0	0	310	.02/01/2034	1
31296U PG 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		11,993	11,993	12,129	11,993	0	0	0	0	0	11,993	0	0	0	250	.03/01/2034	1
31296U PU 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		452,525	452,525	457,873	452,525	0	0	0	0	0	452,525	0	0	0	9,433	.03/01/2034	1
31296X 5W 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		3,620	3,620	3,661	3,620	0	0	0	0	0	3,620	0	0	0	76	.05/01/2034	1
31296X 6P 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,770	2,770	2,802	2,770	0	0	0	0	0	2,770	0	0	0	58	.05/01/2034	1
31296Y AK 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		5,694	5,694	5,760	5,694	0	0	0	0	0	5,694	0	0	0	114	.05/01/2034	1
31297A VP 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		12,490	12,490	12,634	12,490	0	0	0	0	0	12,490	0	0	0	260	.06/01/2034	1
31297B K7 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		3,871	3,871	3,915	3,871	0	0	0	0	0	3,871	0	0	0	81	.06/01/2034	1
31297N KN 5	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,542	2,542	2,557	2,544	0	(2)	0	(2)	0	2,542	0	0	0	58	.08/01/2035	1
31297Q ZY 8	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		704	704	689	704	0	0	0	0	0	704	0	0	0	16	.06/01/2035	1
31297T MS 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,460	2,460	2,478	2,463	0	(2)	0	(2)	0	2,460	0	0	0	56	.09/01/2035	1
31297U 5X 4	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		2,414	2,414	2,449	2,415	0	(1)	0	(1)	0	2,414	0	0	0	55	.10/01/2034	1
31297U PG 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		6,726	6,726	6,773	6,727	0	0	0	0	0	6,726	0	0	0	153	.10/01/2035	1
31297V UG 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		50,576	50,576	49,956	50,537	0	40	0	40	0	50,576	0	0	0	1,281	.11/01/2035	1
31298M DQ 7	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		383	383	386	383	0	0	0	0	0	383	0	0	0	10	.05/01/2031	1
31298R H4 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		875	875	884	876	0	0	0	0	0	875	0	0	0	20	.07/01/2031	1
31298S PG 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		322	322	329	322	0	0	0	0	0	322	0	0	0	9	.02/01/2029	1
31298W NG 6	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		126	126	127	126	0	0	0	0	0	126	0	0	0	3	.11/01/2031	1
31298Y WM 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,069	1,069	1,080	1,070	0	0	0	0	0	1,069	0	0	0	25	.12/01/2031	1
31335G LX 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		781	781	798	781	0	(1)	0	(1)	0	781	0	0	0	22	.09/01/2025	1
31335G NJ 0	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,082	1,082	1,108	1,084	0	(2)	0	(2)	0	1,082	0	0	0	24	.03/01/2026	1
31335H SA 2	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		72	72	74	72	0	0	0	0	0	72	0	0	0	2	.01/01/2022	1
31335H X7 3	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		925	925	945	927	0	(1)	0	(1)	0	925	0	0	0	23	.06/01/2023	1

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3133T6 M9 9	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		59,155	59,155	58,634	59,099	0	56	0	56	0	59,155	0	0	0	1,859	04/15/2026	1
313401 XK 2	FED HOME LOAN MTG CORP		06/01/2015	VARIOUS		45	45	41	45	0	0	0	0	0	45	0	0	0	2	03/01/2017	1
313401 XQ 9	FED HOME LOAN MTG CORP		06/01/2015	VARIOUS		41	41	38	41	0	0	0	0	0	41	0	0	0	2	04/01/2017	1
31340Y AE 9	FED HOME LOAN MTG CORP		06/15/2015	VARIOUS		6,323	6,323	6,622	6,331	0	(8)	0	(8)	0	6,323	0	0	0	284	04/15/2019	1
31340Y BT 5	FED HOME LOAN MTG CORP		06/15/2015	MBS PAYDOWN		23,374	23,374	21,508	23,187	0	187	0	187	0	23,374	0	0	0	902	06/15/2019	1
31340Y CX 5	FED HOME LOAN MTG CORP		06/15/2015	VARIOUS		7,355	7,355	6,896	7,290	0	65	0	65	0	7,355	0	0	0	323	07/15/2019	1
313442 G8 2	FED HOME LOAN MTG CORP		06/01/2015	VARIOUS		44	44	40	43	0	0	0	0	0	44	0	0	0	2	05/01/2017	1
313443 PG 2	FED HOME LOAN MTG CORP		06/01/2015	VARIOUS		150	150	135	148	0	1	0	1	0	150	0	0	0	6	05/01/2017	1
31344X AT 4	FED HOME LOAN MTG CORP		04/01/2015	VARIOUS		14	14	13	14	0	0	0	0	0	14	0	0	0	0	04/01/2017	1
31358R 4X 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		31,797	31,797	30,376	31,650	0	147	0	147	0	31,797	0	0	0	1,069	01/25/2023	1
31358T LW 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		25,453	25,453	23,288	25,378	0	75	0	75	0	25,453	0	0	0	787	02/25/2023	1
31359G UM 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		509,378	509,378	480,337	507,862	0	1,516	0	1,516	0	509,378	0	0	0	13,829	02/25/2024	1
313602 QB 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,421	1,421	1,418	1,421	0	0	0	0	0	1,421	0	0	0	61	04/25/2019	1
313637 FB 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,728	2,728	2,728	2,728	0	0	0	0	0	2,728	0	0	0	76	03/01/2028	1
313637 FH 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,054	3,054	3,054	3,054	0	0	0	0	0	3,054	0	0	0	85	07/01/2028	1
313637 LM 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,142	2,142	2,142	2,142	0	0	0	0	0	2,142	0	0	0	56	07/01/2029	1
31368H KA 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,021	4,021	3,985	4,018	0	3	0	3	0	4,021	0	0	0	114	11/01/2027	1
31368H KP 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,184	2,184	2,055	2,175	0	9	0	9	0	2,184	0	0	0	55	06/01/2029	1
31371E 6V 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		362	362	368	362	0	0	0	0	0	362	0	0	0	12	06/01/2025	1
31371F FR 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		604	604	614	604	0	0	0	0	0	604	0	0	0	20	02/01/2026	1
31371F J8 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		168	168	158	168	0	0	0	0	0	168	0	0	0	4	05/01/2026	1
31371F KE 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,194	1,194	1,214	1,195	0	(1)	0	(1)	0	1,194	0	0	0	40	05/01/2026	1
31371G 2R 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		43	43	43	43	0	0	0	0	0	43	0	0	0	1	10/01/2028	1
31371G BC 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		80	80	79	80	0	0	0	0	0	80	0	0	0	2	10/01/2027	1
31371G CX 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2027	1
31371G DB 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		70	70	71	70	0	0	0	0	0	70	0	0	0	2	11/01/2027	1
31371G GT 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,971	6,971	7,083	6,975	0	(4)	0	(4)	0	6,971	0	0	0	245	01/01/2028	1
31371H DQ 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,596	1,596	1,605	1,596	0	(1)	0	(1)	0	1,596	0	0	0	41	01/01/2029	1
31371H GY 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,482	1,482	1,509	1,484	0	(2)	0	(2)	0	1,482	0	0	0	34	02/01/2029	1
31371H HQ 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		43	43	43	43	0	0	0	0	0	43	0	0	0	1	03/01/2029	1
31371H JY 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,000	3,000	3,028	3,001	0	(1)	0	(1)	0	3,000	0	0	0	73	04/01/2029	1
31371H NM 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		137	137	129	137	0	0	0	0	0	137	0	0	0	3	06/01/2029	1
31371H QW 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		87	87	88	87	0	0	0	0	0	87	0	0	0	2	07/01/2029	1
31371H VJ 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		33	33	33	33	0	0	0	0	0	33	0	0	0	1	09/01/2029	1
31371H X8 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		180	180	169	180	0	0	0	0	0	180	0	0	0	5	09/01/2029	1
31371K 2Z 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		9,129	9,129	9,292	9,144	0	(15)	0	(15)	0	9,129	0	0	0	206	03/01/2033	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K 3A 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		32,979	32,979	33,339	33,009	0	(30)	0	(30)	0	32,979	0	0	0	749	04/01/2033	1
31371K 4K 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,367	3,367	3,427	3,372	0	(5)	0	(5)	0	3,367	0	0	0	75	05/01/2033	1
31371K 4L 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		525	525	542	526	0	(1)	0	(1)	0	525	0	0	0	13	05/01/2033	1
31371K 5Z 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7,065	7,065	7,192	7,078	0	(14)	0	(14)	0	7,065	0	0	0	160	06/01/2023	1
31371K 6C 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		80,231	80,231	81,684	80,336	0	(105)	0	(105)	0	80,231	0	0	0	1,810	06/01/2033	1
31371K VF 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		51,159	51,159	52,078	51,228	0	(70)	0	(70)	0	51,159	0	0	0	1,179	11/01/2032	1
31371K WH 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,292	6,292	6,248	6,288	0	4	0	4	0	6,292	0	0	0	144	12/01/2032	1
31371K XS 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,326	5,326	5,422	5,337	0	(11)	0	(11)	0	5,326	0	0	0	117	01/01/2023	1
31371K ZA 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,759	2,759	2,780	2,761	0	(2)	0	(2)	0	2,759	0	0	0	63	02/01/2033	1
31371L A6 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		14,285	14,285	14,341	14,290	0	(4)	0	(4)	0	14,285	0	0	0	320	08/01/2033	1
31371L DH 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,056	1,056	1,066	1,057	0	(1)	0	(1)	0	1,056	0	0	0	23	10/01/2033	1
31371L FY 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,282	3,282	3,313	3,285	0	(2)	0	(2)	0	3,282	0	0	0	75	12/01/2033	1
31371L HD 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,237	2,237	2,258	2,238	0	(2)	0	(2)	0	2,237	0	0	0	50	01/01/2034	1
31372B LU 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		65	65	66	65	0	0	0	0	0	65	0	0	0	2	01/01/2024	1
31373Q GN 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2025	1
31373Q N3 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	04/01/2025	1
31373T 3E 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		962	962	1,000	963	0	(2)	0	(2)	0	962	0	0	0	35	05/01/2025	1
31373U ER 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3	3	4	3	0	0	0	0	0	3	0	0	0	0	10/01/2025	1
31373U JT 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		606	606	616	607	0	0	0	0	0	606	0	0	0	19	01/01/2026	1
31373V K2 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		83	83	86	83	0	0	0	0	0	83	0	0	0	3	03/01/2025	1
31373W 5K 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		20	20	21	20	0	0	0	0	0	20	0	0	0	1	02/01/2025	1
31374B ZZ 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		111	111	116	112	0	0	0	0	0	111	0	0	0	4	06/01/2025	1
31374E BM 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		132	132	137	132	0	0	0	0	0	132	0	0	0	5	05/01/2025	1
31374F 6W 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		155	155	154	155	0	0	0	0	0	155	0	0	0	5	01/01/2027	1
31374G DK 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		47	47	46	47	0	0	0	0	0	47	0	0	0	1	03/01/2027	1
31374L GV 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		79	79	83	79	0	0	0	0	0	79	0	0	0	3	07/01/2025	1
31374T 2X 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		396	396	375	394	0	1	0	1	0	396	0	0	0	10	10/01/2029	1
31374T AK 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,705	1,705	1,732	1,706	0	(1)	0	(1)	0	1,705	0	0	0	46	06/01/2028	1
31374T DR 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,761	2,761	2,805	2,763	0	(3)	0	(3)	0	2,761	0	0	0	69	11/01/2028	1
31374T E3 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		89	89	90	89	0	0	0	0	0	89	0	0	0	2	11/01/2028	1
31374T HQ 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		517	517	525	518	0	0	0	0	0	517	0	0	0	14	12/01/2028	1
31374T NX 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,695	3,695	3,626	3,688	0	6	0	6	0	3,695	0	0	0	95	03/01/2029	1
31374T RM 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,454	4,454	4,185	4,433	0	21	0	21	0	4,454	0	0	0	108	05/01/2029	1
31374T RX 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		972	972	914	968	0	4	0	4	0	972	0	0	0	24	05/01/2029	1
31374T RZ 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,686	1,686	1,640	1,683	0	3	0	3	0	1,686	0	0	0	50	05/01/2029	1
31374T VN 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		38	38	39	39	0	0	0	0	0	38	0	0	0	1	07/01/2029	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31375M XC 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,253	1,253	1,273	1,254	0	(2)	0	(2)	0	1,253	0	0	0	32	03/01/2026	1
31376E X5 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	1	09/01/2026	1
31376L GJ 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		480	480	473	479	0	0	0	0	0	480	0	0	0	11	01/01/2027	1
31376Q PQ 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		157	157	156	157	0	0	0	0	0	157	0	0	0	5	10/01/2026	1
31376T BB 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2027	1
31376V QT 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	02/01/2027	1
31377C K9 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		37	37	35	37	0	0	0	0	0	37	0	0	0	1	01/01/2029	1
31377X LR 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		21	21	20	21	0	0	0	0	0	21	0	0	0	1	05/01/2027	1
31378A A3 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	1	10/01/2027	1
31378B 5Q 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		490	490	483	489	0	1	0	1	0	490	0	0	0	14	10/01/2027	1
31378B 5V 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		372	372	367	372	0	1	0	1	0	372	0	0	0	11	10/01/2027	1
31378C B7 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		224	224	221	224	0	0	0	0	0	224	0	0	0	7	10/01/2027	1
31378C B9 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		122	122	121	122	0	0	0	0	0	122	0	0	0	4	10/01/2027	1
31378D T8 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		49	49	48	49	0	0	0	0	0	49	0	0	0	1	10/01/2027	1
31378D X3 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		251	251	247	251	0	0	0	0	0	251	0	0	0	7	12/01/2027	1
31378D X6 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		172	172	170	172	0	0	0	0	0	172	0	0	0	5	12/01/2027	1
31378D XW 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,008	1,008	994	1,008	0	1	0	1	0	1,008	0	0	0	29	12/01/2027	1
31378E Z3 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		88	88	87	88	0	0	0	0	0	88	0	0	0	3	10/01/2027	1
31378F G2 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		38	38	39	38	0	0	0	0	0	38	0	0	0	1	08/01/2027	1
31378F XP 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7	7	6	7	0	0	0	0	0	7	0	0	0	0	09/01/2027	1
31378H G5 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		30	30	31	30	0	0	0	0	0	30	0	0	0	1	09/01/2027	1
31378J AR 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		187	187	184	187	0	0	0	0	0	187	0	0	0	4	09/01/2027	1
31378J EZ 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		66	66	67	66	0	0	0	0	0	66	0	0	0	2	10/01/2027	1
31378L CH 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,490	5,490	5,579	5,500	0	(10)	0	(10)	0	5,490	0	0	0	171	12/01/2027	1
31378L CK 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		721	721	711	721	0	1	0	1	0	721	0	0	0	21	12/01/2027	1
31378L CM 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,032	1,032	1,017	1,031	0	0	0	0	0	1,032	0	0	0	30	12/01/2027	1
31378L CS 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		228	228	225	228	0	0	0	0	0	228	0	0	0	7	12/01/2027	1
31378L JR 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/01/2027	1
31378L M6 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		368	368	363	368	0	0	0	0	0	368	0	0	0	11	12/01/2027	1
31378L ZR 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		176	176	174	176	0	0	0	0	0	176	0	0	0	5	12/01/2027	1
31378N ET 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		195	195	192	195	0	1	0	1	0	195	0	0	0	6	12/01/2027	1
31378P HR 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		537	537	546	540	0	(3)	0	(3)	0	537	0	0	0	17	11/01/2027	1
31378P X3 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		106	106	108	106	0	0	0	0	0	106	0	0	0	3	11/01/2027	1
31378P Z6 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/01/2028	1
31378P ZQ 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		121	121	119	121	0	0	0	0	0	121	0	0	0	4	12/01/2027	1
31378Q GX 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		494	494	487	493	0	0	0	0	0	494	0	0	0	14	12/01/2027	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31378Q LG 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		25	25	26	25	0	0	0	0	0	25	0	0	0	1	12/01/2027	1
31378Q LQ 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		686	686	676	685	0	0	0	0	0	686	0	0	0	20	12/01/2027	1
31378Q LU 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,202	1,202	1,185	1,202	0	0	0	0	0	1,202	0	0	0	35	12/01/2027	1
31378R KF 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		360	360	366	360	0	0	0	0	0	360	0	0	0	11	12/01/2027	1
31378T KC 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		350	350	345	345	0	5	0	5	0	350	0	0	0	12	12/01/2027	1
31378T LY 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		127	127	129	127	0	0	0	0	0	127	0	0	0	4	12/01/2027	1
31379C WJ 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		44	44	45	44	0	0	0	0	0	44	0	0	0	1	03/01/2028	1
31379D F9 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		50	50	50	50	0	0	0	0	0	50	0	0	0	1	08/01/2027	1
31379L VX 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		16	16	15	16	0	0	0	0	0	16	0	0	0	0	04/01/2028	1
31379N X5 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		46	46	43	46	0	0	0	0	0	46	0	0	0	1	04/01/2028	1
3137AQ WY 0	FED HOME LOAN MTG CORP		06/15/2015	MBS PAYDOWN		1,537,093	1,537,093	1,539,735	1,537,249	0	(156)	0	(156)	0	1,537,093	0	0	0	3,372	06/15/2032	1
3137AR UB 0	FED HOME LOAN MTG CORP		06/15/2015	MBS PAYDOWN		1,027,441	1,027,441	1,027,441	1,027,441	0	0	0	0	0	1,027,441	0	0	0	2,424	04/15/2037	1
3137AS RV 8	FED HOME LOAN MTG CORP		06/15/2015	MBS PAYDOWN		1,329,776	1,329,776	1,329,776	1,329,776	0	0	0	0	0	1,329,776	0	0	0	3,940	08/15/2042	1
31380C PJ 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		482	482	489	482	0	0	0	0	0	482	0	0	0	12	08/01/2028	1
31380H H7 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		132	132	127	132	0	0	0	0	0	132	0	0	0	3	09/01/2028	1
31380H Q8 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		279	279	274	279	0	0	0	0	0	279	0	0	0	8	11/01/2028	1
31380L F2 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		26	26	24	26	0	0	0	0	0	26	0	0	0	1	11/01/2028	1
31380Q VP 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		153	153	153	153	0	0	0	0	0	153	0	0	0	5	11/01/2029	1
31380R J2 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,485	1,485	1,431	1,483	0	2	0	2	0	1,485	0	0	0	30	02/01/2029	1
31380R P6 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,293	1,293	1,314	1,293	0	(1)	0	(1)	0	1,293	0	0	0	27	12/01/2028	1
31380U 5W 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		126	126	119	126	0	0	0	0	0	126	0	0	0	3	11/01/2028	1
31380U DD 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		34	34	34	34	0	0	0	0	0	34	0	0	0	1	11/01/2028	1
31380U MK 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		179	179	168	179	0	0	0	0	0	179	0	0	0	4	12/01/2028	1
31380W QH 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		62	62	58	62	0	0	0	0	0	62	0	0	0	2	01/01/2029	1
31380X X6 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		189	189	178	189	0	0	0	0	0	189	0	0	0	5	12/01/2028	1
31380Y B6 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		68	68	64	68	0	0	0	0	0	68	0	0	0	2	12/01/2028	1
31380Y E5 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		216	216	203	216	0	0	0	0	0	216	0	0	0	5	12/01/2028	1
31380Y E6 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,579	1,579	1,484	1,576	0	3	0	3	0	1,579	0	0	0	34	12/01/2028	1
31380Y Q8 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		72	72	68	72	0	0	0	0	0	72	0	0	0	2	11/01/2028	1
31381A EC 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		191	191	179	191	0	0	0	0	0	191	0	0	0	5	12/01/2028	1
31381A VU 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		307	307	288	306	0	0	0	0	0	307	0	0	0	8	10/01/2028	1
31381B 2H 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		256	256	260	257	0	(1)	0	(1)	0	256	0	0	0	6	12/01/2028	1
31381B CU 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		306	306	287	304	0	2	0	2	0	306	0	0	0	7	12/01/2028	1
31381F XR 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7	7	6	7	0	0	0	0	0	7	0	0	0	0	05/01/2029	1
31382D J8 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		59	59	57	59	0	0	0	0	0	59	0	0	0	2	01/01/2029	1
31382D WC 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		52	52	52	52	0	0	0	0	0	52	0	0	0	2	08/01/2029	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31382D WF 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		44	44	45	44	0	0	0	0	0	44	0	0	0	1	08/01/2029	1
31382G P8 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		32	32	31	32	0	0	0	0	0	32	0	0	0	1	02/01/2029	1
31382K 2M 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		108	108	110	108	0	0	0	0	0	108	0	0	0	4	10/01/2029	1
31382K V7 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		123	123	115	122	0	0	0	0	0	123	0	0	0	3	06/01/2029	1
31382L UJ 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		656	656	617	655	0	1	0	1	0	656	0	0	0	16	02/01/2029	1
31382M DH 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		627	627	607	625	0	1	0	1	0	627	0	0	0	17	02/01/2029	1
31382N 3M 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	0	04/01/2029	1
31382N 4Z 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		19,218	19,218	18,059	19,111	0	107	0	107	0	19,218	0	0	0	557	02/01/2029	1
31382P QB 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2029	1
31382Q B9 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		21	21	19	21	0	0	0	0	0	21	0	0	0	1	04/01/2029	1
31382R 3L 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		721	721	728	721	0	0	0	0	0	721	0	0	0	23	08/01/2029	1
31382R D6 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		141	141	132	138	0	3	0	3	0	141	0	0	0	4	06/01/2029	1
31382S 3J 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		42	42	40	42	0	0	0	0	0	42	0	0	0	1	03/01/2029	1
31382S E7 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		507	507	491	507	0	0	0	0	0	507	0	0	0	14	03/01/2029	1
31382T 4K 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		27	27	25	27	0	0	0	0	0	27	0	0	0	1	04/01/2029	1
31382U 4U 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	04/01/2029	1
31382V A2 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		36	36	34	36	0	0	0	0	0	36	0	0	0	1	04/01/2029	1
31382Y R8 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		185	185	186	185	0	0	0	0	0	185	0	0	0	5	05/01/2029	1
31383A G3 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		54	54	55	54	0	0	0	0	0	54	0	0	0	2	08/01/2029	1
31383A R6 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/01/2029	1
31383A XW 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		148	148	143	148	0	0	0	0	0	148	0	0	0	4	06/01/2029	1
31383C U9 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		151	151	152	153	0	(2)	0	(2)	0	151	0	0	0	5	08/01/2029	1
31383C VQ 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		258	258	260	258	0	0	0	0	0	258	0	0	0	8	08/01/2029	1
31383D MJ 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,053	1,053	1,063	1,064	0	(11)	0	(11)	0	1,053	0	0	0	33	09/01/2029	1
31383E 3F 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		39	39	37	39	0	0	0	0	0	39	0	0	0	1	06/01/2029	1
31383E LE 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		110	110	110	110	0	0	0	0	0	110	0	0	0	3	07/01/2029	1
31383E RR 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2029	1
31383F NP 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		425	425	399	425	0	0	0	0	0	425	0	0	0	11	07/01/2029	1
31383F RY 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		66	66	67	66	0	0	0	0	0	66	0	0	0	2	09/01/2029	1
31383J 7K 0	FED NATIONAL MTG ASSN		04/01/2015	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2029	1
31383J EG 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		459	459	461	459	0	0	0	0	0	459	0	0	0	14	08/01/2029	1
31383J N2 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	1	09/01/2029	1
31383K SR 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		228	228	231	228	0	0	0	0	0	228	0	0	0	7	07/01/2029	1
31383K ZG 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,739	1,739	1,756	1,740	0	0	0	0	0	1,739	0	0	0	54	07/01/2029	1
31383L H3 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		178	178	180	178	0	0	0	0	0	178	0	0	0	6	09/01/2029	1
31383L NA 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		124	124	116	123	0	0	0	0	0	124	0	0	0	3	07/01/2029	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31383L U9 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		201	201	203	201	0	0	0	0	0	201	0	0	0	6	07/01/2029	1
31383M HQ 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,376	3,376	3,375	3,376	0	0	0	0	0	3,376	0	0	0	84	08/01/2029	1
31383M JB 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		76	76	77	76	0	0	0	0	0	76	0	0	0	2	09/01/2029	1
31383M VU 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		258	258	260	258	0	0	0	0	0	258	0	0	0	8	07/01/2029	1
31383M YU 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	08/01/2029	1
31383Q DV 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		185	185	186	185	0	0	0	0	0	185	0	0	0	6	08/01/2029	1
31383Q HX 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		10	10	9	10	0	0	0	0	0	10	0	0	0	0	08/01/2029	1
31383Q YV 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		68	68	69	68	0	0	0	0	0	68	0	0	0	2	09/01/2029	1
31383R 3A 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		73	73	74	73	0	0	0	0	0	73	0	0	0	2	08/01/2029	1
31383R 5Q 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2029	1
31383R FC 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		120	120	120	120	0	0	0	0	0	120	0	0	0	4	08/01/2029	1
31383R LH 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		281	281	266	281	0	0	0	0	0	281	0	0	0	8	08/01/2029	1
31383R X9 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		190	190	192	190	0	0	0	0	0	190	0	0	0	6	08/01/2029	1
31383S D6 4	FED NATIONAL MTG ASSN		06/01/2015	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		06/01/2015	MBS PAYDOWN		157	157	159	158	0	0	0	0	0	157	0	0	0	5	09/01/2029	1
31383S KK 5	FED NATIONAL MTG ASSN		04/01/2015	MBS PAYDOWN		14,481	14,481	14,478	14,481	0	0	0	0	0	14,481	0	0	0	362	12/01/2029	1
31383S PK 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,539	4,539	4,614	4,618	0	(79)	0	(79)	0	4,539	0	0	0	180	10/01/2029	1
31383S WW 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		150	150	152	150	0	0	0	0	0	150	0	0	0	5	10/01/2029	1
31383U VQ 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		939	939	948	939	0	0	0	0	0	939	0	0	0	24	09/01/2029	1
31384A SD 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		180	180	182	180	0	0	0	0	0	180	0	0	0	6	10/01/2029	1
31384A XM 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		255	255	259	255	0	0	0	0	0	255	0	0	0	9	10/01/2029	1
31384D 5G 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		251	251	251	251	0	0	0	0	0	251	0	0	0	8	12/01/2029	1
31384D 7J 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		557	557	557	557	0	0	0	0	0	557	0	0	0	17	12/01/2029	1
31384D U5 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		885	885	885	885	0	0	0	0	0	885	0	0	0	28	11/01/2029	1
31384E AB 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		74	74	74	74	0	0	0	0	0	74	0	0	0	2	12/01/2029	1
31384F RQ 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		76	76	76	76	0	0	0	0	0	76	0	0	0	2	11/01/2029	1
31384G RS 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	11/01/2029	1
31384P QD 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		104	104	97	104	0	0	0	0	0	104	0	0	0	3	01/01/2030	1
31384V 3F 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		229	229	233	229	0	0	0	0	0	229	0	0	0	6	06/01/2030	1
31384V M9 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,082	2,082	2,115	2,084	0	(3)	0	(3)	0	2,082	0	0	0	49	10/01/2029	1
31384V RR 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		88	88	89	88	0	0	0	0	0	88	0	0	0	2	10/01/2029	1
31384W K2 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,210	1,210	1,252	1,213	0	(2)	0	(2)	0	1,210	0	0	0	34	05/01/2031	1
31384W KY 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		832	832	861	835	0	(2)	0	(2)	0	832	0	0	0	24	05/01/2031	1
31385H 3P 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		956	956	973	957	0	(1)	0	(1)	0	956	0	0	0	22	12/01/2031	1
31385H 5A 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		70	70	70	70	0	0	0	0	0	70	0	0	0	2	01/01/2032	1
31385H QN 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		88	88	89	88	0	0	0	0	0	88	0	0	0	2	12/01/2029	1
31385W 4P 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,819	2,819	2,840	2,821	0	(2)	0	(2)	0	2,819	0	0	0	66	04/01/2033	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31385X EC 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		51,410	51,410	51,049	51,380	0	31	0	31	0	51,410	0	0	0	1,167	06/01/2033	1
31385X F8 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,319	2,319	2,302	2,318	0	1	0	1	0	2,319	0	0	0	53	07/01/2033	1
31385X F9 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		11,066	11,066	11,150	11,073	0	(7)	0	(7)	0	11,066	0	0	0	253	07/01/2033	1
31385X JW 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7,971	7,971	7,915	7,966	0	5	0	5	0	7,971	0	0	0	181	07/01/2033	1
31385X NR 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		63,855	63,855	64,449	63,907	0	(52)	0	(52)	0	63,855	0	0	0	1,451	10/01/2033	1
31386E K3 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		267	267	268	267	0	0	0	0	0	267	0	0	0	7	05/01/2031	1
31386W QR 2	FED NATIONAL MTG ASSN		06/01/2015	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		06/01/2015	MBS PAYDOWN		391	391	398	392	0	(1)	0	(1)	0	391	0	0	0	10	04/01/2021	1
31387C XP 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	1	05/01/2031	1
31387E E8 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,200	1,200	1,207	1,201	0	0	0	0	0	1,200	0	0	0	35	07/01/2031	1
31387E ME 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		98	98	99	98	0	0	0	0	0	98	0	0	0	2	07/01/2031	1
31387H ZR 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	06/01/2031	1
31387S 2U 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		571	571	574	571	0	(1)	0	(1)	0	571	0	0	0	14	07/01/2031	1
31387X VK 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		266	266	266	266	0	0	0	0	0	266	0	0	0	8	09/01/2031	1
31388F NW 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		198	198	205	199	0	(1)	0	(1)	0	198	0	0	0	5	07/01/2031	1
31388W XC 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,169	3,169	3,192	3,170	0	(1)	0	(1)	0	3,169	0	0	0	77	01/01/2032	1
31389C UJ 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		551	551	551	551	0	0	0	0	0	551	0	0	0	17	02/01/2032	1
31389D S9 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		356	356	367	356	0	(1)	0	(1)	0	356	0	0	0	9	09/01/2031	1
31389E MQ 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		47	47	47	47	0	0	0	0	0	47	0	0	0	1	06/01/2021	1
31389K 4J 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	02/01/2032	1
31389K K2 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		206	206	206	206	0	0	0	0	0	206	0	0	0	6	02/01/2032	1
31389K MA 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		223	223	227	223	0	0	0	0	0	223	0	0	0	5	02/01/2032	1
31389M CR 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		519	519	519	519	0	0	0	0	0	519	0	0	0	18	02/01/2032	1
31389P AV 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		82	82	82	82	0	0	0	0	0	82	0	0	0	2	03/01/2032	1
31389P P4 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		112	112	114	112	0	0	0	0	0	112	0	0	0	3	03/01/2032	1
31389S 6E 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		67	67	67	67	0	0	0	0	0	67	0	0	0	2	03/01/2032	1
31389S U7 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		110	110	110	110	0	0	0	0	0	110	0	0	0	3	03/01/2032	1
31389T CJ 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		18,888	18,888	19,192	18,912	0	(24)	0	(24)	0	18,888	0	0	0	492	04/01/2032	1
31389V KJ 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		39	39	40	40	0	0	0	0	0	39	0	0	0	1	05/01/2032	1
3138A7 FR 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,582,081	2,582,081	2,542,240	2,582,441	0	(359)	0	(359)	0	2,582,081	0	0	0	41,865	02/01/2041	1
31390A B9 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		301	301	301	301	0	0	0	0	0	301	0	0	0	9	04/01/2032	1
31390B WD 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,656	1,656	1,655	1,656	0	0	0	0	0	1,656	0	0	0	48	04/01/2032	1
31390D NW 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		407	407	407	407	0	0	0	0	0	407	0	0	0	12	04/01/2032	1
31390F CU 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		352	352	352	352	0	0	0	0	0	352	0	0	0	10	05/01/2032	1
31390M RE 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		178,601	178,601	164,899	178,375	0	226	0	226	0	178,601	0	0	0	3,345	07/01/2033	1
31390U 4D 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		191	191	195	191	0	0	0	0	0	191	0	0	0	5	12/01/2032	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31390X QX 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		676	676	681	676	0	0	0	0	0	676	0	0	0	16	11/01/2032	1
31390Y 6L 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		389	389	396	390	0	0	0	0	0	389	0	0	0	9	10/01/2032	1
31391B WD 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		716	716	729	717	0	(1)	0	(1)	0	716	0	0	0	17	01/01/2033	1
31391C U8 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,256	2,256	2,296	2,258	0	(1)	0	(1)	0	2,256	0	0	0	52	02/01/2033	1
31391D L7 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		52	52	53	52	0	0	0	0	0	52	0	0	0	1	10/01/2032	1
31391E 2Y 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,778	6,778	6,258	6,731	0	47	0	47	0	6,778	0	0	0	127	07/01/2033	1
31391E 4F 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		17,356	17,356	17,517	17,382	0	(26)	0	(26)	0	17,356	0	0	0	414	12/01/2033	1
31391F W6 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,124	1,124	1,133	1,124	0	0	0	0	0	1,124	0	0	0	26	11/01/2032	1
31391G F5 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,747	6,747	6,868	6,761	0	(14)	0	(14)	0	6,747	0	0	0	154	11/01/2032	1
31391G JT 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,613	1,613	1,642	1,614	0	0	0	0	0	1,613	0	0	0	37	11/01/2032	1
31391H 5W 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,236	3,236	3,288	3,242	0	(5)	0	(5)	0	3,236	0	0	0	65	04/01/2033	1
31391H BJ 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		90,877	90,877	92,510	91,036	0	(159)	0	(159)	0	90,877	0	0	0	2,054	11/01/2032	1
31391H YN 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,121	6,121	6,230	6,126	0	(5)	0	(5)	0	6,121	0	0	0	148	02/01/2033	1
31391K YL 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		30,569	30,569	30,975	30,603	0	(35)	0	(35)	0	30,569	0	0	0	630	12/01/2017	1
31391L KC 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		363	363	369	363	0	0	0	0	0	363	0	0	0	8	02/01/2033	1
31391N U7 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,786	5,786	5,879	5,791	0	(4)	0	(4)	0	5,786	0	0	0	141	12/01/2032	1
31391N UD 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	12/01/2032	1
31391P 4B 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		783	783	791	785	0	(2)	0	(2)	0	783	0	0	0	18	03/01/2033	1
31391P EJ 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		17,497	17,497	17,814	17,513	0	(16)	0	(16)	0	17,497	0	0	0	337	11/01/2032	1
31391P TV 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		57,177	57,177	58,173	57,261	0	(83)	0	(83)	0	57,177	0	0	0	1,314	01/01/2018	1
31391T TR 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		37,063	37,063	37,729	37,164	0	(101)	0	(101)	0	37,063	0	0	0	687	12/01/2032	1
31391T X6 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		594	594	599	594	0	0	0	0	0	594	0	0	0	14	11/01/2032	1
31391U 5R 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,352	1,352	1,376	1,354	0	(2)	0	(2)	0	1,352	0	0	0	31	03/01/2033	1
31391U 7A 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		17,015	17,015	16,896	17,013	0	2	0	2	0	17,015	0	0	0	465	08/01/2033	1
31391U SP 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		665	665	676	671	0	(6)	0	(6)	0	665	0	0	0	15	01/01/2033	1
31391U XK 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		377	377	383	378	0	(1)	0	(1)	0	377	0	0	0	9	12/01/2032	1
31391V 2E 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,567	1,567	1,595	1,572	0	(5)	0	(5)	0	1,567	0	0	0	35	01/01/2033	1
31391V 2T 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		621	621	632	622	0	(1)	0	(1)	0	621	0	0	0	14	02/01/2033	1
31391W 4L 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		611	611	621	612	0	0	0	0	0	611	0	0	0	15	03/01/2033	1
31391W DD 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,791	3,791	3,859	3,822	0	(31)	0	(31)	0	3,791	0	0	0	73	12/01/2032	1
31391X FG 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2032	1
31391Y 2A 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		22,834	22,834	23,231	22,866	0	(32)	0	(32)	0	22,834	0	0	0	528	01/01/2018	1
31396A XV 1	FED HOME LOAN MTG CORP		06/01/2015	MBS PAYDOWN		1,413,221	1,413,221	1,389,704	1,410,300	0	2,921	0	2,921	0	1,413,221	0	0	0	29,021	05/15/2034	1
31400A B6 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		34	34	35	34	0	0	0	0	0	34	0	0	0	1	12/01/2032	1
31400B KK 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		158	158	161	158	0	0	0	0	0	158	0	0	0	4	02/01/2033	1
31400C EG 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		8,230	8,230	8,377	8,237	0	(7)	0	(7)	0	8,230	0	0	0	189	02/01/2033	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31400C YT 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,902	5,902	6,007	5,919	0	(17)	0	(17)	0	5,902	0	0	0	113	.02/01/2033	1
31400D LK 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,944	1,944	2,005	1,951	0	(6)	0	(6)	0	1,944	0	0	0	52	.03/01/2033	1
31400E FX 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		37,448	37,448	38,481	37,548	0	(100)	0	(100)	0	37,448	0	0	0	787	.02/01/2018	1
31400E LG 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		13,936	13,936	14,184	13,947	0	(12)	0	(12)	0	13,936	0	0	0	283	.02/01/2033	1
31400E TG 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,036	2,036	2,073	2,037	0	0	0	0	0	2,036	0	0	0	47	.11/01/2032	1
31400E XK 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,293	3,293	3,351	3,297	0	(5)	0	(5)	0	3,293	0	0	0	79	.02/01/2033	1
31400F X7 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		799	799	812	800	0	(1)	0	(1)	0	799	0	0	0	16	.03/01/2033	1
31400F XD 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		548	548	558	548	0	0	0	0	0	548	0	0	0	13	.02/01/2033	1
31400G PB 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		572	572	582	572	0	0	0	0	0	572	0	0	0	13	.03/01/2033	1
31400H CY 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		354	354	361	354	0	0	0	0	0	354	0	0	0	8	.03/01/2033	1
31400H J5 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,109	6,109	6,218	6,121	0	(12)	0	(12)	0	6,109	0	0	0	122	.03/01/2033	1
31400H YH 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		36,572	36,572	37,223	36,636	0	(64)	0	(64)	0	36,572	0	0	0	678	.02/01/2033	1
31400J 4D 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,839	2,839	2,869	2,843	0	(4)	0	(4)	0	2,839	0	0	0	65	.02/01/2033	1
31400J B2 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		441	441	444	441	0	0	0	0	0	441	0	0	0	10	.03/01/2033	1
31400K 3Y 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		458	458	455	458	0	0	0	0	0	458	0	0	0	11	.04/01/2033	1
31400L BT 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		69	69	71	71	0	(2)	0	(2)	0	69	0	0	0	2	.06/01/2033	1
31400M 3Q 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		291	291	296	291	0	0	0	0	0	291	0	0	0	7	.02/01/2033	1
31400M 3Y 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		862	862	870	863	0	0	0	0	0	862	0	0	0	20	.02/01/2033	1
31400P ZY 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		16	16	17	16	0	0	0	0	0	16	0	0	0	0	.03/01/2033	1
31400Q TN 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		67,327	67,327	68,537	67,443	0	(116)	0	(116)	0	67,327	0	0	0	1,511	.04/01/2033	1
31400R H8 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		29	29	29	29	0	0	0	0	0	29	0	0	0	1	.04/01/2033	1
31400R H9 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		14,218	14,218	14,118	14,210	0	8	0	8	0	14,218	0	0	0	359	.03/01/2033	1
31400R TE 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,244	1,244	1,266	1,245	0	(2)	0	(2)	0	1,244	0	0	0	27	.05/01/2033	1
31400S SC 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,340	1,340	1,364	1,342	0	(2)	0	(2)	0	1,340	0	0	0	28	.03/01/2033	1
31400T 2L 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	.04/01/2033	1
31400T W3 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		13,995	13,995	14,247	14,022	0	(26)	0	(26)	0	13,995	0	0	0	341	.05/01/2033	1
31400U 6E 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		12,790	12,790	13,020	12,851	0	(60)	0	(60)	0	12,790	0	0	0	293	.05/01/2033	1
31400U SV 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		106	106	108	106	0	0	0	0	0	106	0	0	0	3	.03/01/2033	1
31400W LV 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		333	333	336	333	0	0	0	0	0	333	0	0	0	8	.07/01/2033	1
31400Y CX 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		140	140	141	140	0	0	0	0	0	140	0	0	0	3	.04/01/2033	1
31401A B3 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	.04/01/2033	1
31401A KM 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		841	841	849	841	0	0	0	0	0	841	0	0	0	18	.05/01/2033	1
31401A SL 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,102	3,102	3,157	3,103	0	(1)	0	(1)	0	3,102	0	0	0	71	.06/01/2033	1
31401A T9 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		20,025	20,025	20,657	20,079	0	(54)	0	(54)	0	20,025	0	0	0	411	.07/01/2018	1
31401B 7G 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,242	3,242	3,300	3,246	0	(3)	0	(3)	0	3,242	0	0	0	77	.05/01/2033	1
31401B YY 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,530	1,530	1,557	1,532	0	(3)	0	(3)	0	1,530	0	0	0	35	.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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31401C ZL 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,608	3,608	3,674	3,613	0	(5)	0	(5)	0	3,608	0	0	0	83	05/01/2033	1
31401D AN 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		606	606	610	607	0	(1)	0	(1)	0	606	0	0	0	14	08/01/2033	1
31401D R5 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		399	399	396	399	0	0	0	0	0	399	0	0	0	10	06/01/2033	1
31401D R7 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		488	488	497	488	0	0	0	0	0	488	0	0	0	11	06/01/2033	1
31401D RR 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		905	905	922	905	0	0	0	0	0	905	0	0	0	25	06/01/2033	1
31401E AH 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		218	218	222	219	0	0	0	0	0	218	0	0	0	5	05/01/2033	1
31401E W3 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		454	454	462	454	0	0	0	0	0	454	0	0	0	10	05/01/2033	1
31401H 3B 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,277	2,277	2,102	2,262	0	15	0	15	0	2,277	0	0	0	43	07/01/2033	1
31401H CX 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,096	1,096	1,116	1,097	0	(1)	0	(1)	0	1,096	0	0	0	25	04/01/2033	1
31401J 2Y 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		22,267	22,267	22,594	22,295	0	(28)	0	(28)	0	22,267	0	0	0	512	05/01/2033	1
31401J DF 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		388	388	386	388	0	0	0	0	0	388	0	0	0	9	07/01/2033	1
31401J K4 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		9,199	9,199	9,268	9,203	0	(4)	0	(4)	0	9,199	0	0	0	181	05/01/2033	1
31401J KH 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/01/2033	1
31401J RV 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		911	911	918	911	0	0	0	0	0	911	0	0	0	21	06/01/2028	1
31401K 2C 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		104,871	104,871	106,412	104,909	0	(37)	0	(37)	0	104,871	0	0	0	1,968	06/01/2033	1
31401L B9 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		201,828	201,828	186,344	200,616	0	1,212	0	1,212	0	201,828	0	0	0	3,438	08/01/2033	1
31401L Q4 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,762	6,762	6,884	6,769	0	(7)	0	(7)	0	6,762	0	0	0	132	06/01/2033	1
31401L RT 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		104,344	104,344	96,338	103,266	0	1,077	0	1,077	0	104,344	0	0	0	2,309	08/01/2033	1
31401L Y5 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		370	370	367	370	0	0	0	0	0	370	0	0	0	8	07/01/2033	1
31401M AA 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,490	5,490	5,531	5,491	0	(1)	0	(1)	0	5,490	0	0	0	150	09/01/2033	1
31401N 2B 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		86	86	87	86	0	0	0	0	0	86	0	0	0	2	07/01/2033	1
31401N 3Z 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		14,352	14,352	13,251	14,181	0	171	0	171	0	14,352	0	0	0	269	08/01/2033	1
31401N ZU 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		234	234	235	234	0	0	0	0	0	234	0	0	0	5	06/01/2033	1
31401W A5 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		693	693	688	690	0	3	0	3	0	693	0	0	0	16	07/01/2033	1
31401W BW 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7,346	7,346	7,401	7,347	0	(1)	0	(1)	0	7,346	0	0	0	168	07/01/2033	1
31401W EU 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		297	297	299	297	0	0	0	0	0	297	0	0	0	7	07/01/2033	1
31401X 4B 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,240	1,240	1,232	1,240	0	0	0	0	0	1,240	0	0	0	28	04/01/2033	1
31401X YB 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,886	3,886	3,916	3,889	0	(2)	0	(2)	0	3,886	0	0	0	89	04/01/2033	1
31401Y HC 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,622	4,622	4,267	4,616	0	6	0	6	0	4,622	0	0	0	87	07/01/2033	1
31401Y KE 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,296	6,296	5,813	6,283	0	12	0	12	0	6,296	0	0	0	118	07/01/2033	1
31401Y NC 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		153	153	152	153	0	0	0	0	0	153	0	0	0	3	08/01/2033	1
31402A 7K 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		114,504	114,504	105,719	113,314	0	1,190	0	1,190	0	114,504	0	0	0	2,249	08/01/2033	1
31402B FL 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,502	4,502	4,471	4,500	0	2	0	2	0	4,502	0	0	0	94	07/01/2033	1
31402B FM 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		954	954	961	955	0	(1)	0	(1)	0	954	0	0	0	21	07/01/2033	1
31402B FP 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,108	3,108	3,087	3,108	0	0	0	0	0	3,108	0	0	0	71	07/01/2033	1
31402B FW 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		143	143	142	143	0	0	0	0	0	143	0	0	0	3	06/01/2033	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402B JB 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		45,784	45,784	46,127	45,788	0	(4)	0	(4)	0	45,784	0	0	0	1,049	09/01/2033	1
31402B VQ 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		14,751	14,751	14,862	14,775	0	(24)	0	(24)	0	14,751	0	0	0	274	08/01/2033	1
31402C F4 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		15,384	15,384	14,204	15,367	0	17	0	17	0	15,384	0	0	0	337	06/01/2033	1
31402C PL 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		120,239	120,239	113,739	119,746	0	493	0	493	0	120,239	0	0	0	2,508	11/01/2033	1
31402D BP 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		102,110	102,110	96,980	101,514	0	595	0	595	0	102,110	0	0	0	1,881	06/01/2019	1
31402D TC 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		77	77	78	78	0	0	0	0	0	77	0	0	0	2	08/01/2033	1
31402D U7 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		651	651	646	650	0	0	0	0	0	651	0	0	0	17	07/01/2033	1
31402E 3T 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,024	4,024	4,066	4,025	0	(1)	0	(1)	0	4,024	0	0	0	92	06/01/2033	1
31402E R2 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		111,903	111,903	103,318	111,689	0	214	0	214	0	111,903	0	0	0	1,707	07/01/2033	1
31402E SJ 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		213,370	213,370	216,504	213,541	0	(171)	0	(171)	0	213,370	0	0	0	5,153	08/01/2033	1
31402E TH 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		10,867	10,867	10,033	10,845	0	22	0	22	0	10,867	0	0	0	240	08/01/2033	1
31402E TV 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		8,998	8,998	9,130	9,001	0	(3)	0	(3)	0	8,998	0	0	0	206	08/01/2033	1
31402G ND 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,070	2,070	2,055	2,069	0	0	0	0	0	2,070	0	0	0	48	07/01/2033	1
31402H 6X 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		127,051	127,051	117,304	126,731	0	320	0	320	0	127,051	0	0	0	2,822	08/01/2033	1
31402H 7E 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		54,016	54,016	54,809	54,041	0	(25)	0	(25)	0	54,016	0	0	0	1,454	08/01/2033	1
31402H GM 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		103	103	102	103	0	0	0	0	0	103	0	0	0	2	07/01/2033	1
31402J ND 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		250	250	248	250	0	0	0	0	0	250	0	0	0	6	08/01/2033	1
31402J R3 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,496	2,496	2,305	2,461	0	35	0	35	0	2,496	0	0	0	47	08/01/2033	1
31402K 4U 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7,759	7,759	7,818	7,764	0	(4)	0	(4)	0	7,759	0	0	0	164	09/01/2033	1
31402K D8 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		27	27	27	27	0	0	0	0	0	27	0	0	0	1	07/01/2033	1
31402K GH 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		405	405	402	405	0	0	0	0	0	405	0	0	0	9	08/01/2033	1
31402K TP 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		90,702	90,702	83,744	90,541	0	161	0	161	0	90,702	0	0	0	1,700	08/01/2033	1
31402K WX 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,011	1,011	1,021	1,011	0	0	0	0	0	1,011	0	0	0	23	08/01/2033	1
31402K XA 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		9,796	9,796	9,898	9,806	0	(10)	0	(10)	0	9,796	0	0	0	225	08/01/2033	1
31402L DD 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		81	81	82	81	0	0	0	0	0	81	0	0	0	2	09/01/2033	1
31402L MC 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		748	748	753	748	0	0	0	0	0	748	0	0	0	17	08/01/2033	1
31402N 4C 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,354	3,354	3,097	3,324	0	30	0	30	0	3,354	0	0	0	62	08/01/2033	1
31402N HL 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,659	2,659	2,684	2,660	0	(2)	0	(2)	0	2,659	0	0	0	58	09/01/2033	1
31402N LW 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		222	222	223	222	0	0	0	0	0	222	0	0	0	5	10/01/2033	1
31402N PJ 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		643	643	648	643	0	0	0	0	0	643	0	0	0	15	09/01/2033	1
31402N QN 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		107,990	107,990	109,576	108,051	0	(61)	0	(61)	0	107,990	0	0	0	2,678	09/01/2033	1
31402N VU 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		98,873	98,873	99,901	99,006	0	(133)	0	(133)	0	98,873	0	0	0	2,258	06/01/2033	1
31402Q B3 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		9,525	9,525	9,624	9,526	0	(1)	0	(1)	0	9,525	0	0	0	218	08/01/2033	1
31402Q B5 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,725	2,725	2,753	2,752	0	(27)	0	(27)	0	2,725	0	0	0	62	08/01/2033	1
31402Q K9 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		16,127	16,127	16,248	16,130	0	(3)	0	(3)	0	16,127	0	0	0	370	08/01/2033	1
31402S JA 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		7,166	7,166	7,240	7,167	0	(1)	0	(1)	0	7,166	0	0	0	164	09/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402S T5 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		705	705	710	705	0	0	0	0	0	705	0	0	0	16	09/01/2033	1
31402S U9 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,901	2,901	2,679	2,863	0	38	0	38	0	2,901	0	0	0	56	08/01/2033	1
31402T SE 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,359	4,359	4,405	4,360	0	0	0	0	0	4,359	0	0	0	100	09/01/2033	1
31402U CW 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		37,182	37,182	37,568	37,189	0	(7)	0	(7)	0	37,182	0	0	0	843	10/01/2033	1
31402U JC 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	08/01/2033	1
31402U L7 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,067	3,067	3,099	3,067	0	0	0	0	0	3,067	0	0	0	70	09/01/2033	1
31402V CR 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		8,577	8,577	8,666	8,587	0	(10)	0	(10)	0	8,577	0	0	0	211	09/01/2033	1
31402V R8 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,404	3,404	3,454	3,416	0	(12)	0	(12)	0	3,404	0	0	0	79	08/01/2033	1
31402V RY 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		16,315	16,315	16,438	16,320	0	(5)	0	(5)	0	16,315	0	0	0	382	09/01/2033	1
31402V YF 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		25,158	25,158	25,419	25,173	0	(15)	0	(15)	0	25,158	0	0	0	577	10/01/2033	1
31402W 2B 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		18,265	18,265	18,402	18,296	0	(30)	0	(30)	0	18,265	0	0	0	390	09/01/2033	1
31402W LX 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,004	3,004	3,027	3,006	0	(2)	0	(2)	0	3,004	0	0	0	73	09/01/2033	1
31402W Q6 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,136	2,136	2,159	2,144	0	(7)	0	(7)	0	2,136	0	0	0	49	09/01/2033	1
31402W Z2 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		138,027	138,027	139,461	138,142	0	(115)	0	(115)	0	138,027	0	0	0	3,215	09/01/2033	1
31402W ZZ 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,172	5,172	5,225	5,182	0	(11)	0	(11)	0	5,172	0	0	0	119	09/01/2033	1
31402X LZ 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		968	968	975	968	0	0	0	0	0	968	0	0	0	22	09/01/2033	1
31402Y FH 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		4,211	4,211	4,243	4,215	0	(4)	0	(4)	0	4,211	0	0	0	89	09/01/2033	1
31403A N3 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		236	236	238	236	0	0	0	0	0	236	0	0	0	6	10/01/2033	1
31403A T5 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		138,304	138,304	139,742	138,376	0	(72)	0	(72)	0	138,304	0	0	0	2,989	10/01/2033	1
31403B 4R 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,631	2,631	2,659	2,632	0	0	0	0	0	2,631	0	0	0	60	09/01/2033	1
31403B GL 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		392	392	396	392	0	0	0	0	0	392	0	0	0	9	09/01/2033	1
31403C 6R 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		8,019	8,019	7,899	8,006	0	13	0	13	0	8,019	0	0	0	167	12/01/2019	1
31403C H7 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,846	5,846	5,907	5,847	0	(1)	0	(1)	0	5,846	0	0	0	134	10/01/2033	1
31403C PT 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		970	970	977	970	0	0	0	0	0	970	0	0	0	22	11/01/2033	1
31403C R4 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		351	351	362	353	0	(2)	0	(2)	0	351	0	0	0	9	11/01/2033	1
31403D UJ 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,073,958	1,073,958	1,125,395	1,071,501	0	2,457	0	2,457	0	1,073,958	0	0	0	26,303	10/01/2036	1
31403E AL 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		289	289	291	289	0	0	0	0	0	289	0	0	0	7	10/01/2033	1
31403E CU 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,795	2,795	2,652	2,791	0	4	0	4	0	2,795	0	0	0	52	10/01/2033	1
31403E HQ 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		770	770	794	770	0	0	0	0	0	770	0	0	0	19	11/01/2033	1
31403F K7 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		25,276	25,276	25,511	25,286	0	(10)	0	(10)	0	25,276	0	0	0	551	10/01/2033	1
31403F M7 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		5,342	5,342	5,398	5,343	0	(1)	0	(1)	0	5,342	0	0	0	123	10/01/2033	1
31403F Q7 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		17,243	17,243	16,343	17,182	0	61	0	61	0	17,243	0	0	0	349	11/01/2033	1
31403G MD 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		89	89	90	89	0	0	0	0	0	89	0	0	0	2	11/01/2033	1
31403G P3 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,056	1,056	1,067	1,056	0	0	0	0	0	1,056	0	0	0	24	08/01/2033	1
31403H F9 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		413	413	416	413	0	0	0	0	0	413	0	0	0	10	10/01/2033	1
31403H J2 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		496	496	500	496	0	0	0	0	0	496	0	0	0	11	10/01/2033	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403J R2 4	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		3,781	3,781	3,816	3,781	0	(1)	0	(1)	0	3,781	0	0	0	87	11/01/2033	1
31403K 5F 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,766	2,766	2,792	2,766	0	0	0	0	0	2,766	0	0	0	63	01/01/2034	1
31403K Y8 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		337	337	340	337	0	0	0	0	0	337	0	0	0	8	11/01/2033	1
31403M UQ 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,403	2,403	2,426	2,405	0	(2)	0	(2)	0	2,403	0	0	0	48	12/01/2033	1
31403M WT 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		145	145	146	145	0	0	0	0	0	145	0	0	0	4	11/01/2033	1
31403N PN 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		208	208	214	208	0	0	0	0	0	208	0	0	0	5	10/01/2033	1
31403R U2 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		142	142	143	142	0	0	0	0	0	142	0	0	0	4	11/01/2033	1
31403R YZ 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		610	610	616	610	0	0	0	0	0	610	0	0	0	14	12/01/2033	1
31403S V7 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		21,104	21,104	21,263	21,126	0	(22)	0	(22)	0	21,104	0	0	0	530	12/01/2033	1
31403S WE 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		236	236	233	235	0	0	0	0	0	236	0	0	0	5	01/01/2034	1
31403T PZ 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		146	146	148	146	0	0	0	0	0	146	0	0	0	3	12/01/2033	1
31403V HN 2	FED NATIONAL MTG ASSN		04/01/2015	MBS PAYDOWN		11,208	11,208	11,559	11,564	0	(355)	0	(355)	0	11,208	0	0	0	224	10/01/2033	1
31403Y LF 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		17,916	17,916	18,082	17,924	0	(8)	0	(8)	0	17,916	0	0	0	355	08/01/2033	1
31403Y LJ 0	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		6,581	6,581	6,642	6,588	0	(8)	0	(8)	0	6,581	0	0	0	159	06/01/2033	1
31404L TJ 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		207	207	216	208	0	0	0	0	0	207	0	0	0	5	02/01/2034	1
31404M ZX 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		473	473	467	473	0	0	0	0	0	473	0	0	0	11	04/01/2034	1
31405R AK 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		115,866	115,866	117,459	116,051	0	(185)	0	(185)	0	115,866	0	0	0	2,540	10/01/2034	1
31407J DD 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		111,571	111,571	119,695	111,906	0	(335)	0	(335)	0	111,571	0	0	0	3,176	09/01/2036	1
31408J E7 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		15,897	15,897	15,718	15,897	0	0	0	0	0	15,897	0	0	0	295	01/01/2036	1
31410G KP 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		216,432	216,432	232,191	217,726	0	(1,294)	0	(1,294)	0	216,432	0	0	0	6,103	08/01/2037	1
31410G RA 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		335,647	335,647	360,086	337,837	0	(2,191)	0	(2,191)	0	335,647	0	0	0	8,926	12/01/2037	1
31410K BJ 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,577	2,577	2,668	2,583	0	(6)	0	(6)	0	2,577	0	0	0	67	10/01/2035	1
31410K JX 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		288,881	288,881	302,513	288,754	0	127	0	127	0	288,881	0	0	0	7,060	04/01/2038	1
31410K KG 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		20,547	20,547	21,420	20,611	0	(64)	0	(64)	0	20,547	0	0	0	560	12/01/2028	1
31410K YX 6	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		10,694	10,694	11,015	10,714	0	(21)	0	(21)	0	10,694	0	0	0	305	07/01/2035	1
31410V JM 3	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		375	375	386	377	0	(3)	0	(3)	0	375	0	0	0	11	10/01/2036	1
31411A AV 7	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		63	63	64	63	0	0	0	0	0	63	0	0	0	1	10/01/2036	1
31412D 7E 2	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		778	778	788	778	0	0	0	0	0	778	0	0	0	19	12/01/2036	1
31413B PH 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		128,314	128,314	135,542	127,588	0	726	0	726	0	128,314	0	0	0	3,152	08/01/2037	1
31413K PK 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		39,628	39,628	40,612	39,373	0	255	0	255	0	39,628	0	0	0	1,025	11/01/2037	1
31416B L7 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		167,047	167,047	176,652	166,670	0	377	0	377	0	167,047	0	0	0	4,122	09/01/2037	1
31416C JV 9	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		226,687	226,687	237,561	226,490	0	198	0	198	0	226,687	0	0	0	5,541	11/01/2038	1
31417C GY 5	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,805,550	1,805,550	1,780,159	1,804,721	0	829	0	829	0	1,805,550	0	0	0	25,242	07/01/2042	1
31417Y UH 8	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		1,736,619	1,736,619	1,690,897	1,734,367	0	2,252	0	2,252	0	1,736,619	0	0	0	28,494	12/01/2040	1
31419B BT 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		2,846,734	2,846,734	2,861,190	2,845,992	0	742	0	742	0	2,846,734	0	0	0	46,913	02/01/2041	1
31419F FW 1	FED NATIONAL MTG ASSN		06/01/2015	MBS PAYDOWN		490,940	490,940	478,034	490,999	0	(59)	0	(59)	0	490,940	0	0	0	8,181	11/01/2040	1
38375G B3 4	GOVERNMENT NATL MTG ASSN		06/16/2015	MBS PAYDOWN		1,912,967	1,912,967	1,915,358	1,913,135	0	(168)	0	(168)	0	1,912,967	0	0	0	4,591	08/16/2042	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38376V 4G 9	GOVERNMENT NATL MTG ASSN		06/16/2015	MBS PAYDOWN		714,530	714,530	724,801	715,312	0	(783)	0	(783)	0	714,530	0	0	0	2,413	.02/16/2040	1
38378A LC 3	GOVERNMENT NATL MTG ASSN		06/16/2015	MBS PAYDOWN		758,593	758,593	759,304	758,630	0	(37)	0	(37)	0	758,593	0	0	0	1,826	.11/16/2041	1
91203* CN 2	FHA #86 USGI		06/01/2015	MBS PAYDOWN		58,140	58,140	58,376	58,140	0	0	0	0	0	58,140	0	0	0	2,570	.07/01/2018	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						31,207,781	31,207,781	31,155,136	31,197,506	0	10,284	0	10,284	0	31,207,781	0	0	0	470,282	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES HAWAII INC		06/30/2015	SINKING FUND REDEMPTION		312,611	312,611	284,476	284,476	0	0	0	0	0	284,476	0	28,135	28,135	10,738	.06/30/2022	5
00130H BH 7	AES CORP		04/14/2015	CALLED THRU ISSUER		809,093	699,000	800,778	521,527	0	(8,546)	0	(8,546)	0	781,119	0	27,973	27,973	27,805	.10/15/2017	3FE
00165A AD 0	AMC ENTERTAINMENT INC		06/05/2015	CALLED THRU ISSUER		1,026,327	939,000	1,070,323	1,037,117	0	(24,216)	0	(24,216)	0	1,012,901	0	13,426	13,426	46,794	.12/01/2020	4FE
00206R BS 0	AT&T INC		06/10/2015	GOLDMAN SACHS		5,667,093	5,668,000	5,670,494	0	0	(714)	0	(714)	0	5,669,780	0	(2,687)	(2,687)	21,524	.02/12/2016	2FE
00217* AC 3	ARI FIRST LLC		06/28/2015	SINKING FUND REDEMPTION		368,771	368,771	368,771	368,771	0	0	0	0	0	368,771	0	0	0	10,407	.07/28/2026	2AM
007036 KD 7	ADJUSTABLE RATE MTGE TRUST		06/01/2015	MBS PAYDOWN		17,053	17,053	16,734	17,037	0	16	0	16	0	17,053	0	0	0	161	.08/25/2035	1FM
01877K AB 9	ALLIANCE PIPELINE LP		06/30/2015	SINKING FUND REDEMPTION		514,286	514,286	514,286	514,286	0	0	0	0	0	514,286	0	0	0	17,990	.12/31/2019	2FE
023650 AH 7	AMERICA WEST AIRLINES INC		04/02/2015	SINKING FUND REDEMPTION		373,711	373,711	373,711	373,711	0	0	0	0	0	373,711	0	0	0	13,267	.04/02/2021	2AM
0258M0 DE 6	AMERICAN EXPRESS CREDIT CO		06/12/2015	MATURITY		40,000,000	40,000,000	40,841,600	40,135,454	0	(135,454)	0	(135,454)	0	40,000,000	0	0	0	350,000	.06/12/2015	1FE
02665W AS 0	AMERICAN HONDA FINANCE CORP		06/10/2015	GOLDMAN SACHS		14,998,500	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	(1,500)	(1,500)	17,788	.01/11/2016	1FE
032166 AR 1	AMSOUTH BANK NA		04/01/2015	MATURITY		3,120,000	3,120,000	3,081,431	3,118,542	0	1,458	0	1,458	0	3,120,000	0	0	0	81,120	.04/01/2015	2FE
03235M AA 0	AMTRAK/PENN STN LEASE TR		06/15/2015	SINKING FUND REDEMPTION		1,493,333	1,493,333	1,500,241	1,493,571	0	(237)	0	(237)	0	1,493,333	0	0	0	70,933	.06/15/2017	1FE
044209 AH 7	ASHLAND INC		06/23/2015	CALLED THRU ISSUER		877,975	865,000	884,310	874,036	0	(3,823)	0	(3,823)	0	870,212	0	7,763	7,763	20,039	.03/15/2016	3FE
04420Q AK 2	ASHLAND INC		04/01/2015	MATURITY		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	209,733	.04/01/2015	3FE
04542N A# 3	ASSET INTERNATIONAL INC		06/01/2015	SINKING FUND REDEMPTION		55,556	55,556	55,556	0	0	0	0	0	0	55,556	0	0	0	639	.07/30/2020	5Z
05535D BF 0	BLACKROCK CAPITAL FINANCE LP		06/01/2015	VARIOUS		3,418	3,418	3,317	3,417	0	1	0	1	0	3,418	0	0	0	58	.12/25/2035	3FM
05567Y AA 7	BURLINGTON NORTH SANTA FE		04/01/2015	SINKING FUND REDEMPTION		558,164	558,164	558,164	558,164	0	0	0	0	0	558,164	0	0	0	13,862	.04/01/2023	1FE
05947U 6J 2	BANC OF AMERICA COMM MTGE INC		06/01/2015	MBS PAYDOWN		0	151,980	8,336	1,899	6,437	0	0	6,437	0	8,336	0	(8,336)	(8,336)	0	.09/10/2045	1FM
059511 AY 1	BANC OF AMERICA COMM MTGE INC		06/01/2015	MBS PAYDOWN		0	1,259,487	12,510	12,510	0	0	0	0	0	12,510	0	(12,510)	(12,510)	0	.04/10/2049	1FM
06050T LS 9	BANK OF AMERICA NA/CHARLOTTE N		06/10/2015	GOLDMAN SACHS		4,100,287	4,100,000	4,100,205	0	0	0	0	0	0	4,100,205	0	82	82	17,445	.11/14/2016	1FE
06050T LX 8	BANK OF AMERICA NA/CHARLOTTE N		06/10/2015	GOLDMAN SACHS		4,750,055	4,757,000	4,750,578	0	0	1,402	0	1,402	0	4,751,980	0	(1,925)	(1,925)	19,192	.05/08/2017	1FE
064207 SK 0	BANK OF OKLAHOMA		06/01/2015	MATURITY		11,000,000	11,000,000	10,883,670	10,993,891	0	6,109	0	6,109	0	11,000,000	0	0	0	275,000	.06/01/2015	1FE
06423A AV 5	BANK ONE CORP		04/30/2015	MATURITY		28,000,000	28,000,000	27,830,600	27,993,893	0	6,107	0	6,107	0	28,000,000	0	0	0	686,000	.04/30/2015	1FE
07274E AA 1	BAYER US FINANCE LLC		06/10/2015	WELLS FARGO		14,941,030	14,950,000	14,955,382	0	0	(984)	0	(984)	0	14,954,398	0	(13,368)	(13,368)	33,744	.10/07/2016	1FE
07383F B6 4	BEAR STEARNS COMM MTGE SECS		06/01/2015	MBS PAYDOWN		278,324	278,324	278,648	278,324	0	0	0	0	0	278,324	0	0	0	7,120	.01/12/2041	1FM
07387B AW 3	BEAR STEARNS COMM MTGE SECS		04/01/2015	MBS PAYDOWN		0	93,132	6,818	2,947	3,871	0	0	3,871	0	6,818	0	(6,818)	(6,818)	0	.09/11/2042	1FM
07388N AK 2	BEAR STEARNS COMM MTGE SECS		05/01/2015	MBS PAYDOWN		0	161,559	13,118	13,118	0	0	0	0	0	13,118	0	(13,118)	(13,118)	0	.10/12/2041	6FM
07388V AN 8	BEAR STEARNS COMM MTGE SECS		05/01/2015	MBS PAYDOWN		0	596,071	85,129	85,129	0	0	0	0	0	85,129	0	(85,129)	(85,129)	3,523	.01/12/2045	1FM
07388Y BE 1	BEAR STEARNS COMM MTGE SECS		06/01/2015	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	35,875	.06/11/2040	4FM
073914 WF 6	BEAR STEARNS COMM MTGE SECS		06/01/2015	MBS PAYDOWN		12,407	12,407	11,728	12,187	0	220	0	220	0	12,407	0	0	0	130	.06/25/2030	1FM
075887 BA 6	BECTON DICKINSON AND CO		06/10/2015	VARIOUS		11,198,298	11,257,000	11,233,923	11,240,427	0	980	0	980	0	11,241,407	0	(43,109)	(43,109)	209,685	.11/08/2021	2FE

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
090613 AJ 9	BIOMET INC		06/26/2015	CALLED THRU ISSUER		1,332,585	1,264,000	1,364,418	775,007	0	(17,675)	0	(17,675)	0	1,330,519	0	2,065	2,065	56,622	.08/01/2020	4FE
09951# AE 6	BORAL USA		05/09/2015	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	189,700	.05/09/2015	2
12189P AD 4	BURLINGTON NORTH SANTA FE		06/05/2015	SINKING FUND REDEMPTION		8,725	8,725	8,145	8,643	0	82	0	82	0	8,725	0	0	0	271	.07/02/2018	1FE
1248EP AP 8	CCO HOLDINGS LLC		04/21/2015	CALLED THRU ISSUER		365,925	350,000	369,887	305,676	0	(4,320)	0	(4,320)	0	364,618	0	1,307	1,307	13,508	.04/30/2020	3FE
1248EP AQ 6	CCO HOLDINGS LLC / CCO HOLDING		04/21/2015	CALLED THRU ISSUER		1,247,560	1,199,000	1,266,115	1,244,493	0	(8,606)	0	(8,606)	0	1,235,887	0	11,673	11,673	41,291	.10/30/2017	3FE
12513G AX 7	CDW LLC / CDW FINANCE CORP		04/02/2015	CALLED THRU ISSUER		372,173	357,000	392,435	376,610	0	(4,437)	0	(4,437)	0	372,172	0	0	0	15,257	.04/01/2019	4FE
126171 AT 4	COMM MTGE PASS THRU CERT		05/01/2015	MBS PAYDOWN		0	32,335	3,737	404	3,333	0	0	3,333	0	3,737	0	(3,737)	(3,737)	579	.06/10/2044	1FM
12625L AF 0	COMMUNITY REINVEST REV NOTES		06/01/2015	MBS PAYDOWN		34,174	34,174	34,174	34,174	0	0	0	0	0	34,174	0	0	0	1,296	.06/01/2031	3AM
126650 AN 0	CVS CORP		06/10/2015	SINKING FUND REDEMPTION		51,291	51,291	51,291	51,291	0	0	0	0	0	51,291	0	0	0	1,327	.10/10/2025	2AM
126650 AQ 3	CVS CORP		06/10/2015	SINKING FUND REDEMPTION		144,643	144,643	144,643	144,643	0	0	0	0	0	144,643	0	0	0	3,491	.01/10/2026	2AM
126650 BP 4	CVS LEASE PASS THROUGH		06/10/2015	SINKING FUND REDEMPTION		215,096	215,096	211,034	214,839	0	257	0	257	0	215,096	0	0	0	5,413	.12/10/2028	2AM
1267H0 DF 9	CABCO-TEX CAPITAL BUNDLE		04/01/2015	SINKING FUND REDEMPTION		1,192,000	1,192,000	174,399	1,193,195	0	(1,195)	0	(1,195)	0	1,192,000	0	0	0	0	.10/01/2031	1FE
13057Q AA 5	CALIFORNIA RESOURCES CRP		04/30/2015	DIRECT		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	16,110	.01/15/2020	3FE
14040H AM 7	CAPITAL ONE FINANCIAL		06/01/2015	MATURITY		12,500,000	12,500,000	11,763,875	12,455,836	0	44,164	0	44,164	0	12,500,000	0	0	0	343,750	.06/01/2015	2FE
144141 CW 6	CAROLINA POWER & LIGHT		04/01/2015	MATURITY		3,750,000	3,750,000	3,504,750	3,741,131	0	8,869	0	8,869	0	3,750,000	0	0	0	96,563	.04/01/2015	1FE
144577 AC 7	CARRIZO OIL & GAS INC		05/14/2015	CALLED THRU ISSUER		374,484	359,000	380,731	302,357	0	(2,602)	0	(2,602)	0	372,905	0	1,579	1,579	17,976	.10/15/2018	4FE
14744@ AA 8	CASE INTERACTIVE MEDIA INC		06/30/2015	SINKING FUND REDEMPTION		33,333	33,333	32,667	33,284	0	49	0	49	0	33,333	0	0	0	1,341	.07/30/2020	3FE
15672J AA 1	CEQUEL COM HLDG I/CAP CP		05/28/2015	VARIOUS		1,134,533	1,107,000	1,159,729	360,260	0	(2,582)	0	(2,582)	0	1,156,907	0	(22,375)	(22,375)	30,160	.09/15/2020	4FE
165167 CM 7	CHESAPEAKE ENERGY CORP		06/22/2015	CREDIT SUISSE GROUP		115,855	123,000	123,000	123,000	0	0	0	0	0	123,000	0	(7,145)	(7,145)	2,998	.04/15/2019	3FE
17121E AB 3	CHRYSLER GROUP LLC / CG CO-IS		05/14/2015	CALLED THRU ISSUER		669,581	640,000	688,675	678,073	0	(10,115)	0	(10,115)	0	667,958	0	1,623	1,623	21,191	.06/15/2019	4FE
17307G RE 0	CITIGROUP MTGE LN TRUST		06/01/2015	MBS PAYDOWN		9,508	9,508	9,362	8,955	0	0	0	0	0	8,955	0	552	552	95	.05/25/2035	1FM
17309D AN 3	CITIGROUP COMM MTGE		05/01/2015	MBS PAYDOWN		0	1,668,269	184,010	184,010	0	0	0	0	0	184,010	0	(184,010)	(184,010)	0	.03/15/2049	6FM
19864H AQ 0	COLUMBIA UNIVERSITY		04/15/2015	SINKING FUND REDEMPTION		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	39,545	.10/17/2016	1FE
20030N AJ 0	COMCAST CORP		06/29/2015	CALLED THRU ISSUER		5,105,350	5,000,000	5,098,000	5,012,165	0	(6,834)	0	(6,834)	0	5,005,330	0	100,020	100,020	182,000	.11/15/2015	1FE
20030N AL 5	COMCAST CORP		06/29/2015	CALLED THRU ISSUER		9,090,375	8,750,000	8,685,075	8,740,106	0	3,947	0	3,947	0	8,744,053	0	346,322	346,322	407,264	.03/15/2016	1FE
200340 AL 1	COMERICA INC		05/01/2015	MATURITY		25,500,000	25,500,000	25,382,955	25,495,765	0	4,235	0	4,235	0	25,500,000	0	0	0	612,000	.05/01/2015	2FE
20173Q AQ 4	GREENWICH CAP COMM FUNDING		05/01/2015	MBS PAYDOWN		0	5,400,000	324,988	324,988	0	0	0	0	0	324,988	0	(324,988)	(324,988)	986,479	.03/10/2039	1FM
203372 AN 7	COMMSCOPE INC		06/02/2015	JPMORGAN CHASE & CO		98,858	98,000	98,000	0	0	0	0	0	0	98,000	0	858	858	0	.06/15/2020	3FE
204012 AF 5	COMMUNITY PROGRAM LOAN TRUST		04/01/2015	MBS PAYDOWN		188,781	188,781	123,168	188,318	0	463	0	463	0	188,781	0	0	0	4,248	.10/01/2029	1FM
21987H AN 5	CORP BOND BACKED CTF-A1		05/15/2015	SINKING FUND REDEMPTION		812,597	812,597	804,934	810,420	0	2,177	0	2,177	0	812,597	0	0	0	26,409	.11/15/2017	2AM
22545M AM 9	CREDIT SUISSE MTGE CAP CERTS		06/01/2015	MBS PAYDOWN		0	4,808,985	336,488	336,488	0	0	0	0	0	336,488	0	(336,488)	(336,488)	0	.09/15/2039	6FM
226373 AB 4	CRESTWOOD MIDSTREAM PTN LP		04/08/2015	CALLED THRU ISSUER		451,856	435,000	467,144	440,236	0	(3,987)	0	(3,987)	0	451,569	0	288	288	17,512	.04/01/2019	3FE
226819 C# 5	CROCKER NATL BK SF CALF		06/01/2015	MBS PAYDOWN		3,051	3,051	1,928	2,982	0	69	0	69	0	3,051	0	0	0	99	.04/01/2019	1FE
24422E SU 4	JOHN DEERE CAPITAL CORP		06/10/2015	GOLDMAN SACHS		25,014,750	25,000,000	25,000,000	0	0	0	0	0	0	25,000,000	0	14,750	14,750	57,540	.01/16/2018	1FE
25087* AB 9	DETROIT INTERNATIONAL BRIDGE		06/02/2015	SINKING FUND REDEMPTION		319,577	319,577	319,577	319,577	0	0	0	0	0	319,577	0	0	0	8,368	.09/02/2017	2FE
25087* AH 6	DETROIT INTERNATIONAL BRIDGE		06/02/2015	SINKING FUND REDEMPTION		15,487	15,487	15,487	15,487	0	0	0	0	0	15,487	0	0	0	345	.11/02/2023	2FE

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
252747 AD 2	DIAMOND SHAMROCK INC		06/15/2015	MATURITY		20,500,000	20,500,000	21,122,050	20,531,646	0	(31,646)	0	(31,646)	0	20,500,000	0	0	0	896,875	06/15/2015	2FE
25275@ AA 1	DIAMOND STATE GENERATION		06/30/2015	SINKING FUND REDEMPTION		590,633	590,633	590,994	590,994	0	0	0	0	0	590,994	0	(361)	(361)	15,420	03/30/2025	2FE
257867 AR 2	DONNELLEY (R.R.) & SONS		05/15/2015	MATURITY		4,642,000	4,642,000	4,635,565	4,641,691	0	309	0	309	0	4,642,000	0	0	0	127,655	05/15/2015	3FE
26818A AA 2	DYNEGY FINANCE I/II INC		04/01/2015	DIRECT		1,538,405	1,505,000	1,540,313	1,288,194	0	(1,340)	0	(1,340)	0	1,538,405	0	0	0	43,457	11/01/2019	4FE
26882P AS 1	ERAC USA FINANCE COMPANY		05/01/2015	MATURITY		14,000,000	14,000,000	14,057,260	14,002,426	0	(2,426)	0	(2,426)	0	14,000,000	0	0	0	392,000	05/01/2015	2FE
26884A AH 6	ERP OPERATING LP		04/13/2015	MATURITY		50,000,000	50,000,000	54,154,500	50,150,424	0	(150,424)	0	(150,424)	0	50,000,000	0	0	0	1,646,000	04/13/2015	2FE
26984# AA 9	EAGLE RX, INC		06/30/2015	SINKING FUND REDEMPTION		94,875	94,875	94,401	94,798	0	77	0	77	0	94,875	0	0	0	3,364	08/15/2019	3FE
29355X AC 1	ENPRO INDUSTRIES INC		06/12/2015	DIRECT		575,290	550,000	575,438	0	0	(148)	0	(148)	0	575,290	0	0	0	7,809	09/15/2022	4FE
29481# AC 7	ERGON INC		05/20/2015	SINKING FUND REDEMPTION		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	3,988	05/20/2018	2FE
29977H AD 2	EP ENER/EVEREST ACQ FIN		05/28/2015	CALLED THRU ISSUER		533,470	514,000	545,078	392,112	0	(5,633)	0	(5,633)	0	529,629	0	3,841	3,841	20,319	05/01/2019	4FE
30251G AC 1	FMG RESOURCES AUGUST 2006 PTY		05/28/2015	CALLED THRU ISSUER		241,218	233,333	246,750	241,218	0	(1,483)	0	(1,483)	0	239,735	0	1,483	1,483	13,380	02/01/2018	3FE
30251G AH 0	FMG FINANCE PTY LTD		04/29/2015	VARIOUS		548,845	623,000	684,345	664,323	0	(6,280)	0	(6,280)	0	658,043	0	(109,198)	(109,198)	25,951	11/01/2019	3FE
31331F AB 7	FEDERAL EXPRESS CORP		05/22/2015	MATURITY		255,134	255,134	274,378	255,938	0	(804)	0	(804)	0	255,134	0	0	0	11,175	05/22/2015	1FE
35914P AK 1	FRONTIER OIL CORP		06/17/2015	CALLED THRU ISSUER		480,372	469,000	501,830	484,012	0	(3,640)	0	(3,640)	0	480,372	0	0	0	23,738	11/15/2018	2FE
361849 D8 2	GMAC COMM MTGE SECS		06/01/2015	MBS PAYDOWN		1,242,579	1,242,579	1,248,712	1,242,579	0	0	0	0	0	1,242,579	0	0	0	31,153	03/10/2038	1FM
361849 N2 4	GMAC COMM MTGE SECS		06/01/2015	MBS PAYDOWN		4,790,648	4,790,648	4,814,440	4,790,648	0	0	0	0	0	4,790,648	0	0	0	108,317	05/10/2043	3FM
36228C XK 4	GS MTGE SECS CORP		06/01/2015	MBS PAYDOWN		0	584	45	45	0	0	0	0	0	45	0	(45)	(45)	0	04/10/2038	1FM
36828Q MN 3	GE CAPITAL COMM MTGE		05/01/2015	MBS PAYDOWN		8,000,000	8,000,000	7,876,643	7,984,436	0	15,564	0	15,564	0	8,000,000	0	0	0	182,496	05/10/2043	1FM
36828Q MP 8	GE CAPITAL COMM MTGE		06/01/2015	MBS PAYDOWN		2,525,024	2,525,024	2,458,159	2,518,802	0	6,221	0	6,221	0	2,525,024	0	0	0	78,971	05/10/2043	1FM
36967F AB 7	GENERAL ELECTRIC CAPITAL CORP		06/10/2015	CREDIT SUISSE GROUP		25,053,000	25,000,000	25,000,000	0	0	0	0	0	0	25,000,000	0	53,000	53,000	59,021	01/09/2017	1FE
37045X AR 7	GENERAL MOTORS FINANCIAL CO IN		06/23/2015	DEUTSCHE BANK		549,995	550,000	549,340	0	0	57	0	57	0	549,397	0	598	598	7,893	01/15/2020	3FE
37185L AB 8	GENESIS ENERGY LP		05/21/2015	CALLED THRU ISSUER		531,396	509,000	545,725	324,818	0	(4,814)	0	(4,814)	0	525,141	0	6,255	6,255	17,370	12/15/2018	4FE
38141E B9 9	GOLDMAN SACHS GROUP INC/THE		06/10/2015	GOLDMAN SACHS		4,792,032	4,800,000	4,796,160	0	0	717	0	717	0	4,796,877	0	(4,845)	(4,845)	22,508	06/04/2017	1FE
396789 KB 4	GREENWICH CAPITAL COMM FUND		06/09/2015	GOLDMAN SACHS		4,946,875	5,000,000	5,024,865	5,000,000	0	0	0	0	0	5,000,000	0	(53,125)	(53,125)	165,359	08/10/2042	1FM
40412C AB 7	HCA HOLDINGS INC		06/05/2015	CALLED THRU ISSUER		1,222,179	1,154,000	1,246,418	1,010,250	0	(17,815)	0	(17,815)	0	1,220,825	0	1,354	1,354	61,787	05/15/2021	4FE
40426W AS 0	HRPT PROPERTIES TRUST		05/01/2015	CALLED THRU ISSUER		3,900,000	3,900,000	3,888,261	3,898,748	0	492	0	492	0	3,899,240	0	760	760	112,125	11/01/2015	2FE
40428H PM 8	HSBC USA INC		06/10/2015	NOMURA SECURITIES		2,987,850	3,000,000	2,997,600	0	0	520	0	520	0	2,998,120	0	(10,270)	(10,270)	10,526	11/13/2017	1FE
421924 BG 5	HEALTHSOUTH CORP		04/10/2015	CALLED THRU ISSUER		772,147	742,000	802,724	777,262	0	4,755	0	4,755	0	782,017	0	(9,870)	(9,870)	39,354	02/15/2020	3FE
431318 AJ 3	HILCORP ENERGY I LP/HILCORP		06/19/2015	CALLED THRU ISSUER		541,840	521,000	554,685	544,164	0	(1,460)	0	(1,460)	0	542,704	0	(864)	(864)	35,196	02/15/2020	3FE
44701Q AX 0	HUNTSMAN INTERNATIONAL LLC		04/17/2015	CALLED THRU ISSUER		93,616	87,000	94,830	93,640	0	(1,196)	0	(1,196)	0	92,444	0	1,172	1,172	4,152	03/15/2021	4FE
44967# AD 7	IMC HOME EQUITY LOAN TRUST		06/01/2015	MBS PAYDOWN		2,080	2,080	2,080	2,080	0	0	0	0	0	2,080	0	0	0	70	07/25/2025	1
455665 AK 5	INDIANTOWN COGENERATION		06/15/2015	SINKING FUND REDEMPTION		1,409,461	1,409,461	1,613,421	1,451,493	0	(42,032)	0	(42,032)	0	1,409,461	0	0	0	68,852	12/15/2020	2FE
464592 AL 8	ISLE OF CAPRI CASINOS INC		04/14/2015	PREREF		182,525	175,000	190,750	183,414	0	420	0	420	0	183,834	0	(1,309)	(1,309)	7,874	03/15/2019	4FE
464592 AR 5	ISLE OF CAPRI CASINOS INC		06/26/2015	DIRECT		136,558	134,000	136,680	0	0	(122)	0	(122)	0	136,558	0	0	0	2,209	03/15/2021	3FE
46625H KB 5	JPMORGAN CHASE & CO		06/12/2015	JPMORGAN CHASE & CO		20,142,400	20,000,000	20,000,000	0	0	0	0	0	0	20,000,000	0	142,400	142,400	98,257	01/23/2020	1FE
46625M 3R 8	JP MORGAN CHASE COMM MTGE		06/01/2015	MBS PAYDOWN		125,482	125,482	122,147	125,482	0	0	0	0	0	125,482	0	0	0	2,970	05/15/2041	1FM

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46625M RL 5	JP MORGAN CHASE COMM MTGE		06/01/2015	MBS PAYDOWN		44,789	44,859	45,082	27,047	0	0	0	0	0	27,047	0	17,742	17,742	1,542	07/12/2035	1FM
46625Y GY 3	JP MORGAN CHASE COMM MTGE		05/01/2015	MBS PAYDOWN		1,001,464	1,001,464	1,006,436	1,001,318	0	146	0	146	0	1,001,464	0	0	0	19,826	03/15/2046	1FM
46625Y NF 6	JP MORGAN CHASE COMM MTGE		06/01/2015	MBS PAYDOWN		16,025,128	16,025,128	15,763,468	15,982,110	0	43,018	0	43,018	0	16,025,128	0	0	0	387,968	07/15/2042	1FM
46625Y Q8 9	JP MORGAN CHASE COMM MTGE		06/01/2015	MBS PAYDOWN		0	149,835	15,648	2,578	13,069	0	0	13,069	0	15,648	0	(15,648)	(15,648)	0	04/15/2043	1FM
49228R AC 7	KERN RIVER FUNDING CORP		06/30/2015	VARIOUS		831,985	831,985	856,844	833,784	0	(1,770)	0	(1,770)	0	832,014	0	(28)	(28)	24,635	07/31/2016	1FE
49228R AE 3	KERN RIVER FUNDING CORP		06/30/2015	VARIOUS		130,455	130,455	128,049	130,295	0	160	0	160	0	130,455	0	0	0	2,834	04/30/2018	1FE
500605 AE 0	KOPPERS INC		04/01/2015	STERNE AGEE LEACH		258,285	257,000	272,398	269,016	0	(1,511)	0	(1,511)	0	267,505	0	(9,220)	(9,220)	7,084	12/01/2019	3FE
516806 AA 4	LAREDO PETROLEUM HOLDINGS INC		04/06/2015	CALLED THRU ISSUER		539,463	515,000	554,617	542,608	0	(253)	0	(253)	0	542,355	0	(2,893)	(2,893)	31,394	02/15/2019	4FE
52108M DS 9	LB-UBS COMM MTGE TRUST		06/11/2015	MBS PAYDOWN		0	216,370	27,903	3,573	24,330	0	0	24,330	0	27,903	0	(27,903)	(27,903)	2,801	02/15/2041	1FM
527298 AU 7	LEVEL 3 FINANCING INC		05/28/2015	CALLED THRU ISSUER		1,031,447	985,000	1,050,200	1,042,666	0	(14,411)	0	(14,411)	0	1,028,256	0	3,191	3,191	72,698	07/01/2019	4FE
52736R BB 7	LEVI STRAUSS & CO		05/27/2015	VARIOUS		1,264,899	1,217,000	1,326,561	1,279,339	0	(15,560)	0	(15,560)	0	1,263,779	0	1,119	1,119	47,318	05/15/2020	3FE
536022 AC 0	LINN ENERGY LLC		06/22/2015	VARIOUS		509,415	568,000	619,890	599,879	0	(472)	0	(472)	0	599,407	0	(89,992)	(89,992)	28,749	04/15/2020	4FE
53961* BK 1	LOCAL INITIATIVES/LIVING CITIES		06/05/2015	SINKING FUND REDEMPTION		90,440	90,440	90,440	90,440	0	0	0	0	0	90,440	0	0	0	1,563	09/07/2018	4
55259P AE 6	M&I MARSHALL & ILSLEY BK		06/16/2015	MATURITY		5,000,000	5,000,000	4,843,150	4,989,396	0	10,604	0	10,604	0	5,000,000	0	0	0	121,250	06/16/2015	1FE
56081# AJ 9	MAJOR LEAGUE BASEBALL TRUST		06/10/2015	CALLED THRU ISSUER		1,837,134	1,837,134	1,837,134	1,837,134	0	0	0	0	0	1,837,134	0	0	0	83,622	12/10/2017	1
570506 AM 7	MARKWEST ENERGY PARTNERS		06/04/2015	CALLED THRU ISSUER		544,942	515,000	549,294	545,039	0	(6,410)	0	(6,410)	0	538,629	0	6,313	6,313	20,568	11/01/2020	3FE
59022H BV 3	MERRILL LYNCH MTGE TRUST		06/01/2015	MBS PAYDOWN		169,165	169,165	166,722	169,165	0	0	0	0	0	169,165	0	0	0	4,770	11/12/2035	1FM
59549P AA 6	MID-STATE TRUST		04/01/2015	MBS PAYDOWN		61,202	61,202	61,192	61,201	0	0	0	0	0	61,202	0	0	0	2,549	04/01/2030	2AM
61745M U5 0	MORGAN STANLEY CAPITAL I		06/01/2015	MBS PAYDOWN		19,608	19,608	19,512	19,608	0	0	0	0	0	19,608	0	0	0	481	04/14/2040	1FM
61750C AU 1	MORGAN STANLEY CAPITAL I		05/01/2015	MBS PAYDOWN		0	399,293	40,055	40,055	0	0	0	0	0	40,055	0	(40,055)	(40,055)	481	07/12/2044	6FM
61750H AP 1	MORGAN STANLEY CAPITAL I		06/01/2015	MBS PAYDOWN		0	253	9	9	0	0	0	0	0	9	0	(9)	(9)	1	11/12/2041	1FM
61754J AP 3	MORGAN STANLEY CAPITAL I		06/01/2015	MBS PAYDOWN		0	2,683,363	543,359	401,906	141,453	0	0	141,453	0	543,359	0	(543,359)	(543,359)	215,277	06/11/2042	1FM
61761J VN 6	MORGAN STANLEY		06/12/2015	MORGAN STANLEY		9,715,423	9,700,000	9,714,938	0	0	(2,178)	0	(2,178)	0	9,712,760	0	2,663	2,663	51,391	01/05/2018	1FE
62425* AA 5	MOUNTAIN PRAIRIE WIND LLC		06/15/2015	SINKING FUND REDEMPTION		351,609	351,609	351,609	351,609	0	0	0	0	0	351,609	0	0	0	11,533	03/25/2030	2FE
649705 JJ 0	NYC IND DEVELMNT AGENCY		06/11/2015	MBS PAYDOWN		388,187	388,187	328,019	404,704	0	(16,517)	0	(16,517)	0	388,187	0	0	0	14,247	09/11/2018	2
652478 AQ 1	NEWS AMERICA HOLDINGS		04/06/2015	DIRECT		28,864,819	28,752,000	29,125,389	28,872,811	0	(7,992)	0	(7,992)	0	28,864,819	0	0	0	1,555,004	08/10/2018	2FE
652478 AR 9	NEWS AMERICA HOLDINGS		04/06/2015	DIRECT		3,644,876	3,127,000	3,836,552	3,657,052	0	(12,176)	0	(12,176)	0	3,644,876	0	0	0	172,332	01/20/2024	2FE
652478 AV 0	NEWS AMERICA HOLDINGS		04/06/2015	DIRECT		11,054,599	10,000,000	11,763,500	11,075,058	0	(20,459)	0	(20,459)	0	11,054,599	0	0	0	688,750	07/15/2024	2FE
652478 AZ 1	NEWS AMERICA HOLDINGS		04/06/2015	DIRECT		10,521,058	11,200,000	10,142,384	10,510,691	0	10,367	0	10,367	0	10,521,058	0	0	0	373,707	10/30/2025	2FE
652478 BC 1	NEWS AMERICA HOLDINGS		04/06/2015	DIRECT		16,102,845	13,960,000	16,557,537	16,137,642	0	(34,798)	0	(34,798)	0	16,102,845	0	0	0	533,020	10/01/2026	2FE
652482 AJ 9	NEWS AMERICA INC		04/06/2015	DIRECT		5,164,932	5,000,000	5,241,175	5,166,974	0	(2,043)	0	(2,043)	0	5,164,932	0	0	0	158,167	04/30/2028	2FE
652482 AM 2	NEWS AMERICA INC		04/06/2015	DIRECT		29,001,086	29,630,000	27,465,548	28,954,687	0	46,399	0	46,399	0	29,001,086	0	0	0	823,467	05/18/2018	2FE
652482 AT 7	NEWS AMERICA INC		04/06/2015	DIRECT		2,771,297	3,000,000	2,687,970	2,768,695	0	2,602	0	2,602	0	2,771,297	0	0	0	212,563	04/08/2028	2FE
67088C AA 5	OMX TIMBER FIN INV LLC 2		04/15/2015	DIRECT		1,523,223	5,648,154	191,284	199,122	0	0	0	0	0	199,122	0	1,324,102	1,324,102	0	01/29/2020	6
677071 AA 0	OHANA MILITARY COMM		04/01/2015	SINKING FUND REDEMPTION		145,000	145,000	145,243	145,243	0	0	0	0	0	145,243	0	(243)	(243)	3,966	10/01/2021	1FE
67773# AE 0	OHIO VALLEY ELECTRIC CORP		06/15/2015	SINKING FUND REDEMPTION		232,753	232,753	232,753	232,753	0	0	0	0	0	232,753	0	0	0	6,866	02/15/2026	2

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
67773# AF 7	OHIO VALLEY ELECTRIC CORP		06/15/2015	SINKING FUND REDEMPTION		58,617	58,617	58,617	58,617	0	0	0	0	0	58,617	0	0	0	1,729	.02/15/2026	2
67773# AG 5	OHIO VALLEY ELECTRIC CORP		06/15/2015	SINKING FUND REDEMPTION		59,083	59,083	59,083	59,083	0	0	0	0	0	59,083	0	0	0	1,743	.02/15/2026	2
679580 C# 5	OLD DOMINION FREIGHT LINE INC		04/25/2015	SINKING FUND REDEMPTION		734,694	734,694	734,694	734,694	0	0	0	0	0	734,694	0	0	0	21,490	.04/25/2016	2
679580 C@ 7	OLD DOMINION FREIGHT LINE INC		04/25/2015	SINKING FUND REDEMPTION		979,592	979,592	979,592	979,592	0	0	0	0	0	979,592	0	0	0	28,653	.04/25/2016	2
68209# AB 8	OMEGA LEASING(US) (NO 2) LLC		04/12/2015	SINKING FUND REDEMPTION		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	1,511	.07/12/2017	1
69073T AP 8	OWENS-BROCKWAY		05/19/2015	CALLED THRU ISSUER		258,570	250,000	281,250	261,806	0	(3,237)	0	(3,237)	0	258,570	0	0	0	9,219	.05/15/2016	3FE
704549 AK 0	PEABODY ENERGY CORP		04/16/2015	SWS (SOUTHWEST SECURITIES)		670,508	897,000	911,735	910,256	0	(970)	0	(970)	0	909,287	0	(238,779)	(238,779)	23,322	.11/15/2018	4FE
731745 AL 9	POLYMER GROUP INC		05/08/2015	CALLED THRU ISSUER		84,139	81,000	87,075	84,001	0	(485)	0	(485)	0	83,516	0	622	622	3,810	.02/01/2019	4FE
743947 AB 9	PRUDENTIAL HOME MTGE SECS		06/01/2015	MBS PAYDOWN		161	161	156	160	0	0	0	0	0	161	0	0	0	4	.08/28/2022	1FM
74731@ AB 5	QUAD GRAPHICS INC		06/15/2015	SINKING FUND REDEMPTION		681,818	681,818	681,818	681,818	0	0	0	0	0	681,818	0	0	0	27,409	.06/15/2016	3
74731@ BU 2	QUAD GRAPHICS INC		04/10/2015	SINKING FUND REDEMPTION		625,000	625,000	660,713	624,214	0	786	0	786	0	625,000	0	0	0	23,313	.04/10/2016	3
74834L AM 2	QUEST DIAGNOSTIC INC		04/09/2015	CALLED THRU ISSUER		12,684,696	12,183,000	13,653,001	12,737,761	0	(57,775)	0	(57,775)	0	12,679,985	0	4,711	4,711	1,604,063	.07/01/2017	2FE
74955D AA 9	RGS (AEGCO) FUNDING CO		06/07/2015	SINKING FUND REDEMPTION		232,021	232,021	232,021	232,021	0	0	0	0	0	232,021	0	0	0	11,381	.12/07/2022	3AM
74955D AB 7	RGS (AEGCO) FUNDING CO		06/07/2015	SINKING FUND REDEMPTION		112,306	112,306	126,059	112,598	0	(292)	0	(292)	0	112,306	0	0	0	5,514	.12/07/2022	4AM
74955E AA 7	RGS (I&M) FUNDING CORP		06/07/2015	SINKING FUND REDEMPTION		364,604	364,604	364,604	364,396	0	209	0	209	0	364,604	0	0	0	17,884	.12/07/2022	2AM
74955E AB 5	RGS (I&M) FUNDING CORP		06/07/2015	SINKING FUND REDEMPTION		58,354	58,354	63,552	58,463	0	(109)	0	(109)	0	58,354	0	0	0	2,865	.12/07/2022	3AM
75886A AM 0	REGENCY ENERGY PARTNERS		06/01/2015	CALLED THRU ISSUER		510,521	490,000	528,760	519,794	0	(9,273)	0	(9,273)	0	510,521	0	0	0	20,519	.06/01/2019	2FE
75886A AQ 1	REGENCY ENERGY PARTNERS		06/02/2015	MILLENNIUM ADVISORS		183,079	176,000	174,518	174,599	0	73	0	73	0	174,672	0	8,407	8,407	7,578	.10/01/2022	2FE
76111X WD 1	RESIDENTIAL FUNDING MTGE SECS		06/01/2015	MBS PAYDOWN		14,131	14,205	14,022	13,304	0	0	0	0	0	13,304	0	827	827	149	.08/25/2035	1FM
78442F AZ 1	SLM CORP		04/01/2015	VARIOUS		11,352,473	13,719,000	14,370,669	12,896,396	0	6,029	1,669,993	(1,663,964)	0	11,232,431	0	120,041	120,041	527,324	.08/01/2033	3FE
78454L AB 6	SM ENERGY CORP		05/21/2015	CALLED THRU ISSUER		211,560	205,000	211,663	211,327	0	(1,105)	0	(1,105)	0	210,223	0	1,338	1,338	11,412	.02/15/2019	3FE
78477J AA 6	STHI HOLDING CORP		05/20/2015	CALLED THRU ISSUER		510,640	491,000	529,713	513,992	0	(2,503)	0	(2,503)	0	511,489	0	(849)	(849)	26,732	.03/15/2018	4FE
78571C AA 6	SABRE INC		04/29/2015	VARIOUS		385,000	385,000	416,570	415,082	0	(4,877)	0	(4,877)	0	410,205	0	(25,205)	(25,205)	40,771	.05/15/2019	4FE
79548K KP 2	SALOMON BROTHERS MTGE SECS		06/01/2015	MBS PAYDOWN		293	293	298	293	0	0	0	0	0	293	0	0	0	3	.04/25/2024	1FM
81211K AR 1	SEALED AIR CORP		06/16/2015	CALLED THRU ISSUER		645,531	570,000	642,031	87,970	0	(4,693)	0	(4,693)	0	636,307	0	9,223	9,223	15,417	.09/15/2021	4FE
820922 AV 4	SHEARSON LEHMAN CMO INC		06/01/2015	MBS PAYDOWN		211,453	211,453	179,402	209,916	0	1,538	0	1,538	0	211,453	0	0	0	5,070	.05/01/2017	1
828807 BM 8	SIMON PROPERTY GROUP LP		06/15/2015	MATURITY		5,000,000	5,000,000	4,916,650	4,995,093	0	4,907	0	4,907	0	5,000,000	0	0	0	127,500	.06/15/2015	1FE
84762L AN 5	SPECTRUM BRANDS INC		05/18/2015	WELLS FARGO		286,538	270,000	289,760	286,159	0	(1,664)	0	(1,664)	0	284,495	0	2,042	2,042	8,893	.11/15/2020	4FE
858271 AA 7	STEELRIVER TRANSMISSION		06/30/2015	VARIOUS		210,715	210,715	210,715	210,715	0	0	0	0	0	210,715	0	0	0	7,383	.06/30/2017	2FE
86736@ AA 6	SUNFLOWER ELECTRIC COOP		06/30/2015	SINKING FUND REDEMPTION		310,905	310,905	245,238	305,448	0	5,457	0	5,457	0	310,905	0	0	0	12,436	.12/31/2016	2
87261N AG 5	TMX FINANCE LLC		06/18/2015	JEFFERIES GROUP LLC		5,100	6,000	6,180	6,130	0	(21)	0	(21)	0	6,109	0	(1,009)	(1,009)	394	.09/15/2018	4FE
87316Y AC 5	ONCOR ELECTRIC DELIVERY TRANS BOND		05/15/2015	MBS PAYDOWN		1,346,075	1,346,075	1,340,807	1,343,221	0	2,854	0	2,854	0	1,346,075	0	0	0	35,604	.05/15/2018	1FE
877249 AA 0	TAYLOR MORRISON COMMUNITIES INC		05/01/2015	CALLED THRU ISSUER		454,996	430,000	467,404	417,105	0	(1,419)	0	(1,419)	0	458,285	0	(3,289)	(3,289)	18,144	.04/15/2020	4FE
88031V AA 7	TENASKA GATEWAY PARTNERS		06/30/2015	SINKING FUND REDEMPTION		118,744	118,744	118,744	118,744	0	0	0	0	0	118,744	0	0	0	3,593	.12/30/2023	2FE
88632# AA 5	CVS CORP (MELVILLE CORP)		06/20/2015	MBS PAYDOWN		279,156	279,156	279,156	279,156	0	0	0	0	0	279,156	0	0	0	7,420	.03/20/2018	2
89078W AD 1	TOPS HOLDING CORP		06/10/2015	CALLED THRU ISSUER		461,727	440,000	479,603	466,424	0	(6,686)	0	(6,686)	0	459,737	0	1,990	1,990	18,983	.12/15/2017	4FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
89176* AA 9	TOWER DEVELOPMENT CORP		06/30/2015	SINKING FUND REDEMPTION		75,000	75,000	74,438	74,876	0	124	0	124	0	75,000	0	0	0	3,431	01/02/2017	3FE
89188# AA 1	TOWERPOINT INVESTMENTS LLC		06/12/2015	VARIOUS		4,596,820	4,596,820	4,596,820	0	0	0	0	0	0	4,596,820	0	0	0	28,020	07/17/2017	5*
89188* AA 5	TOWERPOINT ACQUISITIONS LLC		06/30/2015	VARIOUS		38,847,945	38,847,945	38,847,945	0	0	0	0	0	0	38,847,945	0	0	0	156,489	07/17/2017	5*
89233P 4B 9	TOYOTA MOTOR CREDIT CORP		06/17/2015	MATURITY		7,500,000	7,500,000	7,821,825	7,532,009	0	(32,009)	0	(32,009)	0	7,500,000	0	0	0	120,000	06/17/2015	1FE
89236T CB 9	TOYOTA MOTOR CREDIT CORP		06/10/2015	GOLDMAN SACHS		15,001,050	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	1,050	1,050	37,334	01/12/2018	1FE
90333W AC 2	US BANK NA		04/15/2015	MATURITY		15,000,000	15,000,000	14,963,250	14,998,849	0	1,151	0	1,151	0	15,000,000	0	0	0	360,000	04/15/2015	1FE
90357# AW 6	BNSF RAILWAY CORPORATION		04/01/2015	SINKING FUND REDEMPTION		365,312	365,312	365,312	365,312	0	0	0	0	0	365,312	0	0	0	10,064	04/01/2024	1
90357# AX 4	BNSF RAILWAY CORPORATION		04/01/2015	SINKING FUND REDEMPTION		661,307	661,307	661,307	661,307	0	0	0	0	0	661,307	0	0	0	18,219	04/01/2024	1
90357# AY 2	BNSF RAILWAY CORPORATION		04/01/2015	SINKING FUND REDEMPTION		356,314	356,314	356,314	356,314	0	0	0	0	0	356,314	0	0	0	9,816	04/01/2024	1
90357# AZ 9	BNSF RAILWAY CORPORATION		04/01/2015	SINKING FUND REDEMPTION		81,535	81,535	81,535	81,535	0	0	0	0	0	81,535	0	0	0	2,246	04/01/2024	1
90357# BA 3	BNSF RAILWAY CORPORATION		04/01/2015	SINKING FUND REDEMPTION		23,272	23,272	23,272	23,272	0	0	0	0	0	23,272	0	0	0	641	04/01/2024	1
90357# BB 1	BNSF RAILWAY CORPORATION		04/01/2015	SINKING FUND REDEMPTION		44,962	44,962	44,962	44,962	0	0	0	0	0	44,962	0	0	0	1,239	04/01/2024	1
906548 BZ 4	UNION ELECTRIC CO		04/01/2015	MATURITY		13,000,000	13,000,000	12,978,940	12,999,427	0	573	0	573	0	13,000,000	0	0	0	308,750	04/01/2015	1FE
908594 AB 0	UNION TANK CAR CO		06/01/2015	SINKING FUND REDEMPTION		1,818,182	1,818,182	1,818,182	1,818,182	0	0	0	0	0	1,818,182	0	0	0	51,273	06/01/2019	1
911365 AW 4	UNITED RENTALS INC		04/13/2015	CALLED THRU ISSUER		702,034	661,000	733,185	709,250	0	(8,193)	0	(8,193)	0	701,057	0	977	977	40,137	09/15/2020	4FE
911365 AY 0	UNITED RENTALS INC		04/13/2015	CALLED THRU ISSUER		854,262	835,000	872,272	856,633	0	(2,371)	0	(2,371)	0	854,262	0	0	0	51,562	07/15/2018	3FE
911551 AA 7	US ARMY HOSP CASH MGMT		06/01/2015	SINKING FUND REDEMPTION		291,852	291,852	291,852	291,852	0	0	0	0	0	291,852	0	0	0	9,099	05/01/2032	1
913017 BV 0	UNITED TECHNOLOGIES CORP		06/10/2015	VARIOUS		11,349,712	11,257,000	11,248,332	11,250,322	0	362	0	362	0	11,250,684	0	99,028	99,028	185,712	06/01/2022	1FE
913017 BX 6	UNITED TECHNOLOGIES CORP		06/01/2015	MATURITY		7,805,000	7,805,000	7,805,000	7,805,000	0	0	0	0	0	7,805,000	0	0	0	29,499	06/01/2015	1FE
914906 AH 5	UNIVISION COMMUNICATIONS INC		04/21/2015	PREREF		917,476	852,000	943,695	915,798	0	(10,981)	0	(10,981)	0	904,817	0	12,659	12,659	31,684	11/01/2020	4FE
91879Q AK 5	VAIL RESORTS INC		05/01/2015	VARIOUS		263,288	255,000	277,099	265,069	0	(797)	0	(797)	0	264,272	0	(984)	(984)	8,288	05/01/2019	3FE
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY		06/30/2015	SINKING FUND REDEMPTION		20,778	20,778	20,778	20,778	0	0	0	0	0	20,778	0	0	0	408	06/30/2030	1FE
92966* AA 7	WABASH VALLEY POWER ASSOC		04/30/2015	SINKING FUND REDEMPTION		125,258	125,258	117,938	124,474	0	784	0	784	0	125,258	0	0	0	3,182	04/30/2024	1
92966* AG 4	WABASH VALLEY POWER ASSOC		04/30/2015	SINKING FUND REDEMPTION		128,300	128,300	128,300	128,300	0	0	0	0	0	128,300	0	0	0	3,963	01/31/2028	1
929766 D3 4	WACHOVIA BANK COMM MTGE		04/01/2015	MBS PAYDOWN		2,850,399	2,850,399	2,862,480	2,850,087	0	312	0	312	0	2,850,399	0	0	0	53,666	03/15/2042	1FM
929766 MZ 3	WACHOVIA BANK COMM MTGE		06/01/2015	MBS PAYDOWN		710,245	710,245	713,476	710,245	0	0	0	0	0	710,245	0	0	0	21,020	12/15/2035	3FM
929766 S5 3	WACHOVIA BANK COMM MTGE		06/01/2015	MBS PAYDOWN		6,296,046	6,296,046	6,325,940	6,296,046	0	0	0	0	0	6,296,046	0	0	0	138,668	04/15/2042	5FM
929766 ZN 6	WACHOVIA BANK COMM MTGE		06/01/2015	MBS PAYDOWN		10,000,000	10,000,000	10,049,146	9,999,613	0	387	0	387	0	10,000,000	0	0	0	258,319	10/15/2041	1FM
92976B GE 6	WACHOVIA BANK COMM MTGE		06/01/2015	MBS PAYDOWN		0	4,000,000	452,473	452,473	0	0	0	0	0	452,473	0	(452,473)	(452,473)	576,538	03/15/2045	1FM
94403* AY 2	WAWA INC		05/04/2015	SINKING FUND REDEMPTION		6,160,000	6,160,000	6,160,000	6,160,000	0	0	0	0	0	6,160,000	0	0	0	180,796	05/04/2016	2FE
94988J 2L 0	WELLS FARGO BANK NA		06/10/2015	WELLS FARGO		18,124,227	18,150,000	18,132,939	0	0	3,462	0	3,462	0	18,136,401	0	(12,174)	(12,174)	47,310	06/15/2017	1FE
97181# KE 2	UNION PACIFIC RAILROAD		06/24/2015	SINKING FUND REDEMPTION		264,317	264,317	264,317	264,317	0	0	0	0	0	264,317	0	0	0	7,731	06/24/2024	1
97381W AP 9	WINDSTREAM CORP		05/27/2015	CALLED THRU ISSUER		396,637	385,000	425,425	402,518	0	(5,881)	0	(5,881)	0	396,637	0	0	0	27,118	09/01/2018	4FE
989194 AG 0	ZAYO GROUP LLC		04/08/2015	CALLED THRU ISSUER		376,469	356,000	389,914	378,954	0	(4,575)	0	(4,575)	0	374,379	0	2,090	2,090	22,256	01/01/2020	4FE
013716 AV 7	ALCAN INC	A	06/01/2015	MATURITY		10,000,000	10,000,000	9,297,800	9,958,658	0	41,342	0	41,342	0	10,000,000	0	0	0	250,000	06/01/2015	1FE
097751 BB 6	BOMBARDIER INC	A	04/29/2015	CALLED THRU ISSUER		1,815,000	1,815,000	1,868,475	1,836,243	0	(6,661)	0	(6,661)	0	1,829,582	0	(14,582)	(14,582)	106,856	01/15/2016	4FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
292505 AF 1	ENCANA CORP	A...	04/06/2015	CALLED THRU ISSUER		13,127,887	12,700,000	13,819,378	13,167,812	0	(39,925)	0	(39,925)	0	13,127,887	0	0	0	1,435,027	.12/01/2017	2FE
87425E AG 8	TALISMAN ENERGY	A...	05/15/2015	MATURITY		25,000,000	25,000,000	25,037,900	25,001,878	0	(1,878)	0	(1,878)	0	25,000,000	0	0	0	640,625	.05/15/2015	2FE
89114Q AU 2	TORONTO-DOMINION BANK	A...	06/10/2015	NOMURA SECURITIES		4,001,560	4,000,000	4,000,040	0	0	0	0	0	0	4,000,040	0	1,520	1,520	11,407	.07/13/2016	1FE
05252A CE 9	AUSTRALIA & NEW ZEALAND BANK	F...	06/10/2015	COMMONWE		4,995,950	5,000,000	4,992,850	0	0	1,161	0	1,161	0	4,994,011	0	1,939	1,939	13,036	.06/13/2017	1FE
05526X AC 5	BASF AG	F...	05/16/2015	SINKING FUND REDEMPTION		329,729	329,729	309,353	330,280	0	(551)	0	(551)	0	329,729	0	0	0	17,385	.02/16/2021	1
22546Q AU 1	CREDIT SUISSE/NEW YORK NY	F...	06/10/2015	CREDIT SUISSE GROUP		15,016,950	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	16,950	16,950	54,324	.01/29/2018	1FE
23636A AA 9	DANSKE BANK A/S	F...	04/01/2015	MATURITY		50,000,000	50,000,000	49,849,000	49,991,896	0	8,104	0	8,104	0	50,000,000	0	0	0	937,500	.04/01/2015	1FE
30239X AC 1	FBG FINANCE LTD	F...	06/15/2015	MATURITY		25,000,000	25,000,000	24,881,000	24,993,111	0	6,889	0	6,889	0	25,000,000	0	0	0	640,625	.06/15/2015	1FE
449786 AA 0	INTL NEDERLAND BANK NV	F...	05/01/2015	MATURITY		30,750,000	30,750,000	30,699,533	30,748,094	0	1,906	0	1,906	0	30,750,000	0	0	0	787,969	.05/01/2015	2FE
44984W AC 1	INEOS FINANCE PLC	F...	04/07/2015	VARIOUS		642,040	615,000	682,100	656,716	0	(11,888)	0	(11,888)	0	644,827	0	(2,788)	(2,788)	44,524	.02/15/2019	3FE
44984W AE 7	INEOS FINANCE PLC	F...	05/06/2015	CALLED THRU ISSUER		316,875	300,000	324,550	203,189	0	(3,052)	0	(3,052)	0	316,875	0	0	0	11,563	.05/01/2020	3FE
686330 AE 1	ORIX CORP	F...	04/27/2015	MATURITY		28,456,000	28,456,000	28,453,439	28,455,817	0	183	0	183	0	28,456,000	0	0	0	670,139	.04/27/2015	2FE
69419B AA 3	PACIFIC DRILLING SA	F...	06/03/2015	CITIGROUP INC		441,885	534,000	531,344	531,852	0	149	0	149	0	532,001	0	(90,116)	(90,116)	14,909	.06/01/2020	4FE
806261 AC 7	SCHAEFFLER FINANCE BV	F...	04/27/2015	CALLED THRU ISSUER		834,723	745,000	849,300	805,277	0	(8,860)	0	(8,860)	0	796,417	0	38,306	38,306	40,416	.02/15/2017	3FE
853254 AF 7	STANDARD CHARTERED PLC	F...	04/27/2015	MATURITY		26,969,000	26,969,000	26,947,688	26,967,505	0	1,495	0	1,495	0	26,969,000	0	0	0	519,153	.04/27/2015	1FE
853254 AR 1	STANDARD CHARTERED PLC	F...	06/10/2015	NOMURA SECURITIES		6,173,650	6,200,000	6,173,712	0	0	4,415	0	4,415	0	6,178,127	0	(4,477)	(4,477)	19,222	.09/08/2017	1FE
928670 AY 4	VOLKSWAGEN INTERNATIONAL FINAN	F...	06/10/2015	WELLS FARGO		5,836,180	5,830,000	5,844,517	0	0	(3,026)	0	(3,026)	0	5,841,491	0	(5,311)	(5,311)	23,295	.11/18/2016	1FE
EJ2234 10 6	BRF SA	F...	06/12/2015	PREREF		5,551,000	4,880,000	5,128,700	0	0	(6,034)	0	(6,034)	0	5,122,666	0	428,334	428,334	140,960	.06/06/2022	2FE
G5241# AC 1	KERRY GROUP FINL SER	F...	04/30/2015	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	257,000	.04/30/2015	2
G5963# AB 9	MEGGITT PLC	F...	06/10/2015	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	273,000	.06/10/2015	2
G8038# AF 5	SERCO PLC	F...	04/30/2015	PREREF		1,846,436	1,846,436	1,846,436	1,846,436	0	0	0	0	0	1,846,436	0	0	0	136,492	.05/09/2021	3
G8038# AG 3	SERCO PLC	F...	04/30/2015	PREREF		3,692,873	3,692,873	3,692,873	3,692,873	0	0	0	0	0	3,692,873	0	0	0	207,876	.10/20/2019	2
G8038# AH 1	SERCO PLC	F...	04/30/2015	PREREF		5,539,309	5,539,309	5,539,309	5,539,309	0	0	0	0	0	5,539,309	0	0	0	395,614	.10/20/2021	3
W0805# AB 4	ASSA ABLOY FIN SERV AB	F...	05/16/2015	MATURITY		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	339,127	.05/16/2015	1
3899999. Total Bonds - Industrial and Miscellaneous						1,083,251,592	1,105,824,641	1,090,627,791	830,808,608	192,493	(568,246)	1,669,993	(2,045,746)	0	1,083,213,637	0	37,947	37,947	28,903,092	XXX	XXX
Bonds - Hybrid Securities																					
17133P AA 6	CHUO MITSUI TRUST & BANKING	F...	04/15/2015	CALLED THRU ISSUER		38,800,000	38,800,000	38,398,186	38,393,298	0	(5,818)	0	(5,818)	0	38,387,480	0	412,520	412,520	1,068,164	.01/01/9999	1FE
EC8230 39 2	CA PREFERRED FUNDING TRUST	F...	04/30/2015	VARIOUS		9,000,000	9,000,000	9,020,104	9,000,000	0	0	0	0	0	9,000,000	0	0	0	315,000	.01/01/9999	2AM
4899999. Total Bonds - Hybrid Securities						47,800,000	47,800,000	47,418,290	47,393,298	0	(5,818)	0	(5,818)	0	47,387,480	0	412,520	412,520	1,383,164	XXX	XXX
8399997. Total Bonds - Part 4						3,324,479,981	3,216,318,488	3,333,251,751	968,859,587	192,493	(412,427)	1,669,993	(1,889,927)	1,661,561	3,326,910,485	(2,578,968)	148,457	(2,430,511)	48,245,120	XXX	XXX
8399999. Total Bonds						3,324,479,981	3,216,318,488	3,333,251,751	968,859,587	192,493	(412,427)	1,669,993	(1,889,927)	1,661,561	3,326,910,485	(2,578,968)	148,457	(2,430,511)	48,245,120	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
89188# 10 3	TOWERPOINT CAPITAL LLC		06/30/2015	DIRECT	209.490	205,300	0.00	205,300	205,300	0	0	0	0	0	205,300	0	0	0	0	XXX	P2UFE
948741 88 9	WEINGARTEN REALTY INVESTORS		05/08/2015	CALLED THRU ISSUER	290,572.000	7,264,300	25.00	7,259,760	7,259,760	0	0	0	0	0	7,259,760	0	4,540	4,540	187,550	XXX	P3LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						7,469,600	XXX	7,465,060	7,465,060	0	0	0	0	0	7,465,060	0	4,540	4,540	187,550	XXX	XXX
8999997. Total Preferred Stocks - Part 4						7,469,600	XXX	7,465,060	7,465,060	0	0	0	0	0	7,465,060	0	4,540	4,540	187,550	XXX	XXX
8999999. Total Preferred Stocks						7,469,600	XXX	7,465,060	7,465,060	0	0	0	0	0	7,465,060	0	4,540	4,540	187,550	XXX	XXX

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Common Stocks - Industrial and Miscellaneous																					
068323 10 4	BARRACUDA NETWORKS INC		05/08/2015	BANK OF AMERICA CORP	4,668.000	186,943	XXX	201,170	0	0	0	0	0	0	201,170	0	(14,227)	(14,227)	0	XXX	L
15130J 10 9	CEMPRA INC		05/15/2015	CREDIT SUISSE GROUP	20,000.000	687,582	XXX	688,600	0	0	0	0	0	0	688,600	0	(1,018)	(1,018)	0	XXX	L
285512 10 9	ELECTRONIC ARTS INC		05/13/2015	DEUTSCHE BANK	4,304.000	265,802	XXX	265,238	0	0	0	0	0	0	265,238	0	563	563	0	XXX	L
29664W 10 5	ESPERION THERAPEUTICS INC		04/29/2015	CREDIT SUISSE GROUP	3,636.000	365,224	XXX	374,217	0	0	0	0	0	0	374,217	0	(8,993)	(8,993)	0	XXX	L
60671Q 10 4	MITEL NETWORKS CORP	A	06/17/2015	BANK OF AMERICA CORP	5,884.000	53,807	XXX	53,903	0	0	0	0	0	0	53,903	0	(95)	(95)	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						1,559,358	XXX	1,583,128	0	0	0	0	0	0	1,583,128	0	(23,770)	(23,770)	0	XXX	XXX
9799997 Total Common Stocks - Part 4						1,559,358	XXX	1,583,128	0	0	0	0	0	0	1,583,128	0	(23,770)	(23,770)	0	XXX	XXX
9799999. Total Common Stocks						1,559,358	XXX	1,583,128	0	0	0	0	0	0	1,583,128	0	(23,770)	(23,770)	0	XXX	XXX
9899999. Total Preferred and Common Stocks						9,028,958	XXX	9,048,188	7,465,060	0	0	0	0	0	9,048,188	0	(19,230)	(19,230)	187,550	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						3,333,508,939	XXX	3,342,299,939	976,324,647	192,493	(412,427)	1,669,993	(1,889,927)	1,661,561	3,335,958,673	(2,578,968)	129,227	(2,449,741)	48,432,670	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
360787 Athena Option 88 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	1,559	1,608,223	1,363.6700	240,028	0	0	1,088,323		1,088,323	848,295	0	0	0	240,028		003
364788 Athena Option 93 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2012	.08/14/2015	1,000	1,031,166	1,405.5300	156,491	0	0	652,438		652,438	495,947	0	0	0	156,491		003
373106 Athena Option 97 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653...	.09/17/2012	.09/14/2015	738	761,030	1,461.1900	113,189	0	0	438,089		438,089	324,899	0	0	0	113,189		003
379305 Athena Option 100 S&P500	LIFE HEDGE	N/A	EquityIndex	BPA..... R0MUWSFPU8MPRO8K5P83	.10/16/2012	.10/14/2015	908	936,600	1,454.9200	131,439	0	0	543,897		543,897	412,459	0	0	0	131,439		003
385183 Athena Option 104 S&P500	LIFE HEDGE	N/A	EquityIndex	BPA..... R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	1,252	1,291,228	1,353.3300	170,078	0	0	872,495		872,495	702,417	0	0	0	170,078		003
394389 Athena Option 109 S&P500	LIFE HEDGE	N/A	EquityIndex	BPA..... R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	468	482,473	1,430.3600	64,893	0	0	290,002		290,002	225,109	0	0	0	64,893		003
400894 Athena Option 114 S&P500	LIFE HEDGE	N/A	EquityIndex	BPA..... R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	231	238,212	1,472.3400	32,844	0	0	134,095		134,095	101,251	0	0	0	32,844		003
405629 Athena Option 117 S&P500	LIFE HEDGE	N/A	EquityIndex	BPA..... R0MUWSFPU8MPRO8K5P83	.02/15/2013	.02/16/2016	405	417,430	1,519.7900	55,166	0	0	216,849		216,849	161,683	0	0	0	55,166		003
414685 Athena Option 123 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2013	.03/14/2016	185	190,356	1,560.7000	26,099	0	0	92,033		92,033	65,935	0	0	0	26,099		003
419439 Athena Option 128 S&P500	LIFE HEDGE	N/A	EquityIndex	BPA..... R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	796	821,541	1,574.5700	115,368	0	0	388,896		388,896	273,528	0	0	0	115,368		003
423096 Athena Option 131 S&P500	LIFE HEDGE	N/A	EquityIndex	BPA..... R0MUWSFPU8MPRO8K5P83	.05/15/2013	.05/16/2016	194	199,627	1,658.7800	29,789	0	0	80,392		80,392	50,604	0	0	0	29,789		003
428903 Athena Option 140 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	238	245,452	1,639.0400	39,163	0	0	103,317		103,317	64,153	0	0	0	39,163		003
433306 Athena Option 144 S&P500	LIFE HEDGE	N/A	EquityIndex	BBI..... G5GSEF7VJP5I7OUK5573...	.07/16/2013	.07/14/2016	318	328,003	1,676.2600	52,767	0	0	128,744		128,744	75,977	0	0	0	52,767		003
439801 Athena Option 151 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/15/2016	197	203,663	1,661.3200	31,714	0	0	82,802		82,802	51,088	0	0	0	31,714		003
450079 Athena Option 155 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653...	.09/17/2013	.09/14/2016	661	681,342	1,704.7600	110,013	0	0	255,045		255,045	145,032	0	0	0	110,013		003
456823 Athena Option 161 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/14/2016	905	933,105	1,698.0600	148,393	0	0	356,888		356,888	208,494	0	0	0	148,393		003
462109 Athena Option 167 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.11/15/2013	.11/14/2016	1,407	1,451,375	1,798.1800	270,711	0	0	449,658		449,658	178,947	0	0	0	270,711		003
469656 Athena Option 175 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.12/17/2013	.12/14/2016	1,444	1,489,703	1,781.0000	504,522	0	0	484,828		484,828	(19,694)	0	0	0	504,522		003
473967 Athena Option 183 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2014	.01/17/2017	1,575	1,625,147	1,848.3800	314,567	0	0	458,829		458,829	144,263	0	0	0	314,567		003
481930 Athena Option 194 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	1,368	1,411,639	1,840.7600	477,646	0	0	410,388		410,388	(67,258)	0	0	0	477,646		003
488564 Athena Option 201 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.03/17/2014	.03/14/2017	1,860	1,918,457	1,858.8300	356,202	0	0	540,519		540,519	184,317	0	0	0	356,202		003
496475 Athena Option 209 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2014	.04/18/2017	1,113	1,148,548	1,842.9800	391,276	0	0	341,993		341,993	(49,283)	0	0	0	391,276		003
500931 Athena Option 220 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.05/15/2014	.05/15/2017	1,196	1,233,444	1,870.8500	209,106	0	0	347,893		347,893	138,786	0	0	0	209,106		003
509379 Athena Option 225 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.06/17/2014	.06/14/2017	1,437	1,482,005	1,941.9900	277,436	0	0	357,272		357,272	79,836	0	0	0	277,436		003
514928 Athena Option 230 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.07/15/2014	.07/14/2015	1,101	1,014,610	1,953.9400	101,149	0	0	3,719		3,719	(97,431)	0	0	0	101,149		003
514930 Athena Option 231 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.07/15/2014	.07/14/2015	56	51,391	1,953.9400	5,123	0	0	188		188	(4,935)	0	0	0	5,123		003
514991 Athena Option 232 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	2,258	1,415,541	1,153.8100	190,688	0	0	226,550		226,550	35,861	0	0	0	190,688		003
514993 Athena Option 233 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	121	76,075	1,153.8100	11,216	0	0	12,176		12,176	959	0	0	0	11,216		003
515031 Athena Option 234 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.07/15/2014	.07/14/2015	11,052	11,400,908	1,973.2800	1,057,691	0	0	1,060,360		1,060,360	2,669	0	0	0	1,057,691		003
515033 Athena Option 235 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.07/15/2014	.07/14/2015	1,375	1,418,775	1,973.2800	131,623	0	0	131,956		131,956	333	0	0	0	131,623		003
515035 Athena Option 236 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.07/15/2014	.07/14/2015	267	274,972	1,973.2800	25,510	0	0	25,574		25,574	64	0	0	0	25,510		003
515047 Athena Option 237 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.07/15/2014	.07/14/2017	1,202	1,239,991	1,973.2800	237,671	0	0	282,545		282,545	44,873	0	0	0	237,671		003
520426 Athena Option 238 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.08/15/2014	.08/14/2015	1,116	1,028,135	1,900.4600	106,047	0	0	34,047		34,047	(72,000)	0	0	0	106,047		003
520513 Athena Option 239 Russel2000	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63...	.08/15/2014	.08/14/2015	1,853	1,162,069	1,141.6500	160,816	0	0	215,699		215,699	54,883	0	0	0	160,816		003
520515 Athena Option 240 Russel2000	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63...	.08/15/2014	.08/14/2015	109	68,099	1,141.6500	9,424	0	0	12,641		12,641	3,217	0	0	0	9,424		003
520574 Athena Option 241 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63...	.08/15/2014	.08/14/2015	10,732	11,070,804	1,955.0600	1,112,046	0	0	1,311,898		1,311,898	199,852	0	0	0	1,112,046		003
520576 Athena Option 245 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2014	.08/14/2015	1,479	1,525,915	1,955.0600	155,616	0	0	180,822		180,822	25,206	0	0	0	155,616		003
520578 Athena Option 243 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2014	.08/14/2015	131	135,074	1,955.0600	25,062	0	0	16,006		16,006	(9,056)	0	0	0	25,062		003
520580 Athena Option 246 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2014	.08/14/2015	347	357,735	1,955.0600	36,215	0	0	42,392		42,392	6,176	0	0	0	36,215		003
520582 Athena Option 242 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63...	.08/15/2014	.08/14/2015	219	226,355	1,955.0600	22,737	0	0	26,823		26,823	4,086	0	0	0	22,737		003
520584 Athena Option 247 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2014	.08/14/2015	78	80,200	1,955.0600	8,179	0	0	9,504		9,504	1,325	0	0	0	8,179		003
520596 Athena Option 244 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804...	.08/15/2014	.08/14/2017	1,236	1,274,763	1,955.0600	264,788	0	0	310,346		310,346	45,558	0	0	0	264,788		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
526121 Athena Option 253 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	160	165,133	1,998.9800	16,641	0	0	15,384		15,384	(1,257)	0	0	0	16,641		003
526137 Athena Option 252 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	249	256,988	1,998.9800	25,897	0	0	23,942		23,942	(1,955)	0	0	0	25,897		003
526155 Athena Option 254 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	328	338,007	1,998.9800	34,061	0	0	31,489		31,489	(2,572)	0	0	0	34,061		003
526179 Athena Option 251 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,054	1,087,298	1,998.9800	109,567	0	0	101,294		101,294	(8,273)	0	0	0	109,567		003
526189 Athena Option 255 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	1,344	1,386,602	1,998.9800	305,318	0	0	310,185		310,185	4,867	0	0	0	305,318		003
526191 Athena Option 249 Russel2000	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	.09/16/2014	.09/14/2015	2,456	1,539,964	1,150.9700	207,499	0	0	279,627		279,627	72,128	0	0	0	207,499		003
526192 Athena Option 248 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,502	1,383,785	1,892.0100	143,526	0	0	67,560		67,560	(75,966)	0	0	0	143,526		003
526230 Athena Option 250 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	15,456	15,944,109	1,998.9800	1,606,691	0	0	1,485,369		1,485,369	(121,322)	0	0	0	1,606,691		003
533045 Athena Option 256 MXEA	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	910	838,214	1,726.5900	99,341	0	0	144,842		144,842	45,501	0	0	0	99,341		003
533048 Athena Option 257 MXEA	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	124	114,181	1,726.5900	13,532	0	0	19,730		19,730	6,197	0	0	0	13,532		003
533207 Athena Option 258 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.10/15/2014	.10/14/2015	14,721	15,185,679	1,862.4900	1,853,246	0	0	3,169,692		3,169,692	1,316,446	0	0	0	1,853,246		003
533210 Athena Option 259 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.10/15/2014	.10/14/2015	1,127	1,162,548	1,862.4900	142,947	0	0	242,658		242,658	99,712	0	0	0	142,947		003
533213 Athena Option 260 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.10/15/2014	.10/14/2015	210	216,558	1,862.4900	26,429	0	0	45,201		45,201	18,773	0	0	0	26,429		003
533216 Athena Option 261 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.10/15/2014	.10/14/2015	464	479,087	1,862.4900	58,467	0	0	99,999		99,999	41,532	0	0	0	58,467		003
533219 Athena Option 262 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.10/15/2014	.10/14/2015	146	150,649	1,862.4900	18,524	0	0	31,445		31,445	12,921	0	0	0	18,524		003
533237 Athena Option 263 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/16/2017	1,418	1,462,739	1,862.4900	570,289	0	0	453,323		453,323	(116,965)	0	0	0	570,289		003
533303 Athena Option 264 Russel2000	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	.10/15/2014	.10/14/2015	1,788	1,121,301	1,072.4500	166,861	0	0	333,322		333,322	166,461	0	0	0	166,861		003
533305 Athena Option 265 Russel2000	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	.10/15/2014	.10/14/2015	338	212,217	1,072.4500	31,580	0	0	63,084		63,084	31,504	0	0	0	31,580		003
537834 Athena Option 266 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.11/17/2014	.11/16/2015	1,691	1,558,060	1,805.1400	155,699	0	0	186,200		186,200	30,500	0	0	0	155,699		003
537836 Athena Option 267 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.11/17/2014	.11/16/2015	66	60,730	1,805.1400	6,069	0	0	7,257		7,257	1,189	0	0	0	6,069		003
537940 Athena Option 268 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.11/17/2014	.11/16/2015	2,829	1,773,914	1,164.2300	240,210	0	0	322,458		322,458	82,248	0	0	0	240,210		003
537942 Athena Option 269 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.11/17/2014	.11/16/2015	128	80,241	1,164.2300	11,884	0	0	14,586		14,586	2,702	0	0	0	11,884		003
537992 Athena Option 272 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.11/17/2014	.11/16/2015	15,175	15,654,337	2,041.3200	1,714,677	0	0	1,287,822		1,287,822	(426,855)	0	0	0	1,714,677		003
537994 Athena Option 270 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.11/17/2014	.11/14/2017	2,469	2,546,395	2,041.3200	574,247	0	0	537,641		537,641	(36,607)	0	0	0	574,247		003
537996 Athena Option 273 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.11/17/2014	.11/16/2015	1,304	1,345,208	2,041.3200	147,346	0	0	110,665		110,665	(36,680)	0	0	0	147,346		003
537998 Athena Option 274 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.11/17/2014	.11/16/2015	114	117,238	2,041.3200	12,847	0	0	9,645		9,645	(3,203)	0	0	0	12,847		003
538000 Athena Option 271 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	.11/17/2014	.11/16/2015	315	324,426	2,041.3200	35,290	0	0	26,689		26,689	(8,601)	0	0	0	35,290		003
538002 Athena Option 275 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.11/17/2014	.11/16/2015	91	93,993	2,041.3200	10,300	0	0	7,733		7,733	(2,567)	0	0	0	10,300		003
538004 Athena Option 276 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.11/17/2014	.11/16/2015	215	221,338	2,041.3200	24,255	0	0	18,209		18,209	(6,046)	0	0	0	24,255		003
544549 Athena Option 281 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.12/16/2014	.12/14/2017	53	54,905	1,972.7400	13,235	0	0	13,886		13,886	651	0	0	0	13,235		003
544574 Athena Option 278 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.12/16/2014	.12/14/2017	2,174	2,242,216	1,972.7400	540,516	0	0	567,151		567,151	26,635	0	0	0	540,516		003
544600 Athena Option 282 MXEA	LIFE HEDGE	N/A	EquityIndex	DBL	7LTWFZYICNSX8D621K86	.12/16/2014	.12/14/2015	904	832,645	1,752.5200	102,957	0	0	137,664		137,664	34,708	0	0	0	102,957		003
544604 Athena Option 279 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.12/16/2014	.12/14/2015	1,094	1,128,428	1,972.7400	149,866	0	0	150,620		150,620	755	0	0	0	149,866		003
544606 Athena Option 277 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.12/16/2014	.12/14/2015	11,330	11,687,443	1,972.7400	1,552,200	0	0	1,560,017		1,560,017	7,817	0	0	0	1,552,200		003
544608 Athena Option 280 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.12/16/2014	.12/14/2015	134	138,570	1,972.7400	18,403	0	0	18,496		18,496	93	0	0	0	18,403		003
544671 Athena Option 283 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.12/16/2014	.12/14/2015	347	357,667	1,972.7400	47,571	0	0	47,741		47,741	170	0	0	0	47,571		003
544673 Athena Option 286 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.12/16/2014	.12/14/2015	232	239,490	1,972.7400	31,806	0	0	31,966		31,966	160	0	0	0	31,806		003
544675 Athena Option 285 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	.12/16/2014	.12/14/2015	391	403,683	1,972.7400	53,613	0	0	53,882		53,882	269	0	0	0	53,613		003
544719 Athena Option 284 Russel2000	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	.12/16/2014	.12/14/2015	127	79,791	1,139.3800	11,600	0	0	17,470		17,470	5,870	0	0	0	11,600		003
544759 Athena Option 287 Russel2000	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	.12/16/2014	.12/14/2015	1,612	1,010,861	1,139.3800	146,960	0	0	221,338		221,338	74,378	0	0	0	146,960		003
550236 Athena Option 288 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.01/15/2015	.01/16/2018	1,413	1,457,254	1,992.6700	0	625,844	0	361,782		361,782	(264,062)	0	0	0	625,844		003
550238 Athena Option 289 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	.01/15/2015	.01/16/2018	81	83,346	1,992.6700	0	35,794	0	20,693		20,693	(15,102)	0	0	0	35,794		003
550244 Athena Option 290 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	280	288,344	1,992.6700	0	36,204	0	36,663		36,663	459	0	0	0	36,204		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
550250 Athena Option 291 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2015	01/14/2016	1,375	1,418,429	1,992.6700	0	178,095	0	180,357		180,357	2,261	0	0	0	178,095		003
550252 Athena Option 292 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2015	01/14/2016	264	272,296	1,992.6700	0	34,347	0	34,624		34,624	276	0	0	0	34,347		003
550259 Athena Option 293 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2015	01/14/2016	226	233,471	1,992.6700	0	29,269	0	29,686		29,686	418	0	0	0	29,269		003
550261 Athena Option 294 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	01/15/2015	01/14/2016	262	270,744	1,992.6700	0	34,120	0	34,425		34,425	305	0	0	0	34,120		003
550263 Athena Option 295 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	01/15/2015	01/14/2016	11,252	11,606,787	1,992.6700	0	1,462,726	0	1,475,830		1,475,830	13,105	0	0	0	1,462,726		003
550311 Athena Option 296 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	2,199	1,378,603	1,154.7100	0	193,452	0	285,274		285,274	91,822	0	0	0	193,452		003
550313 Athena Option 297 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	180	112,938	1,154.7100	0	17,376	0	23,370		23,370	5,994	0	0	0	17,376		003
550347 Athena Option 298 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	01/15/2015	01/14/2016	1,330	1,225,336	1,744.9700	0	143,904	0	219,203		219,203	75,298	0	0	0	143,904		003
550348 Athena Option 299 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	01/15/2015	01/14/2016	88	81,302	1,744.9700	0	9,548	0	14,544		14,544	4,995	0	0	0	9,548		003
557353 Athena Option 300 MXEA	LIFE HEDGE	N/A	EquityIndex	DBL	7LTWFZYICNSX8D621K86	02/18/2015	02/16/2016	1,045	962,574	1,854.7600	0	107,946	0	105,496		105,496	(2,450)	0	0	0	107,946		003
557427 Athena Option 301 Russel2000	LIFE HEDGE	N/A	EquityIndex	INGL	Z0MI2JT14K8OXYZWX446	02/18/2015	02/16/2016	1,636	1,025,762	1,227.9600	0	74,800	0	139,795		139,795	64,995	0	0	0	74,800		003
557429 Athena Option 302 Russel2000	LIFE HEDGE	N/A	EquityIndex	INGL	Z0MI2JT14K8OXYZWX446	02/18/2015	02/16/2016	131	82,204	1,227.9600	0	6,567	0	11,203		11,203	4,636	0	0	0	6,567		003
557448 Athena Option 303 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	8,435	8,700,773	2,099.6800	0	1,036,024	0	616,521		616,521	(419,503)	0	0	0	1,036,024		003
557450 Athena Option 305 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	1,165	1,201,699	2,099.6800	0	143,089	0	85,150		85,150	(57,939)	0	0	0	143,089		003
557452 Athena Option 307 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	212	218,625	2,099.6800	0	26,032	0	15,492		15,492	(10,541)	0	0	0	26,032		003
557454 Athena Option 309 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	330	340,465	2,099.6800	0	40,540	0	24,125		24,125	(16,415)	0	0	0	40,540		003
557503 Athena Option 304 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/14/2018	883	910,855	2,099.6800	0	420,640	0	180,893		180,893	(239,746)	0	0	0	420,640		003
557505 Athena Option 306 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/16/2016	101	104,154	2,099.6800	0	22,193	0	7,380		7,380	(14,812)	0	0	0	22,193		003
557507 Athena Option 306 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/16/2016	140	144,931	2,099.6800	0	21,718	0	10,270		10,270	(11,448)	0	0	0	21,718		003
557509 Athena Option 308 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/14/2018	63	65,342	2,099.6800	0	30,175	0	12,976		12,976	(17,199)	0	0	0	30,175		003
564068 Athena Option 314 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	03/17/2015	03/14/2018	1,512	1,559,556	2,074.2800	0	370,403	0	336,399		336,399	(34,005)	0	0	0	370,403		003
564108 Athena Option 313 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	03/17/2015	03/14/2016	15,867	16,367,384	2,074.2800	0	1,904,005	0	1,460,151		1,460,151	(443,854)	0	0	0	1,904,005		003
564111 Athena Option 316 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	03/17/2015	03/14/2016	70	72,110	2,074.2800	0	8,249	0	6,433		6,433	(1,816)	0	0	0	8,249		003
564169 Athena Option 311 Russel2000	LIFE HEDGE	N/A	EquityIndex	BBI	G5GSEF7VJP5I7OUK5573	03/17/2015	03/14/2016	1,680	1,053,346	1,242.2300	0	152,560	0	136,065		136,065	(16,495)	0	0	0	152,560		003
564227 Athena Option 319 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	100	102,943	2,074.2800	0	24,840	0	22,204		22,204	(2,636)	0	0	0	24,840		003
564235 Athena Option 320 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2016	312	321,757	2,074.2800	0	37,979	0	28,705		28,705	(9,274)	0	0	0	37,979		003
564246 Athena Option 317 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2016	394	406,301	2,074.2800	0	46,567	0	36,246		36,246	(10,321)	0	0	0	46,567		003
564251 Athena Option 312 Russel2000	LIFE HEDGE	N/A	EquityIndex	INGL	Z0MI2JT14K8OXYZWX446	03/17/2015	03/14/2016	196	122,647	1,242.2300	0	9,841	0	15,843		15,843	6,002	0	0	0	9,841		003
564277 Athena Option 310 MXEA	LIFE HEDGE	N/A	EquityIndex	INGL	Z0MI2JT14K8OXYZWX446	03/17/2015	03/14/2016	922	849,707	1,831.1700	0	63,523	0	108,813		108,813	45,290	0	0	0	63,523		003
564299 Athena Option 315 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	03/17/2015	03/14/2016	1,318	1,359,142	2,074.2500	0	155,473	0	121,273		121,273	(34,200)	0	0	0	155,473		003
564475 Athena Option 318 S&P500	LIFE HEDGE	N/A	EquityIndex	SCN	O2RNE8IBXP4R0TD8PU41	03/17/2015	03/14/2016	101	103,937	2,074.2800	0	12,080	0	9,273		9,273	(2,808)	0	0	0	12,080		003
570376 Athena Option 326 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	1,193	1,231,032	2,106.6300	0	238,269	0	97,692		97,692	(140,578)	0	0	0	238,269		003
570378 Athena Option 324 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	16,618	17,142,392	2,106.6300	0	3,008,525	0	1,360,371		1,360,371	(1,648,153)	0	0	0	3,008,525		003
570382 Athena Option 331 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	362	373,129	2,106.6300	0	72,220	0	29,611		29,611	(42,609)	0	0	0	72,220		003
570386 Athena Option 329 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	281	289,396	2,106.6300	0	50,790	0	22,965		22,965	(27,824)	0	0	0	50,790		003
570390 Athena Option 327 S&P500	LIFE HEDGE	N/A	EquityIndex	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	240	247,283	2,106.6300	0	52,379	0	19,624		19,624	(32,755)	0	0	0	52,379		003
570402 Athena Option 325 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/16/2018	842	868,187	2,106.6300	0	209,214	0	179,355		179,355	(29,859)	0	0	0	209,214		003
570404 Athena Option 328 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/14/2016	241	248,752	2,106.6300	0	28,854	0	19,740		19,740	(9,114)	0	0	0	28,854		003
570406 Athena Option 330 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/16/2018	60	61,698	2,106.6300	0	14,868	0	12,746		12,746	(2,122)	0	0	0	14,868		003
570446 Athena Option 323 Russel2000	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	113	70,792	1,275.3500	0	10,162	0	7,684		7,684	(2,478)	0	0	0	10,162		003
570456 Athena Option 322 Russel2000	LIFE HEDGE	N/A	EquityIndex	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	1,270	796,407	1,275.3500	0	114,322	0	86,441		86,441	(27,881)	0	0	0	114,322		003
570513 Athena Option 321 MXEA	LIFE HEDGE	N/A	EquityIndex	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2016	887	817,033	1,904.4000	0	59,990	0	72,779		72,779	12,789	0	0	0	59,990		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575640 Athena Option 343 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2018	1,564	1,613,377	2,122.7300	0	400,160	0	328,618		328,618	(71,542)	0	0	0	400,160		003
575642 Athena Option 342 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	1,140	1,176,015	2,122.7300	0	138,787	0	91,421		91,421	(47,366)	0	0	0	138,787		003
575644 Athena Option 337 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	331	341,141	2,122.7300	0	40,260	0	26,520		26,520	(13,740)	0	0	0	40,260		003
575646 Athena Option 334 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2018	101	104,481	2,122.7300	0	25,914	0	21,280		21,280	(4,634)	0	0	0	25,914		003
575648 Athena Option 338 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	353	363,982	2,122.7300	0	42,955	0	28,296		28,296	(14,660)	0	0	0	42,955		003
575650 Athena Option 332 S&P500	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2018	56	57,829	2,122.7300	0	14,343	0	11,779		11,779	(2,564)	0	0	0	14,343		003
575684 Athena Option 344 S&P500	LIFE HEDGE	N/A	EquityIndex	BBI..... G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	9,663	9,967,459	2,122.7300	0	1,167,073	0	774,854		774,854	(392,218)	0	0	0	1,167,073		003
575686 Athena Option 339 S&P500	LIFE HEDGE	N/A	EquityIndex	BBI..... G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	391	403,830	2,122.7300	0	47,284	0	31,393		31,393	(15,890)	0	0	0	47,284		003
575688 Athena Option 336 S&P500	LIFE HEDGE	N/A	EquityIndex	BBI..... G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	280	288,658	2,122.7300	0	33,798	0	22,440		22,440	(11,359)	0	0	0	33,798		003
575746 Athena Option 335 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	255	159,774	1,243.9500	0	26,222	0	22,897		22,897	(3,325)	0	0	0	26,222		003
575786 Athena Option 341 Russel2000	LIFE HEDGE	N/A	EquityIndex	DBL..... 7LTWFZYICNSX8D621K86	.05/15/2015	.05/16/2016	1,801	1,129,002	1,243.9500	0	161,272	0	161,800		161,800	528	0	0	0	161,272		003
575822 Athena Option 340 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	1,156	1,065,126	1,949.4900	0	122,843	0	76,189		76,189	(46,654)	0	0	0	122,843		003
575824 Athena Option 333 MXEA	LIFE HEDGE	N/A	EquityIndex	HSBU... 1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	89	82,223	1,949.4900	0	9,483	0	5,881		5,881	(3,602)	0	0	0	9,483		003
582648 Athena Option 345 Russel2000	LIFE HEDGE	N/A	EquityIndex	DBL..... 7LTWFZYICNSX8D621K86	.06/16/2015	.06/14/2016	1,626	1,019,333	1,269.5300	0	147,574	0	129,900		129,900	(17,673)	0	0	0	147,574		003
582685 Athena Option 346 Russel2000	LIFE HEDGE	N/A	EquityIndex	GSFM... VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	173	108,649	1,269.5300	0	18,237	0	13,846		13,846	(4,391)	0	0	0	18,237		003
582694 Athena Option 347 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2018	214	220,455	2,096.2900	0	53,271	0	48,741		48,741	(4,530)	0	0	0	53,271		003
582696 Athena Option 348 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2016	843	870,008	2,096.2900	0	103,369	0	83,344		83,344	(20,026)	0	0	0	103,369		003
582723 Athena Option 349 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2016	12,569	12,965,975	2,096.2900	0	1,540,499	0	1,242,084		1,242,084	(298,415)	0	0	0	1,540,499		003
582725 Athena Option 350 S&P500	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2018	1,005	1,036,333	2,096.2900	0	250,893	0	229,127		229,127	(21,766)	0	0	0	250,893		003
582784 Athena Option 351 MXEA	LIFE HEDGE	N/A	EquityIndex	WMST.. 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2016	1,245	1,146,754	1,870.1700	0	81,946	0	130,984		130,984	49,039	0	0	0	81,946		003
582793 Athena Option 352 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63	.06/16/2015	.06/14/2016	1,535	1,583,041	2,096.2900	0	187,223	0	151,649		151,649	(35,574)	0	0	0	187,223		003
582795 Athena Option 353 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63	.06/16/2015	.06/14/2016	226	233,249	2,096.2900	0	27,586	0	22,344		22,344	(5,242)	0	0	0	27,586		003
582797 Athena Option 354 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63	.06/16/2015	.06/14/2016	411	424,179	2,096.2900	0	50,167	0	40,634		40,634	(9,533)	0	0	0	50,167		003
582799 Athena Option 355 S&P500	LIFE HEDGE	N/A	EquityIndex	CDC..... KX1WK48MPD4Y2NCUIZ63	.06/16/2015	.06/14/2016	714	736,653	2,096.2900	0	87,123	0	70,568		70,568	(16,554)	0	0	0	87,123		003
564641 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	5,934	376,750	85.0000	0	65	0	5		5	(60)	0	0	0	65		001
564669 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	4,816	9,935,938	2,480.0000	0	2,981	0	392		392	(2,589)	0	0	0	2,981		001
564670 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	6,015	12,409,607	2,560.0000	0	3,128	0	189		189	(2,938)	0	0	0	3,128		001
564672 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	9,399	19,391,171	2,730.0000	0	3,760	0	72		72	(3,687)	0	0	0	3,760		001
564645 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	35,517	2,254,974	74.0000	0	3,481	0	1,199		1,199	(2,281)	0	0	0	3,481		001
564646 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	29,106	1,847,940	72.0000	0	5,967	0	2,171		2,171	(3,796)	0	0	0	5,967		001
564642 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	69,366	4,404,047	82.0000	0	1,040	0	137		137	(904)	0	0	0	1,040		001
564671 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	7,519	15,512,524	2,650.0000	0	3,384	0	104		104	(3,280)	0	0	0	3,384		001
564643 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	55,493	3,523,251	79.0000	0	1,387	0	298		298	(1,089)	0	0	0	1,387		001
564666 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	9,692	19,995,662	2,230.0000	0	229,700	0	27,913		27,913	(201,787)	0	0	0	229,700		001
564647 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	26,079	1,655,756	69.0000	0	16,821	0	7,497		7,497	(9,324)	0	0	0	16,821		001
564644 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	44,395	2,818,639	77.0000	0	1,731	0	491		491	(1,241)	0	0	0	1,731		001
564648 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	23,225	1,474,555	66.0000	0	39,483	0	23,819		23,819	(15,664)	0	0	0	39,483		001
564665 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	12,494	25,776,496	2,140.0000	0	788,134	0	212,274		212,274	(575,860)	0	0	0	788,134		001
564668 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	3,862	7,967,731	2,390.0000	0	6,253	0	1,053		1,053	(5,200)	0	0	0	6,253		001
564667 S&P500	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	5,694	11,747,348	2,310.0000	0	38,924	0	4,585		4,585	(34,339)	0	0	0	38,924		001
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										19,012,470	17,300,040	0	37,451,166	XXX	37,451,166	1,138,655	0	0	0	36,312,510	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
564650 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.03/20/2015	.09/18/2015	102,637	6,516,423	61.0000	0	169,043	0	143,571		143,571	(25,472)	0	0	0	169,043		001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
564656 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	31,882	2,024,188	46.0000	0	6,950	0	1,767		1,767	(5,183)	0	0	0	6,950		001
564659 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	13,193	27,218,610	1,640.0000	0	166,232	0	57,224		57,224	(109,008)	0	0	0	166,232		001
340333 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/02/2012	04/01/2022	10,864	41,455,427	3,086.0000	9,045,584	0	0	4,650,363		4,650,363	(4,395,221)	0	0	0	9,045,584		001
371624 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/14/2012	09/14/2022	10,000	38,158,530	3,110.0000	8,761,400	0	0	4,528,093		4,528,093	(4,233,307)	0	0	0	8,761,400		001
371628 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/14/2012	09/14/2022	10,000	38,158,530	3,110.0000	8,760,000	0	0	4,528,093		4,528,093	(4,231,907)	0	0	0	8,760,000		001
564654 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	44,945	2,853,558	51.0000	0	19,371	0	8,710		8,710	(10,661)	0	0	0	19,371		001
564655 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	39,029	2,477,951	48.0000	0	11,240	0	3,663		3,663	(7,577)	0	0	0	11,240		001
339346 SPTR	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	03/26/2012	03/18/2022	15,000	57,237,795	3,084.5200	12,581,825	0	0	6,392,452		6,392,452	(6,189,373)	0	0	0	12,581,825		001
373593 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/19/2012	09/19/2022	10,000	38,158,530	3,053.0000	8,703,400	0	0	4,346,448		4,346,448	(4,356,952)	0	0	0	8,703,400		001
375229 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/27/2012	09/27/2022	10,000	38,158,530	2,988.3400	8,675,800	0	0	4,147,226		4,147,226	(4,528,574)	0	0	0	8,675,800		001
564652 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	65,806	4,178,023	56.0000	0	54,882	0	35,279		35,279	(19,603)	0	0	0	54,882		001
564653 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	52,849	3,355,383	53.0000	0	29,701	0	15,713		15,713	(13,988)	0	0	0	29,701		001
564658 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	19,962	41,183,802	1,550.0000	0	173,350	0	39,230		39,230	(134,120)	0	0	0	173,350		001
564660 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	7,030	14,503,663	1,720.0000	0	123,932	0	56,392		56,392	(67,540)	0	0	0	123,932		001
339779 SPTR	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	03/29/2012	03/18/2022	10,380	39,608,554	3,015.0000	8,677,369	0	0	4,191,730		4,191,730	(4,485,638)	0	0	0	8,677,369		001
341033 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/05/2012	04/05/2022	15,136	57,756,751	3,036.0000	12,489,016	0	0	6,241,822		6,241,822	(6,247,194)	0	0	0	12,489,016		001
371613 SPTR	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	09/13/2012	09/13/2022	10,000	38,158,530	3,052.0000	8,755,500	0	0	4,336,714		4,336,714	(4,418,786)	0	0	0	8,755,500		001
373567 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/19/2012	09/19/2022	10,000	38,158,530	3,053.0000	8,703,400	0	0	4,346,448		4,346,448	(4,356,952)	0	0	0	8,703,400		001
377411 SPTR	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	10/05/2012	10/05/2022	10,000	38,158,530	3,072.0000	8,754,000	0	0	4,422,454		4,422,454	(4,331,546)	0	0	0	8,754,000		001
339294 SPTR	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	03/23/2012	03/18/2022	10,350	39,494,079	3,031.5600	8,790,255	0	0	4,234,124		4,234,124	(4,556,131)	0	0	0	8,790,255		001
564661 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	7,470	15,411,432	1,810.0000	0	192,472	0	105,319		105,319	(87,153)	0	0	0	192,472		001
564662 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	8,552	17,643,717	1,890.0000	0	308,727	0	188,838		188,838	(119,890)	0	0	0	308,727		001
372684 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/17/2012	09/19/2022	10,000	38,158,530	3,089.3900	8,823,100	0	0	4,465,479		4,465,479	(4,357,621)	0	0	0	8,823,100		001
564649 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	19,643	1,247,134	64.0000	0	50,208	0	48,348		48,348	(1,860)	0	0	0	50,208		001
564663 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	10,660	21,992,753	1,970.0000	0	540,888	0	375,023		375,023	(165,865)	0	0	0	540,888		001
373299 SPTR	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/18/2012	09/19/2022	10,000	38,158,530	3,060.0000	8,728,400	0	0	4,369,227		4,369,227	(4,359,173)	0	0	0	8,728,400		001
377980 SPTR	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/11/2012	10/11/2022	10,000	38,158,530	2,993.0000	8,593,000	0	0	4,173,760		4,173,760	(4,419,240)	0	0	0	8,593,000		001
564651 EFA UP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	82,114	5,213,418	59.0000	0	102,560	0	78,327		78,327	(24,234)	0	0	0	102,560		001
564657 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	19,396	40,016,082	1,470.0000	0	121,419	0	18,462		18,462	(102,957)	0	0	0	121,419		001
564664 S&P500	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/20/2015	09/18/2015	13,325	27,490,941	2,060.0000	0	986,050	0	816,690		816,690	(169,360)	0	0	0	986,050		001
0099999. Total-Purchased Options-Hedging Other-Put Options											138,842,048	3,057,027	0	71,366,989	XXX	71,366,989	(70,532,086)	0	0	0	141,899,075	XXX	XXX
Purchased Options - Hedging Other - Floors																							
97248 Floor #84 3M LIBOR	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	03/26/2007	03/30/2017	1	600,000,000	4.0000	27,000,000	0	11,287,607	25,661,392		31,236,392	(1,338,608)	0	0	0	27,000,000		001
97249 Floor #83 3M LIBOR	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	03/26/2007	03/31/2017	1	600,000,000	4.0000	27,000,000	0	11,224,552	25,661,392		31,236,392	(1,338,608)	0	0	0	27,000,000		001
97250 Floor #85 3M LIBOR	VA HEDGE	N/A	Interest Rate	MLCS	GDWTXX036O1TB7DW3U69	03/26/2007	03/31/2017	1	600,000,000	4.0000	27,000,000	0	11,224,552	25,594,808		31,169,808	(1,405,192)	0	0	0	27,000,000		001
0119999. Total-Purchased Options-Hedging Other-Floors											81,000,000	0	33,736,710	76,917,591	XXX	93,642,591	(4,082,409)	0	0	0	81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																							
515462 MSO Collar 52 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	07/18/2014	07/17/2015	2,462	5,078,985	1,483.6650	(45,535)	0	0	(42)		(42)	45,493	0	0	0	5,481		003
515463 MSO Collar 52 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	07/18/2014	07/17/2015	2,462	0	1,978.2200	240,578	0	0	229,641		229,641	(10,937)	0	0	0	0		003
515464 MSO Collar 52 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	07/18/2014	07/17/2015	2,462	0	2,154.2820	(67,693)	0	0	(3,314)		(3,314)	64,379	0	0	0	0		003
520532 MSO Collar 53 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/21/2015	3,576	0	1,955.0600	374,892	0	0	443,539		443,539	68,647	0	0	0	0		003
520533 MSO Collar 53 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/21/2015	3,576	0	1,466.3000	(84,855)	0	0	(1,126)		(1,126)	83,729	0	0	0	0		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
520534 MSO Collar 53 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2014	.08/21/2015	3,576	7,377,370	2,135.7100	(109,528)	0	0	(38,068)		(38,068)	71,460	0	0	0	13,923		003
526444 MSO Collar 54 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.09/19/2014	.09/18/2015	5,490	0	2,010.4000	568,701	0	0	489,915		489,915	(78,786)	0	0	0	0		003
526445 MSO Collar 54 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.09/19/2014	.09/18/2015	5,490	11,327,402	2,211.6400	(131,771)	0	0	(22,304)		(22,304)	109,467	0	0	0	26,515		003
526446 MSO Collar 54 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.09/19/2014	.09/18/2015	5,490	0	1,507.8000	(127,104)	0	0	(7,348)		(7,348)	119,756	0	0	0	0		003
533350 MSO Collar 55 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.10/17/2014	.10/16/2015	3,812	0	1,886.7600	460,342	0	0	742,643		742,643	282,301	0	0	0	0		003
533351 MSO Collar 55 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.10/17/2014	.10/16/2015	3,812	7,865,310	1,415.0700	(130,192)	0	0	(4,479)		(4,479)	125,713	0	0	0	21,392		003
533352 MSO Collar 55 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.10/17/2014	.10/16/2015	3,812	0	2,075.4400	(160,043)	0	0	(213,045)		(213,045)	(53,003)	0	0	0	0		003
538255 MSO Collar 56 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC.... KX1WK48MPD4Y2NCUIZ63...	.11/21/2014	.11/20/2015	4,104	8,467,400	2,063.5000	467,509	0	0	296,230		296,230	(171,278)	0	0	0	26,500		003
538256 MSO Collar 56 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC.... KX1WK48MPD4Y2NCUIZ63...	.11/21/2014	.11/20/2015	4,104	0	1,547.6300	(105,847)	0	0	(27,665)		(27,665)	78,182	0	0	0	0		003
538257 MSO Collar 56 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC.... KX1WK48MPD4Y2NCUIZ63...	.11/21/2014	.11/20/2015	4,104	0	2,255.6100	(140,938)	0	0	(24,796)		(24,796)	116,142	0	0	0	0		003
544992 MSO Collar 57 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.12/19/2014	.12/18/2015	3,876	7,996,775	1,552.9900	(119,577)	0	0	(38,371)		(38,371)	81,206	0	0	0	27,368		003
544993 MSO Collar 59 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.09/18/2015	5,490	0	2,211.6400	222,857	0	0	22,304		22,304	(200,554)	0	0	0	0		003
544994 MSO Collar 57 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.12/19/2014	.12/18/2015	3,876	0	2,070.6500	488,231	0	0	289,478		289,478	(198,752)	0	0	0	0		003
544995 MSO Collar 59 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.09/18/2015	5,490	11,327,402	2,311.9600	(90,318)	0	0	(4,300)		(4,300)	86,018	0	0	0	26,515		003
544996 MSO Collar 57 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.12/19/2014	.12/18/2015	3,876	0	2,271.1500	(156,439)	0	0	(25,901)		(25,901)	130,538	0	0	0	0		003
544998 MSO Collar 60 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.10/16/2015	3,812	0	2,169.7700	(229,008)	0	0	(59,047)		(59,047)	169,962	0	0	0	0		003
544999 MSO Collar 60 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.10/16/2015	3,812	7,865,318	2,075.4400	398,049	0	0	213,045		213,045	(185,003)	0	0	0	21,392		003
545001 MSO Collar 58 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.11/20/2015	4,104	0	2,255.6100	154,112	0	0	24,796		24,796	(129,316)	0	0	0	0		003
545005 MSO Collar 61 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.11/20/2015	2,812	0	2,063.5000	332,285	0	0	202,975		202,975	(129,310)	0	0	0	0		003
545006 MSO Collar 61 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.11/20/2015	2,812	5,801,795	2,373.0300	(41,507)	0	0	(3,912)		(3,912)	37,595	0	0	0	18,157		003
545007 MSO Collar 61 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.11/20/2015	2,812	0	1,547.6300	(82,621)	0	0	(18,956)		(18,956)	63,665	0	0	0	0		003
545606 MSO Collar 58 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.12/18/2014	.11/20/2015	4,104	8,467,395	2,373.0300	(56,720)	0	0	(5,710)		(5,710)	51,010	0	0	0	26,500		003
550392 MSO Collar 62 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.01/16/2015	.01/15/2016	2,781	0	2,199.7500	0	(136,439)	0	(70,712)		(70,712)	65,727	0	0	0	0		003
550393 MSO Collar 62 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.01/16/2015	.01/15/2016	2,781	5,736,479	2,019.4200	0	364,969	0	315,610		315,610	(49,359)	0	0	0	21,179		003
550394 MSO Collar 62 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.01/16/2015	.01/15/2016	2,781	0	1,514.5700	0	(104,992)	0	(28,677)		(28,677)	76,315	0	0	0	0		003
557685 MSO Collar 63 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL.... 7LTWFZYICNSX8D621K86...	.02/20/2015	.02/19/2016	3,979	0	2,312.8900	0	(147,106)	0	(35,523)		(35,523)	111,583	0	0	0	0		003
557686 MSO Collar 63 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL.... 7LTWFZYICNSX8D621K86...	.02/20/2015	.02/19/2016	3,979	0	2,110.3000	0	487,036	0	271,742		271,742	(215,294)	0	0	0	0		003
557687 MSO Collar 63 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL.... 7LTWFZYICNSX8D621K86...	.02/20/2015	.02/19/2016	3,979	8,209,228	1,582.7300	0	(125,937)	0	(75,158)		(75,158)	50,779	0	0	0	32,865		003
565089 MSO Collar 64 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL.... Z0MI2JT14K8OXYZWX446...	.03/20/2015	.03/18/2016	2,614	0	2,287.0800	0	0	0	(39,809)		(39,809)	(39,809)	0	0	0	0		003
565090 MSO Collar 64 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL.... Z0MI2JT14K8OXYZWX446...	.03/20/2015	.03/18/2016	2,614	0	2,108.1000	0	134,829	0	196,053		196,053	61,223	0	0	0	0		003
565091 MSO Collar 64 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL.... Z0MI2JT14K8OXYZWX446...	.03/20/2015	.03/18/2016	2,614	5,392,408	1,581.0800	0	0	0	(57,912)		(57,912)	(57,912)	0	0	0	22,843		003
572095 MSO Collar 65 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.04/17/2015	.04/15/2016	2,534	0	1,560.8900	0	(77,687)	0	(59,553)		(59,553)	18,133	0	0	0	0		003
572096 MSO Collar 65 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.04/17/2015	.04/15/2016	2,534	0	2,081.1800	0	305,840	0	242,161		242,161	(63,679)	0	0	0	0		003
572097 MSO Collar 65 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.04/17/2015	.04/15/2016	2,534	5,228,208	2,250.8000	0	(107,906)	0	(69,241)		(69,241)	38,666	0	0	0	23,301		003
575678 MSO Collar 66 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.05/15/2015	.05/20/2016	3,442	0	1,592.0500	0	(105,953)	0	(106,305)		(106,305)	(353)	0	0	0	0		003
575679 MSO Collar 66 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.05/15/2015	.05/20/2016	3,442	0	2,122.7300	0	416,500	0	278,020		278,020	(138,480)	0	0	0	0		003
575680 MSO Collar 66 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.05/15/2015	.05/20/2016	3,442	7,101,771	2,310.5900	0	(127,216)	0	(66,240)		(66,240)	60,976	0	0	0	33,507		003
583425 MSO Collar 67 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.06/19/2015	.06/17/2016	4,517	0	2,299.8900	0	(153,434)	0	(112,088)		(112,088)	41,345	0	0	0	0		003
583426 MSO Collar 67 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.06/19/2015	.06/17/2016	4,517	0	2,109.9900	0	532,725	0	416,761		416,761	(115,964)	0	0	0	0		003
583427 MSO Collar 67 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.06/19/2015	.06/17/2016	4,517	9,318,261	1,582.4900	0	(130,562)	0	(150,279)		(150,279)	(19,717)	0	0	0	45,819		003
216262 SCS Collar 18 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	.11/15/2010	.11/16/2015	82	0	647.9460	(13,092)	0	0	(9)		(9)	13,083	0	0	0	0		003
216263 SCS Collar 18 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	.11/15/2010	.11/16/2015	82	0	719.9400	14,361	0	0	43,076		43,076	28,715	0	0	0	0		003
216264 SCS Collar 18 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	.11/15/2010	.11/16/2015	82	102,762	1,281.4932	1,762	0	0	(3,216)		(3,216)	(4,978)	0	0	0	317		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
222186 SCS Collar 32 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	475	0	1,111.7100	(86,923)	0	0	(184)		(184)	86,739	0	0	0	0		003
222187 SCS Collar 32 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	475	0	1,235.2300	107,098	0	0	385,679		385,679	278,581	0	0	0	0		003
222188 SCS Collar 32 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	475	980,431	2,075.1900	(9,873)	0	0	(33,853)		(33,853)	(23,979)	0	0	0	3,316		003
222189 SCS Collar 33 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	2,697	0	988.1800	(381,349)	0	0	(476)		(476)	382,505	0	0	0	0		003
222190 SCS Collar 33 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	2,697	0	1,235.2300	611,561	0	0	2,189,213		2,189,213	1,577,652	0	0	0	0		003
222191 SCS Collar 33 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	2,697	5,565,177	1,741.6700	(171,697)	0	0	(886,712)		(886,712)	(716,648)	0	0	0	18,822		003
222192 SCS Collar 34 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	1,809	0	864.6600	(193,911)	0	0	(105)		(105)	193,806	0	0	0	0		003
222193 SCS Collar 34 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	1,809	0	1,235.2300	408,934	0	0	1,467,800		1,467,800	1,058,866	0	0	0	0		003
222194 SCS Collar 34 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	1,809	3,731,279	1,593.4500	(175,816)	0	0	(840,734)		(840,734)	(664,918)	0	0	0	12,619		003
222208 SCS Collar 38 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	587	0	691.5200	(90,895)	0	0	(245)		(245)	90,649	0	0	0	0		003
222209 SCS Collar 38 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	587	0	768.3600	111,974	0	0	279,786		279,786	167,812	0	0	0	0		003
222210 SCS Collar 38 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	587	736,017	1,498.3000	(13,165)	0	0	(817)		(817)	12,348	0	0	0	2,489		003
222211 SCS Collar 39 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	2,317	0	614.6900	(290,122)	0	0	(349)		(349)	289,773	0	0	0	0		003
222212 SCS Collar 39 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	2,317	0	768.3600	443,256	0	0	1,104,263		1,104,263	661,008	0	0	0	0		003
222213 SCS Collar 39 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	2,317	2,904,919	1,244.7400	(121,894)	0	0	(148,913)		(148,913)	(27,019)	0	0	0	9,825		003
222214 SCS Collar 40 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	1,436	0	537.8500	(141,934)	0	0	(63)		(63)	141,871	0	0	0	0		003
222215 SCS Collar 40 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	1,436	0	768.3600	276,765	0	0	684,274		684,274	407,509	0	0	0	0		003
222216 SCS Collar 40 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	12/15/2010	12/14/2015	1,436	1,800,079	1,106.4400	(115,473)	0	0	(235,030)		(235,030)	(119,557)	0	0	0	6,088		003
226397 SCS Collar 46 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	322	0	1,165.5200	(60,365)	0	0	(282)		(282)	60,082	0	0	0	0		003
226401 SCS Collar 46 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	322	0	1,295.0200	71,903	0	0	242,145		242,145	170,241	0	0	0	0		003
226402 SCS Collar 46 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	322	664,321	2,046.1300	(8,411)	0	0	(31,027)		(31,027)	(22,616)	0	0	0	2,446		003
226403 SCS Collar 47 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	3,040	0	1,036.0200	(439,409)	0	0	(1,122)		(1,122)	438,287	0	0	0	0		003
226404 SCS Collar 47 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	3,040	0	1,295.0200	678,857	0	0	2,286,170		2,286,170	1,607,313	0	0	0	0		003
226405 SCS Collar 47 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	3,040	6,272,081	1,748.2800	(209,921)	0	0	(993,889)		(993,889)	(783,968)	0	0	0	23,098		003
226406 SCS Collar 48 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,362	0	906.5100	(147,682)	0	0	(175)		(175)	147,507	0	0	0	0		003
226407 SCS Collar 48 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,362	0	1,295.0200	304,167	0	0	1,024,333		1,024,333	720,166	0	0	0	0		003
226408 SCS Collar 48 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,362	2,810,245	1,605.8200	(143,254)	0	0	(620,805)		(620,805)	(477,551)	0	0	0	10,349		003
226422 SCS Collar 52 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	811	0	726.8000	(129,238)	0	0	(910)		(910)	128,328	0	0	0	0		003
226423 SCS Collar 52 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	811	0	807.5600	158,399	0	0	354,739		354,739	196,341	0	0	0	0		003
226424 SCS Collar 52 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	811	1,017,064	1,445.5300	(24,255)	0	0	(4,141)		(4,141)	20,114	0	0	0	3,745		003
226425 SCS Collar 53 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,942	0	646.0500	(249,202)	0	0	(770)		(770)	248,433	0	0	0	0		003
226426 SCS Collar 53 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,942	0	807.5600	379,189	0	0	849,203		849,203	470,013	0	0	0	0		003
226427 SCS Collar 53 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,942	2,434,726	1,235.5700	(118,243)	0	0	(145,912)		(145,912)	(27,669)	0	0	0	8,966		003
226442 SCS Collar 55 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,683	0	565.2900	(169,807)	0	0	(199)		(199)	169,608	0	0	0	0		003
226443 SCS Collar 55 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,683	0	807.5600	328,661	0	0	736,014		736,014	407,353	0	0	0	0		003
226444 SCS Collar 55 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2011	01/14/2016	1,683	2,110,205	1,106.3600	(148,675)	0	0	(281,318)		(281,318)	(132,643)	0	0	0	7,771		003
231300 SCS Collar 61 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	850	0	1,195.2100	(138,269)	0	0	(1,430)		(1,430)	136,839	0	0	0	0		003
231301 SCS Collar 61 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	850	0	1,328.0100	192,991	0	0	610,224		610,224	417,233	0	0	0	0		003
231302 SCS Collar 61 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	850	1,753,932	2,138.1000	(18,335)	0	0	(46,489)		(46,489)	(28,154)	0	0	0	6,977		003
231303 SCS Collar 62 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	2,539	0	1,062.4100	(314,102)	0	0	(1,679)		(1,679)	312,422	0	0	0	0		003
231304 SCS Collar 62 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	2,539	0	1,328.0100	576,410	0	0	1,822,575		1,822,575	1,246,166	0	0	0	0		003
231305 SCS Collar 62 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	2,539	5,238,525	1,832.6500	(153,628)	0	0	(656,371)		(656,371)	(502,742)	0	0	0	20,837		003
231306 SCS Collar 63 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	1,530	0	929.6100	(140,127)	0	0	(349)		(349)	139,777	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
231307 SCS Collar 63 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	1,530	0	1,328.0100	347,350	0	0	1,098,301		1,098,301	750,951	0	0	0	0		003
231308 SCS Collar 63 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	1,530	3,156,785	1,686.5700	(141,732)	0	0	(587,301)		(587,301)	(445,569)	0	0	0	12,557		003
231320 SCS Collar 67 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	854	0	738.0300	(123,627)	0	0	(1,685)		(1,685)	121,942	0	0	0	0		003
231321 SCS Collar 67 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	854	0	820.0300	167,986	0	0	363,269		363,269	195,283	0	0	0	0		003
231322 SCS Collar 67 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	854	1,070,407	1,549.8600	(21,798)	0	0	(1,437)		(1,437)	20,361	0	0	0	4,258		003
231323 SCS Collar 68 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	2,433	0	656.0200	(282,472)	0	0	(1,716)		(1,716)	280,756	0	0	0	0		003
231324 SCS Collar 68 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	2,433	0	820.0300	478,760	0	0	1,035,315		1,035,315	556,555	0	0	0	0		003
231325 SCS Collar 68 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	2,433	3,050,652	1,295.6500	(131,989)	0	0	(119,447)		(119,447)	12,542	0	0	0	12,135		003
231326 SCS Collar 69 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	1,773	0	574.0200	(161,263)	0	0	(371)		(371)	160,892	0	0	0	0		003
231327 SCS Collar 69 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	1,773	0	820.0300	348,931	0	0	754,562		754,562	405,631	0	0	0	0		003
231328 SCS Collar 69 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	02/15/2011	02/16/2016	1,773	2,223,386	1,172.6400	(140,805)	0	0	(215,962)		(215,962)	(75,157)	0	0	0	8,844		003
238053 SCS Collar 75 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	596	0	1,153.6800	(115,914)	0	0	(1,010)		(1,010)	114,904	0	0	0	0		003
238054 SCS Collar 75 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	596	0	1,281.8700	139,033	0	0	453,591		453,591	314,558	0	0	0	0		003
238055 SCS Collar 75 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	596	1,229,614	2,012.5400	(17,159)	0	0	(77,077)		(77,077)	(59,917)	0	0	0	5,169		003
238056 SCS Collar 76 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	1,905	0	1,025.5000	(288,693)	0	0	(1,272)		(1,272)	287,421	0	0	0	0		003
238057 SCS Collar 76 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	1,905	0	1,281.8700	444,395	0	0	1,449,839		1,449,839	1,005,444	0	0	0	0		003
238058 SCS Collar 76 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	1,905	3,930,286	1,743.3400	(136,654)	0	0	(640,606)		(640,606)	(503,952)	0	0	0	16,522		003
238059 SCS Collar 77 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,456	0	897.3100	(281,715)	0	0	(541)		(541)	281,174	0	0	0	0		003
238060 SCS Collar 77 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,456	0	1,281.8700	572,873	0	0	1,868,999		1,868,999	1,296,126	0	0	0	0		003
238061 SCS Collar 77 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,456	5,066,565	1,602.3400	(266,604)	0	0	(1,131,779)		(1,131,779)	(865,175)	0	0	0	21,298		003
238083 SCS Collar 83 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	808	0	712.2000	(129,404)	0	0	(1,587)		(1,587)	127,817	0	0	0	0		003
238084 SCS Collar 83 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	808	0	791.3300	156,644	0	0	365,321		365,321	208,676	0	0	0	0		003
238085 SCS Collar 83 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	808	1,012,562	1,479.7900	(22,256)	0	0	(4,599)		(4,599)	17,658	0	0	0	4,257		003
238086 SCS Collar 84 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,348	0	633.0671	(300,271)	0	0	(1,653)		(1,653)	298,619	0	0	0	0		003
238087 SCS Collar 84 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,348	0	791.3300	455,470	0	0	1,062,236		1,062,236	606,765	0	0	0	0		003
238088 SCS Collar 84 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,348	2,944,205	1,234.4700	(140,706)	0	0	(200,776)		(200,776)	(60,069)	0	0	0	12,377		003
238089 SCS Collar 85 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,541	0	553.9300	(251,355)	0	0	(522)		(522)	250,833	0	0	0	0		003
238090 SCS Collar 85 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,541	0	791.3300	492,977	0	0	1,149,705		1,149,705	656,728	0	0	0	0		003
238091 SCS Collar 85 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	03/15/2011	03/14/2016	2,541	3,186,643	1,099.9500	(225,936)	0	0	(455,142)		(455,142)	(229,206)	0	0	0	13,396		003
245487 SCS Collar 90 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	740	0	1,187.7100	(140,173)	0	0	(2,166)		(2,166)	138,007	0	0	0	0		003
245488 SCS Collar 90 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	740	1,525,814	1,319.6800	157,419	0	0	536,020		536,020	378,601	0	0	0	6,789		003
245489 SCS Collar 91 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	2,312	0	1,055.7400	(346,441)	0	0	(2,618)		(2,618)	343,823	0	0	0	0		003
245490 SCS Collar 91 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	2,312	4,769,745	1,319.6800	400,352	0	0	1,675,616		1,675,616	1,275,264	0	0	0	21,221		003
245491 SCS Collar 92 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	1,545	0	923.7800	(173,967)	0	0	(577)		(577)	173,391	0	0	0	0		003
245492 SCS Collar 92 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	1,545	3,187,649	1,319.6800	209,997	0	0	1,119,824		1,119,824	909,828	0	0	0	14,182		003
245503 SCS Collar 90 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	740	0	2,151.0800	0	0	0	(45,099)		(45,099)	(45,099)	0	0	0	0		003
245504 SCS Collar 91 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	2,312	0	1,834.3600	0	0	0	(614,424)		(614,424)	(614,424)	0	0	0	0		003
245505 SCS Collar 92 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	1,545	0	1,675.9900	0	0	0	(615,262)		(615,262)	(615,262)	0	0	0	0		003
245515 SCS Collar 97 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	904	0	751.4800	(144,983)	0	0	(3,689)		(3,689)	141,294	0	0	0	0		003
245516 SCS Collar 97 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	904	0	834.9800	158,324	0	0	372,331		372,331	214,008	0	0	0	0		003
245517 SCS Collar 97 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	904	1,133,831	1,578.1100	0	0	0	(2,070)		(2,070)	(2,070)	0	0	0	5,045		003
245518 SCS Collar 98 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2016	3,474	0	667.9800	(441,677)	0	0	(5,548)		(5,548)	436,129	0	0	0	0		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
245519 SCS Collar 98 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.04/15/2011	.04/14/2016	3,474	0	834.9800	492,938	0	0	1,430,643		1,430,643	937,705	0	0	0	0		003
245520 SCS Collar 98 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.04/15/2011	.04/14/2016	3,474	4,356,626	1,302.5700	0	0	0	(190,931)		(190,931)	(190,931)	0	0	0	19,383		003
245521 SCS Collar 99 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.04/15/2011	.04/14/2016	3,200	0	584.4900	(318,102)	0	0	(1,617)		(1,617)	316,484	0	0	0	0		003
245522 SCS Collar 99 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.04/15/2011	.04/14/2016	3,200	0	834.9800	365,316	0	0	1,317,713		1,317,713	952,397	0	0	0	0		003
245523 SCS Collar 99 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.04/15/2011	.04/14/2016	3,200	4,012,731	1,168.9700	0	0	0	(423,585)		(423,585)	(423,585)	0	0	0	17,853		003
250861 SCS Collar 113 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	360	0	1,329.4700	72,938	0	0	256,948		256,948	184,010	0	0	0	0		003
250862 SCS Collar 113 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	360	741,771	1,196.5200	(70,142)	0	0	(1,476)		(1,476)	68,665	0	0	0	3,478		003
250863 SCS Collar 114 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,623	5,411,228	1,063.5800	(395,356)	0	0	(4,175)		(4,175)	391,181	0	0	0	25,373		003
250864 SCS Collar 114 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,623	0	1,329.4700	415,755	0	0	1,874,439		1,874,439	1,458,684	0	0	0	0		003
250865 SCS Collar 115 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,351	0	1,329.4700	284,716	0	0	1,680,381		1,680,381	1,395,665	0	0	0	0		003
250866 SCS Collar 115 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,351	4,851,011	930.6300	(266,429)	0	0	(1,223)		(1,223)	265,206	0	0	0	22,746		003
250873 SCS Collar 107 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	430	0	822.9100	71,508	0	0	182,212		182,212	110,704	0	0	0	0		003
250874 SCS Collar 107 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	430	539,423	740.6200	(69,437)	0	0	(2,032)		(2,032)	67,405	0	0	0	2,529		003
250875 SCS Collar 108 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	3,704	4,644,532	658.3300	(478,719)	0	0	(7,168)		(7,168)	471,551	0	0	0	21,778		003
250876 SCS Collar 108 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	3,704	0	822.9100	496,550	0	0	1,568,878		1,568,878	1,072,328	0	0	0	0		003
250877 SCS Collar 109 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,192	0	822.9100	231,958	0	0	928,561		928,561	696,603	0	0	0	0		003
250878 SCS Collar 109 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,192	2,748,928	576.0400	(221,405)	0	0	(1,411)		(1,411)	219,994	0	0	0	12,890		003
250884 SCS Collar 113 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	360	0	2,140.4500	0	0	0	(25,843)		(25,843)	(25,843)	0	0	0	0		003
250885 SCS Collar 114 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,623	0	1,821.3700	0	0	0	(735,185)		(735,185)	(735,185)	0	0	0	0		003
250886 SCS Collar 115 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,351	0	1,675.1300	0	0	0	(943,595)		(943,595)	(943,595)	0	0	0	0		003
250890 SCS Collar 107 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	430	0	1,555.3000	0	0	0	(1,758)		(1,758)	(1,758)	0	0	0	0		003
250891 SCS Collar 108 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	3,704	0	1,267.2800	0	0	0	(285,632)		(285,632)	(285,632)	0	0	0	0		003
250892 SCS Collar 109 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.05/16/2011	.05/16/2016	2,192	0	1,127.3900	0	0	0	(364,186)		(364,186)	(364,186)	0	0	0	0		003
338378 SCS Collar 289 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	218	0	831.4600	499	0	0	92,715		92,715	92,216	0	0	0	0		003
338379 SCS Collar 289 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	218	0	582.0220	0	0	0	(1,305)		(1,305)	(1,305)	0	0	0	0		003
338380 SCS Collar 289 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	218	272,970	1,280.4484	0	0	0	(24,282)		(24,282)	(24,282)	0	0	0	1,783		003
338390 SCS Collar 290 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	94	0	1,262.3400	0	0	0	(2,186)		(2,186)	(2,186)	0	0	0	0		003
338391 SCS Collar 290 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	94	0	1,402.6000	364	0	0	61,099		61,099	60,735	0	0	0	0		003
338392 SCS Collar 290 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	94	194,161	2,805.2000	0	0	0	(441)		(441)	(441)	0	0	0	1,268		003
338393 SCS Collar 291 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	117	0	1,122.0800	0	0	0	(1,471)		(1,471)	(1,471)	0	0	0	0		003
338394 SCS Collar 291 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	117	0	1,402.6000	453	0	0	75,914		75,914	75,462	0	0	0	0		003
338395 SCS Collar 291 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	117	241,231	2,188.0560	0	0	0	(12,041)		(12,041)	(12,041)	0	0	0	1,576		003
338396 SCS Collar 286 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	93	0	981.8200	0	0	0	(547)		(547)	(547)	0	0	0	0		003
338397 SCS Collar 286 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	93	0	1,402.6000	361	0	0	60,638		60,638	60,277	0	0	0	0		003
338398 SCS Collar 286 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	93	192,690	1,879.4840	0	0	0	(25,822)		(25,822)	(25,822)	0	0	0	1,259		003
433201 SCS Collar 829 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	304	0	1,508.6300	0	0	0	(31,997)		(31,997)	(31,997)	0	0	0	0		003
433202 SCS Collar 829 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	304	0	1,676.2600	6,963	0	0	145,795		145,795	138,832	0	0	0	0		003
433203 SCS Collar 829 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	304	626,468	3,436.3300	0	0	0	(1,059)		(1,059)	(1,059)	0	0	0	5,467		003
433255 SCS Collar 842 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	318	0	831.0000	0	0	0	(19,260)		(19,260)	(19,260)	0	0	0	0		003
433256 SCS Collar 842 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	318	0	1,038.7500	4,514	0	0	98,055		98,055	93,541	0	0	0	0		003
433257 SCS Collar 842 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	318	398,366	1,603.8300	0	0	0	(19,671)		(19,671)	(19,671)	0	0	0	3,477		003
433258 SCS Collar 843 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	78	0	727.1300	0	0	0	(3,191)		(3,191)	(3,191)	0	0	0	0		003
433259 SCS Collar 843 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	78	0	1,038.7500	1,108	0	0	24,069		24,069	22,961	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
433260 SCS Collar 843 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	78	97,781	1,397.1200	0	0	0	(9,613)		(9,613)	(9,613)	0	0	0	853		003
433288 SCS Collar 853 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/16/2013	.07/16/2018	245	0	1,341.0100	0	0	0	(17,709)		(17,709)	(17,709)	0	0	0	0		003
433289 SCS Collar 853 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/16/2013	.07/16/2018	245	0	1,676.2600	5,609	0	0	117,438		117,438	111,829	0	0	0	0		003
433290 SCS Collar 853 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/16/2013	.07/16/2018	245	504,616	2,386.9900	0	0	0	(28,706)		(28,706)	(28,706)	0	0	0	4,404		003
433291 SCS Collar 854 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/16/2013	.07/16/2018	93	0	1,173.3800	0	0	0	(4,388)		(4,388)	(4,388)	0	0	0	0		003
433292 SCS Collar 854 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/16/2013	.07/16/2018	93	0	1,676.2600	2,134	0	0	44,682		44,682	42,548	0	0	0	0		003
433293 SCS Collar 854 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/16/2013	.07/16/2018	93	191,993	2,112.0900	0	0	0	(21,030)		(21,030)	(21,030)	0	0	0	1,676		003
439728 SCS Collar 905 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.08/15/2013	.08/14/2018	298	0	822.0880	0	0	0	(18,048)		(18,048)	(18,048)	0	0	0	0		003
439729 SCS Collar 905 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.08/15/2013	.08/14/2018	298	0	1,027.6100	5,343	0	0	94,822		94,822	89,480	0	0	0	0		003
439730 SCS Collar 905 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.08/15/2013	.08/14/2018	298	373,398	1,553.7460	0	0	0	(22,890)		(22,890)	(22,890)	0	0	0	3,301		003
439731 SCS Collar 906 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.08/15/2013	.08/14/2018	209	0	719.3270	0	0	0	(8,608)		(8,608)	(8,608)	0	0	0	0		003
439732 SCS Collar 906 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.08/15/2013	.08/14/2018	209	0	1,027.6100	3,754	0	0	66,622		66,622	62,868	0	0	0	0		003
439733 SCS Collar 906 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.08/15/2013	.08/14/2018	209	262,355	1,381.1080	0	0	0	(27,825)		(27,825)	(27,825)	0	0	0	2,319		003
439792 SCS Collar 923 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/14/2018	178	0	1,329.0600	0	0	0	(12,987)		(12,987)	(12,987)	0	0	0	0		003
439793 SCS Collar 923 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/14/2018	178	0	1,661.3200	5,169	0	0	87,904		87,904	82,735	0	0	0	0		003
439794 SCS Collar 923 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/14/2018	178	367,588	2,358.9600	0	0	0	(23,361)		(23,361)	(23,361)	0	0	0	3,250		003
439795 SCS Collar 924 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/14/2018	130	0	1,162.9200	0	0	0	(6,211)		(6,211)	(6,211)	0	0	0	0		003
439796 SCS Collar 924 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/14/2018	130	0	1,661.3200	3,772	0	0	64,148		64,148	60,376	0	0	0	0		003
439797 SCS Collar 924 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/14/2018	130	268,239	2,091.5400	0	0	0	(31,279)		(31,279)	(31,279)	0	0	0	2,371		003
450020 SCS Collar 946 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/17/2013	.09/14/2018	104	0	1,534.2800	0	0	0	(12,296)		(12,296)	(12,296)	0	0	0	0		003
450021 SCS Collar 946 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/17/2013	.09/14/2018	104	0	1,704.7600	4,382	0	0	48,817		48,817	44,435	0	0	0	0		003
450022 SCS Collar 946 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/17/2013	.09/14/2018	104	215,418	5,465.9700	0	0	0	(1)		(1)	(1)	0	0	0	1,930		003
450023 SCS Collar 947 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/17/2013	.09/14/2018	141	0	1,363.8100	0	0	0	(11,512)		(11,512)	(11,512)	0	0	0	0		003
450024 SCS Collar 947 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/17/2013	.09/14/2018	141	0	1,704.7600	5,909	0	0	65,822		65,822	59,913	0	0	0	0		003
450025 SCS Collar 947 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/17/2013	.09/14/2018	141	290,449	2,465.5800	0	0	0	(14,564)		(14,564)	(14,564)	0	0	0	2,602		003
450125 SCS Collar 975 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.09/17/2013	.09/14/2018	927	0	853.1100	0	0	0	(64,455)		(64,455)	(64,455)	0	0	0	0		003
450126 SCS Collar 975 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.09/17/2013	.09/14/2018	927	0	1,066.3900	24,349	0	0	275,319		275,319	250,969	0	0	0	0		003
450127 SCS Collar 975 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.09/17/2013	.09/14/2018	927	1,162,946	1,706.2200	0	0	0	(44,500)		(44,500)	(44,500)	0	0	0	10,419		003
456794 SCS Collar 996 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	290	0	1,528.2500	0	0	0	(34,624)		(34,624)	(34,624)	0	0	0	0		003
456795 SCS Collar 996 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	290	0	1,698.0600	6,963	0	0	137,843		137,843	130,881	0	0	0	0		003
456796 SCS Collar 996 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	290	597,770	3,861.4100	0	0	0	(412)		(412)	(412)	0	0	0	5,426		003
456798 SCS Collar 997 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	153	0	1,358.4500	0	0	0	(12,777)		(12,777)	(12,777)	0	0	0	0		003
456799 SCS Collar 997 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	153	0	1,698.0600	3,679	0	0	72,847		72,847	69,167	0	0	0	0		003
456807 SCS Collar 997 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	153	315,895	2,383.9400	0	0	0	(20,344)		(20,344)	(20,344)	0	0	0	2,867		003
456808 SCS Collar 998 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	131	0	1,188.6400	0	0	0	(7,263)		(7,263)	(7,263)	0	0	0	0		003
456809 SCS Collar 998 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	131	0	1,698.0600	3,142	0	0	62,199		62,199	59,058	0	0	0	0		003
456810 SCS Collar 998 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	131	269,725	2,114.5800	0	0	0	(31,334)		(31,334)	(31,334)	0	0	0	2,448		003
456852 SCS Collar 1012 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	220	0	863.7000	0	0	0	(16,330)		(16,330)	(16,330)	0	0	0	0		003
456853 SCS Collar 1012 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	220	0	1,079.6200	3,368	0	0	64,286		64,286	60,918	0	0	0	0		003
456854 SCS Collar 1012 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	220	276,430	1,579.1200	0	0	0	(16,951)		(16,951)	(16,951)	0	0	0	2,509		003
456855 SCS Collar 1013 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	936	0	755.7300	0	0	0	(47,716)		(47,716)	(47,716)	0	0	0	0		003
456857 SCS Collar 1013 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/15/2018	936	0	1,079.6200	14,309	0	0	273,079		273,079	258,770	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
456858 SCS Collar 1013 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	936	1,174,247	1,404.1600	0	0	0	(123,029)		(123,029)	(123,029)	0	0	0	10,659		003
462136 SCS Collar 1079 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	118	0	1,618.3600	(30,054)	0	0	(17,288)		(17,288)	12,766	0	0	0	0		003
462137 SCS Collar 1079 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	118	244,382	1,798.1800	33,036	0	0	49,199		49,199	16,163	0	0	0	2,246		003
462138 SCS Collar 1079 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	118	0	3,295.1600	(1,259)	0	0	(1,072)		(1,072)	187	0	0	0	0		003
462139 SCS Collar 1080 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	187	0	1,438.5400	(34,947)	0	0	(19,144)		(19,144)	15,803	0	0	0	0		003
462140 SCS Collar 1080 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	187	386,651	1,798.1800	52,269	0	0	77,843		77,843	25,574	0	0	0	3,553		003
462141 SCS Collar 1080 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	187	0	2,461.5300	(14,595)	0	0	(21,287)		(21,287)	(6,691)	0	0	0	0		003
462251 SCS Collar 1070 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	135	0	892.9600	(19,419)	0	0	(11,276)		(11,276)	8,142	0	0	0	0		003
462252 SCS Collar 1070 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	135	169,634	1,116.2000	30,276	0	0	36,900		36,900	6,625	0	0	0	1,559		003
462253 SCS Collar 1070 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	135	0	1,584.2200	(9,635)	0	0	(10,639)		(10,639)	(1,003)	0	0	0	0		003
462254 SCS Collar 1071 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	142	0	781.3400	(15,010)	0	0	(8,213)		(8,213)	6,796	0	0	0	0		003
462255 SCS Collar 1071 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	142	178,622	1,116.2000	31,880	0	0	38,856		38,856	6,977	0	0	0	1,641		003
462256 SCS Collar 1071 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	142	0	1,424.4900	(15,584)	0	0	(18,133)		(18,133)	(2,549)	0	0	0	0		003
469643 SCS Collar 1123 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	141	0	1,602.9000	(1,990)	0	0	(20,448)		(20,448)	(18,458)	0	0	0	0		003
469644 SCS Collar 1123 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	141	290,758	1,781.0000	7,958	0	0	60,484		60,484	52,525	0	0	0	2,704		003
469645 SCS Collar 1123 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	141	0	3,712.8900	(1,990)	0	0	(410)		(410)	1,580	0	0	0	0		003
469646 SCS Collar 1124 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	90	0	1,424.8000	(1,269)	0	0	(9,171)		(9,171)	(7,902)	0	0	0	0		003
469648 SCS Collar 1124 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	90	185,344	1,781.0000	5,073	0	0	38,557		38,557	33,484	0	0	0	1,724		003
469649 SCS Collar 1124 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	90	0	2,480.9900	(1,269)	0	0	(10,082)		(10,082)	(8,814)	0	0	0	0		003
469718 SCS Collar 1130 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	115	0	1,246.7000	(14,735)	0	0	(7,887)		(7,887)	6,848	0	0	0	0		003
469719 SCS Collar 1130 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	115	236,313	1,781.0000	32,618	0	0	49,158		49,158	16,540	0	0	0	2,198		003
469721 SCS Collar 1130 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	115	0	2,218.5917	(14,649)	0	0	(23,232)		(23,232)	(8,583)	0	0	0	0		003
469738 SCS Collar 1112 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	219	0	1,007.0010	(41,160)	0	0	(25,947)		(25,947)	15,213	0	0	0	0		003
469740 SCS Collar 1112 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	219	274,573	1,118.8900	50,323	0	0	60,004		60,004	9,681	0	0	0	2,554		003
469741 SCS Collar 1112 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	219	0	1,976.5192	(5,268)	0	0	(4,884)		(4,884)	383	0	0	0	0		003
469742 SCS Collar 1113 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	136	0	895.1120	(19,395)	0	0	(11,677)		(11,677)	7,718	0	0	0	0		003
469743 SCS Collar 1113 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	136	170,347	1,118.8900	31,221	0	0	37,227		37,227	6,006	0	0	0	1,584		003
469744 SCS Collar 1113 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	136	0	1,618.4744	(9,409)	0	0	(9,971)		(9,971)	(562)	0	0	0	0		003
473969 SCS Collar 1143 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	160	0	1,663.5400	(36,867)	0	0	(26,464)		(26,464)	10,403	0	0	0	0		003
473970 SCS Collar 1143 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	160	329,270	1,848.3800	46,774	0	0	62,764		62,764	15,990	0	0	0	3,100		003
473971 SCS Collar 1143 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	160	0	3,286.9400	(3,511)	0	0	(1,855)		(1,855)	1,656	0	0	0	0		003
474159 SCS Collar 1167 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	412	517,190	936.8400	(57,331)	0	0	(41,116)		(41,116)	16,214	0	0	0	4,869		003
474160 SCS Collar 1167 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	412	0	1,171.0500	97,338	0	0	102,543		102,543	5,204	0	0	0	0		003
474161 SCS Collar 1167 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	412	0	1,665.8200	(29,536)	0	0	(27,415)		(27,415)	2,121	0	0	0	0		003
474162 SCS Collar 1168 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	154	192,742	1,053.9500	(15,525)	0	0	(21,008)		(21,008)	(5,483)	0	0	0	1,815		003
474163 SCS Collar 1168 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	154	0	1,171.0500	36,121	0	0	38,215		38,215	2,094	0	0	0	0		003
474164 SCS Collar 1168 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	154	0	1,972.7500	(16,694)	0	0	(3,762)		(3,762)	12,933	0	0	0	0		003
481765 SCS Collar 1186 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	116	145,748	1,045.3300	(21,310)	0	0	(15,848)		(15,848)	5,462	0	0	0	1,388		003
481766 SCS Collar 1186 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	116	0	1,161.4800	27,729	0	0	29,928		29,928	2,199	0	0	0	0		003
481768 SCS Collar 1186 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	116	0	1,963.1300	(4,131)	0	0	(3,177)		(3,177)	953	0	0	0	0		003
481769 SCS Collar 1187 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	351	440,481	929.1800	(48,655)	0	0	(35,070)		(35,070)	13,585	0	0	0	4,196		003
481770 SCS Collar 1187 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	351	0	1,161.4800	83,804	0	0	90,450		90,450	6,646	0	0	0	0		003
481772 SCS Collar 1187 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	351	0	1,646.7500	(28,232)	0	0	(25,986)		(25,986)	2,246	0	0	0	0		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
481774 SCS Collar 1188 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	93	0	813.0400	(9,369)	0	0	(6,517)		(6,517)	2,852	0	0	0	0		003
481775 SCS Collar 1188 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	93	116,598	1,161.4800	22,183	0	0	23,941		23,941	1,758	0	0	0	1,111		003
481776 SCS Collar 1188 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	93	0	1,485.4200	(10,983)	0	0	(10,943)		(10,943)	41	0	0	0	0		003
481915 SCS Collar 1208 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	99	205,104	1,288.5300	(11,769)	0	0	(8,032)		(8,032)	3,737	0	0	0	1,954		003
481916 SCS Collar 1208 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	99	0	1,840.7600	28,033	0	0	39,959		39,959	11,926	0	0	0	0		003
481917 SCS Collar 1208 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	99	0	2,253.5000	(13,163)	0	0	(19,824)		(19,824)	(6,661)	0	0	0	0		003
481918 SCS Collar 1209 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	108	223,039	1,472.6100	(18,511)	0	0	(12,839)		(12,839)	5,672	0	0	0	2,125		003
481919 SCS Collar 1209 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	108	0	1,840.7600	30,484	0	0	43,452		43,452	12,967	0	0	0	0		003
481920 SCS Collar 1209 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	108	0	2,507.9800	(8,600)	0	0	(12,406)		(12,406)	(3,806)	0	0	0	0		003
481933 SCS Collar 1205 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	121	249,938	1,656.6800	(28,106)	0	0	(20,306)		(20,306)	7,800	0	0	0	2,381		003
481934 SCS Collar 1205 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	121	0	1,840.7600	33,606	0	0	48,693		48,693	15,087	0	0	0	0		003
481935 SCS Collar 1205 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.02/18/2014	.02/14/2019	121	0	3,314.4000	(1,720)	0	0	(1,476)		(1,476)	244	0	0	0	0		003
488447 SCS Collar 1235 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	128	263,047	1,672.9500	(29,289)	0	0	(22,438)		(22,438)	6,851	0	0	0	2,532		003
488448 SCS Collar 1235 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	128	0	1,858.8300	35,621	0	0	50,365		50,365	14,744	0	0	0	0		003
488449 SCS Collar 1235 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	128	0	3,118.3700	(2,419)	0	0	(3,009)		(3,009)	(591)	0	0	0	0		003
488450 SCS Collar 1236 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	282	581,587	1,487.0600	(46,417)	0	0	(35,267)		(35,267)	11,150	0	0	0	5,599		003
488451 SCS Collar 1236 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	282	0	1,858.8300	78,751	0	0	111,356		111,356	32,605	0	0	0	0		003
488452 SCS Collar 1236 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	282	0	2,471.6900	(23,682)	0	0	(36,424)		(36,424)	(12,742)	0	0	0	0		003
488453 SCS Collar 1237 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	69	142,068	1,301.1800	(7,774)	0	0	(5,881)		(5,881)	1,893	0	0	0	1,368		003
488454 SCS Collar 1237 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	69	0	1,858.8300	19,237	0	0	27,201		27,201	7,964	0	0	0	0		003
488455 SCS Collar 1237 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.03/17/2014	.03/14/2019	69	0	2,244.1700	(9,349)	0	0	(14,290)		(14,290)	(4,940)	0	0	0	0		003
488516 SCS Collar 1259 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2014	.03/14/2019	133	0	1,069.4100	(24,959)	0	0	(19,582)		(19,582)	5,377	0	0	0	0		003
488518 SCS Collar 1259 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2014	.03/14/2019	133	166,739	1,188.2300	31,890	0	0	32,762		32,762	872	0	0	0	1,605		003
488519 SCS Collar 1259 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2014	.03/14/2019	133	0	2,031.7500	(4,323)	0	0	(3,150)		(3,150)	1,172	0	0	0	0		003
488520 SCS Collar 1260 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2014	.03/14/2019	375	0	950.5800	(52,918)	0	0	(40,551)		(40,551)	12,367	0	0	0	0		003
488521 SCS Collar 1260 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2014	.03/14/2019	375	469,612	1,188.2300	89,818	0	0	92,275		92,275	2,457	0	0	0	4,521		003
488522 SCS Collar 1260 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2014	.03/14/2019	375	0	1,690.9700	(29,552)	0	0	(25,315)		(25,315)	4,238	0	0	0	0		003
496409 SCS Collar 1293 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.04/15/2014	.04/15/2019	102	127,692	1,119.4900	22,572	0	0	29,199		29,199	6,627	0	0	0	1,244		003
496410 SCS Collar 1293 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.04/15/2014	.04/15/2019	102	0	1,007.5400	(17,328)	0	0	(13,096)		(13,096)	4,232	0	0	0	0		003
496411 SCS Collar 1293 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.04/15/2014	.04/15/2019	102	0	1,918.2500	(2,901)	0	0	(3,652)		(3,652)	(751)	0	0	0	0		003
496460 SCS Collar 1308 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.04/15/2014	.04/15/2019	68	141,051	1,842.9800	18,083	0	0	27,963		27,963	9,880	0	0	0	1,374		003
496461 SCS Collar 1308 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.04/15/2014	.04/15/2019	68	0	1,658.6800	(14,906)	0	0	(11,969)		(11,969)	2,937	0	0	0	0		003
496462 SCS Collar 1308 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.04/15/2014	.04/15/2019	68	0	3,284.1900	(588)	0	0	(1,130)		(1,130)	(542)	0	0	0	0		003
500862 SCS Collar 1330 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.05/15/2014	.05/14/2019	133	0	1,095.9900	27,827	0	0	40,370		40,370	12,543	0	0	0	0		003
500863 SCS Collar 1330 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.05/15/2014	.05/14/2019	133	167,042	767.1900	(12,002)	0	0	(8,691)		(8,691)	3,312	0	0	0	1,644		003
500864 SCS Collar 1330 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.05/15/2014	.05/14/2019	133	0	1,393.0000	(13,248)	0	0	(21,479)		(21,479)	(8,231)	0	0	0	0		003
500906 SCS Collar 1348 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	122	252,533	1,870.8500	31,075	0	0	48,581		48,581	17,506	0	0	0	2,485		003
500907 SCS Collar 1348 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	122	0	1,683.7700	(25,617)	0	0	(22,792)		(22,792)	2,825	0	0	0	0		003
500908 SCS Collar 1348 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	122	0	3,215.2400	(1,416)	0	0	(2,660)		(2,660)	(1,244)	0	0	0	0		003
500909 SCS Collar 1349 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	109	223,862	1,870.8500	27,550	0	0	43,068		43,068	15,518	0	0	0	2,203		003
500910 SCS Collar 1349 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	109	0	1,496.6800	(15,920)	0	0	(14,468)		(14,468)	1,452	0	0	0	0		003
500911 SCS Collar 1349 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	109	0	2,438.6500	(8,047)	0	0	(16,163)		(16,163)	(8,116)	0	0	0	0		003
500912 SCS Collar 1350 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	109	224,964	1,870.8500	27,681	0	0	43,279		43,279	15,597	0	0	0	2,214		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
500913 SCS Collar 1350 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2014	05/14/2019	109	0	1,309.6000	(10,699)	0	0	(10,002)		(10,002)	697	0	0	0	0		003
500914 SCS Collar 1350 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2014	05/14/2019	109	0	2,222.0100	(13,382)	0	0	(24,712)		(24,712)	(11,330)	0	0	0	0		003
514988 SCS Collar 1414 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	120	149,977	1,153.8100	26,465	0	0	33,195		33,195	6,730	0	0	0	1,508		003
514989 SCS Collar 1414 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	120	0	923.0500	(14,489)	0	0	(13,018)		(13,018)	1,471	0	0	0	0		003
514990 SCS Collar 1414 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	120	0	1,608.1800	(8,808)	0	0	(11,894)		(11,894)	(3,086)	0	0	0	0		003
515028 SCS Collar 1426 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	70	144,282	1,973.2800	20,233	0	0	24,534		24,534	4,301	0	0	0	1,451		003
515029 SCS Collar 1426 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	70	0	1,578.6200	(11,094)	0	0	(11,278)		(11,278)	(185)	0	0	0	0		003
515030 SCS Collar 1426 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	70	0	2,603.3500	(5,971)	0	0	(7,894)		(7,894)	(1,923)	0	0	0	0		003
520507 SCS Collar 1446 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2019	106	132,902	1,141.6500	24,091	0	0	30,418		30,418	6,327	0	0	0	1,350		003
520508 SCS Collar 1446 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2019	106	0	913.3200	(13,988)	0	0	(11,446)		(11,446)	2,542	0	0	0	0		003
520509 SCS Collar 1446 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2019	106	0	1,647.7400	(7,554)	0	0	(9,839)		(9,839)	(2,286)	0	0	0	0		003
520565 SCS Collar 1469 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	53	108,693	1,955.0600	16,362	0	0	19,191		19,191	2,830	0	0	0	1,104		003
520566 SCS Collar 1469 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	53	0	1,368.5400	(6,904)	0	0	(5,860)		(5,860)	1,045	0	0	0	0		003
520567 SCS Collar 1469 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	53	0	2,433.6600	(7,287)	0	0	(8,673)		(8,673)	(1,386)	0	0	0	0		003
526051 SCS Collar 1493 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	09/16/2014	09/16/2019	2,161	0	805.6800	(223,836)	0	0	(175,562)		(175,562)	48,274	0	0	0	0		003
526056 SCS Collar 1492 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	09/16/2014	09/16/2019	9,637	0	920.7800	(1,331,073)	0	0	(1,083,269)		(1,083,269)	247,804	0	0	0	0		003
526060 SCS Collar 1503 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	749	0	978.3200	(115,201)	0	0	(97,643)		(97,643)	17,558	0	0	0	0		003
526066 SCS Collar 1491 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	09/16/2014	09/16/2019	7,495	0	1,035.8700	(1,362,882)	0	0	(1,123,269)		(1,123,269)	239,613	0	0	0	0		003
526067 SCS Collar 1502 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	179	0	1,035.8700	(31,488)	0	0	(26,825)		(26,825)	4,663	0	0	0	0		003
526070 SCS Collar 1513 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	1,130	0	1,399.2900	(144,763)	0	0	(136,663)		(136,663)	8,099	0	0	0	0		003
526072 SCS Collar 1517 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	84	0	1,499.2400	(12,920)	0	0	(12,242)		(12,242)	677	0	0	0	0		003
526075 SCS Collar 1512 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	6,195	0	1,599.1800	(1,132,074)	0	0	(1,075,329)		(1,075,329)	56,745	0	0	0	0		003
526076 SCS Collar 1516 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	113	0	1,699.1300	(24,192)	0	0	(23,046)		(23,046)	1,146	0	0	0	0		003
526086 SCS Collar 1511 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	3,192	0	1,799.0800	(800,937)	0	0	(763,694)		(763,694)	37,243	0	0	0	0		003
526087 SCS Collar 1514 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	72	0	1,799.0800	(18,074)	0	0	(17,235)		(17,235)	839	0	0	0	0		003
526088 SCS Collar 1515 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	369	0	1,799.0800	(92,456)	0	0	(88,206)		(88,206)	4,250	0	0	0	0		003
526100 SCS Collar 1514 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	72	148,620	1,998.9800	24,115	0	0	24,958		24,958	843	0	0	0	1,526		003
526102 SCS Collar 1517 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	84	173,390	2,098.9300	24,435	0	0	25,114		25,114	679	0	0	0	1,780		003
526110 SCS Collar 1502 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	179	224,430	1,208.5200	38,699	0	0	45,841		45,841	7,142	0	0	0	2,304		003
526112 SCS Collar 1517 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	84	0	2,591.2800	(10,903)	0	0	(10,469)		(10,469)	434	0	0	0	0		003
526113 SCS Collar 1516 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	113	232,217	2,098.9300	32,712	0	0	33,637		33,637	924	0	0	0	2,384		003
526115 SCS Collar 1514 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	72	0	3,564.3800	(1,557)	0	0	(1,003)		(1,003)	553	0	0	0	0		003
526122 SCS Collar 1516 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	113	0	2,943.1000	(7,701)	0	0	(6,506)		(6,506)	1,196	0	0	0	0		003
526125 SCS Collar 1502 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	179	0	1,950.6600	(6,463)	0	0	(7,755)		(7,755)	(1,292)	0	0	0	0		003
526161 SCS Collar 1515 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	369	760,644	2,098.9300	107,122	0	0	110,177		110,177	3,054	0	0	0	7,810		003
526165 SCS Collar 1503 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	749	939,124	1,208.5200	161,935	0	0	191,819		191,819	29,885	0	0	0	9,642		003
526172 SCS Collar 1515 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	369	0	3,341.3000	(11,982)	0	0	(8,346)		(8,346)	3,637	0	0	0	0		003
526175 SCS Collar 1503 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	749	0	1,774.6800	(43,603)	0	0	(51,945)		(51,945)	(8,342)	0	0	0	0		003
526182 SCS Collar 1513 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	1,130	2,331,471	1,998.9800	378,530	0	0	391,517		391,517	12,986	0	0	0	23,937		003
526186 SCS Collar 1493 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	09/16/2014	09/16/2019	2,161	2,709,509	1,150.9700	522,261	0	0	616,323		616,323	94,061	0	0	0	27,818		003
526188 SCS Collar 1513 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	1,130	0	2,336.8100	(225,541)	0	0	(228,358)		(228,358)	(2,817)	0	0	0	0		003
526195 SCS Collar 1493 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	09/16/2014	09/16/2019	2,161	0	1,415.6900	(289,394)	0	0	(360,654)		(360,654)	(71,260)	0	0	0	0		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
526216 SCS Collar 1511 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/16/2014	.09/16/2019	3,192	6,585,711	1,998.9800	1,068,533	0	0	1,105,915		1,105,915	37,382	0	0	0	67,615		003
526218 SCS Collar 1491 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86...	.09/16/2014	.09/16/2019	7,495	9,397,758	1,150.9700	1,811,431	0	0	2,137,680		2,137,680	326,249	0	0	0	96,487		003
526219 SCS Collar 1511 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/16/2014	.09/16/2019	3,192	0	2,883.1300	(244,357)	0	0	(211,902)		(211,902)	32,455	0	0	0	0		003
526221 SCS Collar 1492 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86...	.09/16/2014	.09/16/2019	9,637	12,084,388	1,150.9700	2,329,282	0	0	2,748,800		2,748,800	419,518	0	0	0	124,070		003
526223 SCS Collar 1512 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/16/2014	.09/16/2019	6,195	12,780,263	1,998.9800	2,074,405	0	0	2,146,143		2,146,143	71,737	0	0	0	131,215		003
526225 SCS Collar 1491 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86...	.09/16/2014	.09/16/2019	7,495	0	1,795.5100	(417,146)	0	0	(491,965)		(491,965)	(74,819)	0	0	0	0		003
526228 SCS Collar 1492 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86...	.09/16/2014	.09/16/2019	9,637	0	1,571.0800	(957,926)	0	0	(1,119,162)		(1,119,162)	(161,236)	0	0	0	0		003
526229 SCS Collar 1512 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.09/16/2014	.09/16/2019	6,195	0	2,528.5100	(897,234)	0	0	(874,888)		(874,888)	22,347	0	0	0	0		003
533192 SCS Collar 1556 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2014	.10/14/2019	79	162,835	1,862.4900	23,711	0	0	33,268		33,268	9,556	0	0	0	1,687		003
533193 SCS Collar 1556 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2014	.10/14/2019	79	0	1,676.2400	(21,344)	0	0	(15,789)		(15,789)	5,556	0	0	0	0		003
533195 SCS Collar 1557 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2014	.10/14/2019	79	163,943	1,862.4900	24,203	0	0	33,491		33,491	9,288	0	0	0	1,698		003
533196 SCS Collar 1557 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2014	.10/14/2019	79	0	1,489.9900	(15,944)	0	0	(11,571)		(11,571)	4,373	0	0	0	0		003
533197 SCS Collar 1557 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.10/15/2014	.10/14/2019	79	0	2,692.6000	(5,806)	0	0	(8,318)		(8,318)	(2,512)	0	0	0	0		003
533288 SCS Collar 1571 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.10/15/2014	.10/14/2019	1,371	1,718,783	1,072.4500	313,849	0	0	453,154		453,154	139,305	0	0	0	17,807		003
533289 SCS Collar 1571 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.10/15/2014	.10/14/2019	1,371	0	750.7100	(148,913)	0	0	(95,742)		(95,742)	53,171	0	0	0	0		003
533290 SCS Collar 1571 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.10/15/2014	.10/14/2019	1,371	0	1,447.8000	(140,579)	0	0	(217,283)		(217,283)	(76,705)	0	0	0	0		003
537919 SCS Collar 1598 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.11/17/2014	.11/14/2019	156	196,025	1,164.2300	37,836	0	0	44,442		44,442	6,607	0	0	0	2,051		003
537920 SCS Collar 1598 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.11/17/2014	.11/14/2019	156	0	1,047.8100	(28,886)	0	0	(24,733)		(24,733)	4,153	0	0	0	0		003
537921 SCS Collar 1598 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.11/17/2014	.11/14/2019	156	0	2,067.5600	(5,004)	0	0	(5,582)		(5,582)	(578)	0	0	0	0		003
537922 SCS Collar 1599 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.11/17/2014	.11/14/2019	94	118,477	1,164.2300	22,864	0	0	26,859		26,859	3,995	0	0	0	1,239		003
537923 SCS Collar 1599 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.11/17/2014	.11/14/2019	94	0	931.3900	(13,193)	0	0	(11,275)		(11,275)	1,918	0	0	0	0		003
537924 SCS Collar 1599 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.11/17/2014	.11/14/2019	94	0	1,698.9700	(7,287)	0	0	(8,522)		(8,522)	(1,235)	0	0	0	0		003
537977 SCS Collar 1614 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.11/17/2014	.11/14/2019	116	238,518	2,041.3200	38,732	0	0	38,630		38,630	(102)	0	0	0	2,495		003
537978 SCS Collar 1614 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.11/17/2014	.11/14/2019	116	0	1,837.1900	(30,733)	0	0	(30,017)		(30,017)	716	0	0	0	0		003
537979 SCS Collar 1614 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.11/17/2014	.11/14/2019	116	0	3,363.4800	(2,882)	0	0	(2,891)		(2,891)	(9)	0	0	0	0		003
550211 SCS COLLAR 1673 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2015	.01/14/2020	73	151,162	2,784.7600	0	(7,502)	0	(7,163)		(7,163)	339	0	0	0	1,611		003
550212 SCS COLLAR 1673 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2015	.01/14/2020	73	0	1,992.6700	0	25,476	0	26,844		26,844	1,369	0	0	0	0		003
550213 SCS COLLAR 1673 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2015	.01/14/2020	73	0	1,594.1400	0	(16,806)	0	(13,447)		(13,447)	3,359	0	0	0	0		003
550287 SCS COLLAR 1688 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2015	.01/14/2020	204	256,282	1,154.7100	0	49,417	0	60,333		60,333	10,916	0	0	0	2,732		003
550288 SCS COLLAR 1688 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2015	.01/14/2020	204	0	923.7700	0	(32,439)	0	(24,704)		(24,704)	7,735	0	0	0	0		003
550289 SCS COLLAR 1688 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2015	.01/14/2020	204	0	1,697.6500	0	(15,089)	0	(19,750)		(19,750)	(4,661)	0	0	0	0		003
557325 SCS COLLAR 1741 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	136	170,534	982.3600	0	(21,303)	0	(19,275)		(19,275)	2,028	0	0	0	1,835		003
557326 SCS COLLAR 1741 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	136	0	1,227.9600	0	36,203	0	35,747		35,747	(456)	0	0	0	0		003
557327 SCS COLLAR 1741 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	136	0	1,819.2200	0	(11,172)	0	(10,238)		(10,238)	934	0	0	0	0		003
557424 SCS COLLAR 1740 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.02/18/2015	.02/14/2018	311	390,085	982.3600	0	0	0	26,652		26,652	26,652	0	0	0	3,163		003
557425 SCS COLLAR 1740 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.02/18/2015	.02/14/2018	311	0	1,227.9600	0	299	0	56,259		56,259	55,960	0	0	0	0		003
557426 SCS COLLAR 1740 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL... Z0MI2JT14K8OXYZWX446...	.02/18/2015	.02/14/2018	311	0	1,484.8900	0	0	0	23,256		23,256	23,256	0	0	0	0		003
557485 SCS COLLAR 1755 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2018	84	172,934	1,889.7100	0	(17,711)	0	(16,249)		(16,249)	1,462	0	0	0	1,402		003
557486 SCS COLLAR 1755 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2018	84	0	2,099.6800	0	22,335	0	17,172		17,172	(5,163)	0	0	0	0		003
557487 SCS COLLAR 1755 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2018	84	0	2,751.8400	0	(4,487)	0	(2,020)		(2,020)	2,467	0	0	0	0		003
557488 SCS COLLAR 1756 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2018	229	472,623	1,679.7400	0	(33,398)	0	29,532		29,532	3,866	0	0	0	3,832		003
557489 SCS COLLAR 1756 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2018	229	0	2,099.6800	0	61,048	0	46,930		46,930	14,118	0	0	0	0		003
557490 SCS COLLAR 1756 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2018	229	0	2,456.8400	0	(27,275)	0	(16,570)		(16,570)	10,704	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
557491 SCS COLLAR 1757 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	81	167,040	1,679.7400	0	(18,646)	0	(17,319)		(17,319)	1,327	0	0	0	1,797		003
557492 SCS COLLAR 1757 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	81	0	2,099.6800	0	31,524	0	25,975		25,975	(5,548)	0	0	0	0		003
557493 SCS COLLAR 1757 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	81	0	2,997.5000	0	(9,083)	0	(5,387)		(5,387)	3,696	0	0	0	0		003
564147 SCS COLLAR 1789 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	261	327,057	1,118.0000	0	(36,450)	0	(34,261)		(34,261)	2,189	0	0	0	2,690		003
564148 SCS COLLAR 1789 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	261	0	1,242.2300	0	46,752	0	46,088		46,088	(664)	0	0	0	0		003
564149 SCS COLLAR 1789 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	261	0	1,681.4800	0	(10,295)	0	(9,373)		(9,373)	921	0	0	0	0		003
564151 SCS COLLAR 1790 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	251	314,944	993.7800	0	(24,491)	0	(22,996)		(22,996)	1,495	0	0	0	2,591		003
564152 SCS COLLAR 1790 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	251	0	1,242.2300	0	45,021	0	44,381		44,381	(640)	0	0	0	0		003
564153 SCS COLLAR 1790 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	251	0	1,488.5600	0	(20,520)	0	(19,356)		(19,356)	1,164	0	0	0	0		003
564158 SCS COLLAR 1791 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	233	291,727	1,118.0000	0	(46,674)	0	(45,076)		(45,076)	1,597	0	0	0	3,167		003
564159 SCS COLLAR 1791 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	233	0	1,242.2300	0	60,458	0	60,310		60,310	(148)	0	0	0	0		003
564160 SCS COLLAR 1791 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	233	0	2,153.7700	0	(7,938)	0	(8,593)		(8,593)	(655)	0	0	0	0		003
564165 SCS COLLAR 1792 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	185	232,170	993.7800	0	(28,060)	0	(27,366)		(27,366)	694	0	0	0	2,521		003
564166 SCS COLLAR 1792 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	185	0	1,242.2300	0	48,115	0	47,997		47,997	(119)	0	0	0	0		003
564167 SCS COLLAR 1792 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	185	0	1,801.7200	0	(15,403)	0	(15,066)		(15,066)	337	0	0	0	0		003
564181 SCS COLLAR 1805 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	134	275,508	1,866.8500	0	(25,902)	0	(25,445)		(25,445)	458	0	0	0	2,266		003
564182 SCS COLLAR 1805 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	134	0	2,074.2800	0	33,013	0	29,714		29,714	(3,299)	0	0	0	0		003
564183 SCS COLLAR 1805 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	134	0	2,626.4500	0	(7,102)	0	(5,707)		(5,707)	1,395	0	0	0	0		003
564184 SCS COLLAR 1806 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	296	609,699	1,659.4200	0	(38,907)	0	(37,661)		(37,661)	1,246	0	0	0	5,016		003
564185 SCS COLLAR 1806 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	296	0	2,074.2800	0	73,057	0	65,756		65,756	(7,302)	0	0	0	0		003
564186 SCS COLLAR 1806 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	296	0	2,381.4800	0	(34,132)	0	(28,892)		(28,892)	5,240	0	0	0	0		003
564206 SCS COLLAR 1807 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/16/2020	172	355,078	1,866.8500	0	(49,266)	0	(49,079)		(49,079)	187	0	0	0	3,855		003
564207 SCS COLLAR 1807 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/16/2020	172	0	2,074.2800	0	62,571	0	57,981		57,981	(4,591)	0	0	0	0		003
564208 SCS COLLAR 1807 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2015	.03/16/2020	172	0	3,430.8600	0	(6,083)	0	(5,142)		(5,142)	941	0	0	0	0		003
564221 SCS COLLAR 1808 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	159	328,222	1,659.4200	0	(33,660)	0	(33,501)		(33,501)	159	0	0	0	3,564		003
564222 SCS COLLAR 1808 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	159	0	2,074.2800	0	57,915	0	53,595		53,595	(4,321)	0	0	0	0		003
564223 SCS COLLAR 1808 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	159	0	2,837.6200	0	(17,580)	0	(15,288)		(15,288)	2,291	0	0	0	0		003
570392 SCS COLLAR 1856 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	65	0	2,832.1500	0	(7,608)	0	(6,580)		(6,580)	1,027	0	0	0	0		003
570393 SCS COLLAR 1856 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	65	0	2,106.6300	0	23,530	0	21,276		21,276	(2,254)	0	0	0	0		003
570394 SCS COLLAR 1856 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	65	134,170	1,685.3000	0	(14,602)	0	(14,430)		(14,430)	172	0	0	0	1,469		003
570507 SCS COLLAR 1842 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2020	89	112,087	1,020.2800	0	0	0	(14,202)		(14,202)	(14,202)	0	0	0	1,227		003
570508 SCS COLLAR 1842 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2020	89	0	1,275.3500	0	1,100	0	22,139		22,139	21,039	0	0	0	0		003
570509 SCS COLLAR 1842 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2020	89	0	1,821.7200	0	0	0	(7,203)		(7,203)	(7,203)	0	0	0	0		003
575610 SCS COLLAR 1874 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	118	243,950	1,910.4600	0	(36,157)	0	(36,537)		(36,537)	(380)	0	0	0	2,694		003
575611 SCS COLLAR 1874 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	118	0	2,122.7300	0	44,470	0	38,365		38,365	(6,104)	0	0	0	0		003
575612 SCS COLLAR 1874 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	118	0	3,563.8500	0	(3,968)	0	(3,231)		(3,231)	737	0	0	0	0		003
575613 SCS COLLAR 1864 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	53	108,854	1,698.1800	0	(12,050)	0	(12,100)		(12,100)	(50)	0	0	0	1,202		003
575614 SCS COLLAR 1864 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	53	0	2,122.7300	0	19,843	0	17,119		17,119	(2,724)	0	0	0	0		003
575615 SCS COLLAR 1864 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	53	0	2,931.9100	0	(5,854)	0	(4,607)		(4,607)	1,247	0	0	0	0		003
575616 SCS COLLAR 1882 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	191	393,625	1,485.9100	0	(31,359)	0	(31,228)		(31,228)	131	0	0	0	4,346		003
575617 SCS COLLAR 1882 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	191	0	2,122.7300	0	71,754	0	61,906		61,906	(9,848)	0	0	0	0		003
575618 SCS COLLAR 1882 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/14/2020	191	0	2,660.4200	0	(33,384)	0	(27,179)		(27,179)	6,205	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575767 SCS COLLAR 1873 Russel2000..	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	176	220,760	1,119.5500	0	0	0	(34,910)		(34,910)	(34,909)	0	0	0	2,438		003
575768 SCS COLLAR 1873 Russel2000..	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	176	0	1,243.9500	0	3,791	0	46,652		46,652	42,861	0	0	0	0		003
575769 SCS COLLAR 1873 Russel2000..	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	176	0	2,152.0300	0	0	0	(7,257)		(7,257)	(7,257)	0	0	0	0		003
582597 SCS COLLAR 1917 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/15/2020	87	180,103	1,886.6600	0	(3,312)	0	(26,425)		(26,425)	(23,113)	0	0	0	2,006		003
582598 SCS COLLAR 1917 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/15/2020	87	0	2,096.2900	0	10,632	0	29,752		29,752	19,120	0	0	0	0		003
582600 SCS COLLAR 1922 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/15/2020	620	1,278,439	1,886.6600	0	(23,512)	0	(187,570)		(187,570)	(164,058)	0	0	0	14,242		003
582601 SCS COLLAR 1922 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/15/2020	620	0	2,201.1000	0	46,244	0	183,670		183,670	137,425	0	0	0	0		003
582614 SCS COLLAR 1929 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	7,768	16,025,273	1,677.0300	0	(1,653,537)	0	(1,750,132)		(1,750,132)	(96,595)	0	0	0	178,529		003
582615 SCS COLLAR 1929 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	7,768	0	2,096.2900	0	2,919,870	0	2,647,186		2,647,186	(272,683)	0	0	0	0		003
582616 SCS COLLAR 1929 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	7,768	0	2,825.1700	0	(968,021)	0	(860,111)		(860,111)	107,910	0	0	0	0		003
582617 SCS COLLAR 1925 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	1,127	2,324,615	1,467.4000	0	(171,458)	0	(181,765)		(181,765)	(10,307)	0	0	0	25,897		003
582618 SCS COLLAR 1925 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	1,127	0	2,096.2900	0	423,554	0	383,998		383,998	(39,556)	0	0	0	0		003
582619 SCS COLLAR 1925 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	1,127	0	2,588.7100	0	(208,825)	0	(186,687)		(186,687)	22,138	0	0	0	0		003
582620 SCS COLLAR 1920 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	352	725,334	1,886.6600	0	(69,160)	0	(74,490)		(74,490)	(5,330)	0	0	0	6,238		003
582621 SCS COLLAR 1920 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	352	0	2,096.2900	0	89,147	0	80,183		80,183	(8,965)	0	0	0	0		003
582622 SCS COLLAR 1920 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	352	0	2,758.9300	0	(13,502)	0	(12,281)		(12,281)	1,221	0	0	0	0		003
582623 SCS COLLAR 1923 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	887	1,830,560	1,677.0300	0	(118,091)	0	(127,965)		(127,965)	(9,874)	0	0	0	15,744		003
582624 SCS COLLAR 1923 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	887	0	2,096.2900	0	224,985	0	202,363		202,363	(22,623)	0	0	0	0		003
582625 SCS COLLAR 1923 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	887	0	2,463.1400	0	(90,526)	0	(79,965)		(79,965)	10,561	0	0	0	0		003
582626 SCS COLLAR 1921 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	460	949,726	1,781.8500	0	(114,198)	0	(120,712)		(120,712)	(6,514)	0	0	0	10,580		003
582627 SCS COLLAR 1921 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	460	0	2,201.1000	0	151,264	0	136,444		136,444	(14,819)	0	0	0	0		003
582628 SCS COLLAR 1921 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	460	0	3,400.6000	0	(19,387)	0	(17,846)		(17,846)	1,541	0	0	0	0		003
582629 SCS COLLAR 1918 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	167	344,461	1,572.2200	0	(30,212)	0	(32,002)		(32,002)	(1,789)	0	0	0	3,837		003
582630 SCS COLLAR 1918 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	167	0	2,201.1000	0	54,863	0	49,487		49,487	(5,376)	0	0	0	0		003
582631 SCS COLLAR 1918 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/15/2020	167	0	2,899.5900	0	(18,239)	0	(16,167)		(16,167)	2,072	0	0	0	0		003
582644 SCS COLLAR 1928 Russel2000..	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.06/16/2015	.06/15/2020	10,375	13,009,331	2,083.3000	0	(443,622)	0	(515,522)		(515,522)	(71,900)	0	0	0	144,930		003
582645 SCS COLLAR 1928 Russel2000..	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.06/16/2015	.06/15/2020	10,375	0	1,269.5300	0	2,792,248	0	2,662,724		2,662,724	(129,524)	0	0	0	0		003
582646 SCS COLLAR 1928 Russel2000..	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.06/16/2015	.06/15/2020	10,375	0	1,142.5800	0	(2,107,310)	0	(2,178,380)		(2,178,380)	(71,070)	0	0	0	0		003
582657 SCS COLLAR 1932 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	13,328	16,712,313	1,015.6200	0	(2,065,497)	0	(2,149,302)		(2,149,302)	(83,805)	0	0	0	186,183		003
582658 SCS COLLAR 1932 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	13,328	0	1,269.5300	0	3,632,003	0	3,420,643		3,420,643	(211,360)	0	0	0	0		003
582659 SCS COLLAR 1932 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	13,328	0	1,797.5300	0	(1,256,502)	0	(1,213,856)		(1,213,856)	42,646	0	0	0	0		003
582660 SCS COLLAR 1933 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2018	580	726,966	1,142.5800	0	(82,705)	0	(86,963)		(86,963)	(4,258)	0	0	0	6,252		003
582661 SCS COLLAR 1933 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2018	580	0	1,269.5300	0	108,635	0	101,141		101,141	(7,494)	0	0	0	0		003
582662 SCS COLLAR 1933 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2018	580	0	1,749.6700	0	(19,454)	0	(19,772)		(19,772)	(317)	0	0	0	0		003
582663 SCS COLLAR 1934 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2018	619	776,352	1,015.6200	0	(62,125)	0	(65,836)		(65,836)	(3,711)	0	0	0	6,677		003
582664 SCS COLLAR 1934 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2018	619	0	1,269.5300	0	116,024	0	108,013		108,013	(8,011)	0	0	0	0		003
582665 SCS COLLAR 1934 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2018	619	0	1,547.4300	0	(46,984)	0	(44,465)		(44,465)	2,519	0	0	0	0		003
582666 SCS COLLAR 1935 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	154	193,594	1,142.5800	0	(31,308)	0	(32,417)		(32,417)	(1,109)	0	0	0	2,157		003
582667 SCS COLLAR 1935 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	154	0	1,269.5300	0	42,123	0	39,625		39,625	(2,498)	0	0	0	0		003
582668 SCS COLLAR 1935 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	154	0	2,521.6700	0	(1,838)	0	(3,364)		(3,364)	(1,526)	0	0	0	0		003
582669 SCS COLLAR 1936 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	131	163,962	1,015.6200	0	(20,247)	0	(21,087)		(21,087)	(840)	0	0	0	1,827		003
582670 SCS COLLAR 1936 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	131	0	1,269.5300	0	35,663	0	33,560		33,560	(2,102)	0	0	0	0		003
582671 SCS COLLAR 1936 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	131	0	1,983.3900	0	(7,813)	0	(7,971)		(7,971)	(158)	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
582673 SCS COLLAR 1937 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	714	894,879	1,142.5800	0	(144,694)	0	(149,845)		(149,845)	(5,151)	0	0	0	9,969		003
582674 SCS COLLAR 1937 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	714	0	1,333.0100	0	174,844	0	164,007		164,007	(10,836)	0	0	0	0		003
582675 SCS COLLAR 1937 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	714	0	2,380.7500	0	(13,550)	0	(20,087)		(20,087)	(6,536)	0	0	0	0		003
582676 SCS COLLAR 1938 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	641	804,008	1,079.1000	0	(114,050)	0	(118,421)		(118,421)	(4,371)	0	0	0	8,957		003
582677 SCS COLLAR 1938 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	641	0	1,333.0100	0	157,057	0	147,353		147,353	(9,704)	0	0	0	0		003
582678 SCS COLLAR 1938 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	641	0	2,099.5500	0	(28,093)	0	(30,843)		(30,843)	(2,750)	0	0	0	0		003
582679 SCS COLLAR 1939 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	440	551,151	952.1500	0	(58,700)	0	(61,327)		(61,327)	(2,627)	0	0	0	6,140		003
582680 SCS COLLAR 1939 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	440	0	1,333.0100	0	107,636	0	101,010		101,010	(6,626)	0	0	0	0		003
582681 SCS COLLAR 1939 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/15/2020	440	0	1,826.2200	0	(38,713)	0	(37,626)		(37,626)	1,087	0	0	0	0		003
582708 SCS COLLAR 1942 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/15/2020	1,445	1,811,488	888.6700	0	(166,132)	0	(172,693)		(172,693)	(6,560)	0	0	0	20,181		003
582709 SCS COLLAR 1942 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/15/2020	1,445	0	1,269.5300	0	388,605	0	370,772		370,772	(17,833)	0	0	0	0		003
582710 SCS COLLAR 1942 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/15/2020	1,445	0	1,637.6900	0	(188,874)	0	(184,438)		(184,438)	4,436	0	0	0	0		003
582790 SCS COLLAR 1954 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/15/2020	7,873	16,243,760	1,886.6600	0	(2,204,562)	0	(2,383,233)		(2,383,233)	(178,672)	0	0	0	180,963		003
582791 SCS COLLAR 1954 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/15/2020	7,873	0	2,096.2900	0	2,821,870	0	2,683,277		2,683,277	(138,593)	0	0	0	0		003
582792 SCS COLLAR 1954 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/15/2020	7,873	0	3,333.1000	0	(314,937)	0	(343,052)		(343,052)	(28,115)	0	0	0	0		003
0129999. Total-Purchased Options-Hedging Other-Collars											3,226,112	2,457,584	0	30,965,897	XXX	30,965,897	25,282,201	0	0	0	2,372,063	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											242,080,630	22,814,650	33,736,710	216,701,643	XXX	233,426,643	(48,193,639)	0	0	0	261,583,648	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											19,012,470	17,300,040	0	37,451,166	XXX	37,451,166	1,138,655	0	0	0	36,312,510	XXX	XXX
0379999. Total-Purchased Options-Put Options											138,842,048	3,057,027	0	71,366,989	XXX	71,366,989	(70,532,086)	0	0	0	141,899,075	XXX	XXX
0399999. Total-Purchased Options-Floors											81,000,000	0	33,736,710	76,917,591	XXX	93,642,591	(4,082,409)	0	0	0	81,000,000	XXX	XXX
0409999. Total-Purchased Options-Collars											3,226,112	2,457,584	0	30,965,897	XXX	30,965,897	25,282,201	0	0	0	2,372,063	XXX	XXX
0429999. Total-Purchased Options											242,080,630	22,814,650	33,736,710	216,701,643	XXX	233,426,643	(48,193,639)	0	0	0	261,583,648	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
360788 Athena Option 88 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	1,559	1,608,223	1,977.3200	0	0	0	(143,934)		(143,934)	(143,934)	0	0	0	0		003
364790 Athena Option 93 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.08/15/2012	.08/14/2015	1,000	1,031,166	1,967.7400	0	0	0	(111,502)		(111,502)	(111,502)	0	0	0	0		003
373104 Athena Option 97 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.09/17/2012	.09/14/2015	738	761,030	2,045.6700	0	0	0	(46,811)		(46,811)	(46,811)	0	0	0	0		003
379306 Athena Option 100 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.10/16/2012	.10/14/2015	908	936,600	2,036.8880	0	0	0	(71,741)		(71,741)	(71,741)	0	0	0	0		003
385184 Athena Option 104 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	1,252	1,291,228	1,894.6620	0	0	0	(241,753)		(241,753)	(241,753)	0	0	0	0		003
394390 Athena Option 109 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	468	482,473	2,002.5040	0	0	0	(54,592)		(54,592)	(54,592)	0	0	0	0		003
400895 Athena Option 114 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	231	238,212	2,061.2760	0	0	0	(20,159)		(20,159)	(20,159)	0	0	0	0		003
405631 Athena Option 117 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.02/15/2013	.02/16/2016	405	417,430	2,127.7100	0	0	0	(24,030)		(24,030)	(24,030)	0	0	0	0		003
414686 Athena Option 123 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.03/15/2013	.03/14/2016	185	190,356	2,184.9800	0	0	0	(7,573)		(7,573)	(7,573)	0	0	0	0		003
419440 Athena Option 128 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	796	821,541	2,204.4000	0	0	0	(32,367)		(32,367)	(32,367)	0	0	0	0		003
423097 Athena Option 131 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2013	.05/16/2016	194	199,627	2,322.2900	0	0	0	(3,255)		(3,255)	(3,255)	0	0	0	0		003
428904 Athena Option 140 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	238	245,452	2,294.6600	0	0	0	(6,089)		(6,089)	(6,089)	0	0	0	0		003
433307 Athena Option 144 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/16/2013	.07/14/2016	318	328,003	2,346.7600	0	0	0	(6,214)		(6,214)	(6,214)	0	0	0	0		003
439802 Athena Option 151 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.08/15/2013	.08/15/2016	197	203,663	2,325.8500	0	0	0	(5,395)		(5,395)	(5,395)	0	0	0	0		003
450080 Athena Option 155 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653...	.09/17/2013	.09/14/2016	661	681,342	2,386.6600	0	0	0	(13,368)		(13,368)	(13,368)	0	0	0	0		003
456824 Athena Option 161 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.10/15/2013	.10/14/2016	905	933,105	2,377.2800	0	0	0	(22,586)		(22,586)	(22,586)	0	0	0	0		003
462110 Athena Option 167 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.11/15/2013	.11/14/2016	1,407	1,451,375	2,517.4520	(24,541)	0	0	(16,102)		(16,102)	8,439	0	0	0	24,541		003
469657 Athena Option 175 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.12/17/2013	.12/14/2016	1,444	1,489,703	2,493.4000	(252,261)	0	0	(22,180)		(22,180)	230,082	0	0	0	252,261		003
473968 Athena Option 183 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.01/15/2014	.01/17/2017	1,575	1,625,147	2,587.7300	(29,776)	0	0	(16,700)		(16,700)	13,076	0	0	0	29,776		003
481931 Athena Option 194 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	1,368	1,411,639	2,577.0600	(238,823)	0	0	(17,729)		(17,729)	221,094	0	0	0	238,823		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
488565 Athena Option 201 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.03/17/2014	.03/14/2017	1,860	1,918,457	2,602.3600	(24,158)	0	0	(23,879)		(23,879)	280	0	0	0	24,158		003
496477 Athena Option 209 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/15/2014	.04/18/2017	1,113	1,148,548	2,580.1700	(195,638)	0	0	(18,831)		(18,831)	176,807	0	0	0	195,638		003
500932 Athena Option 220 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	1,196	1,233,444	2,619.1900	(11,395)	0	0	(18,234)		(18,234)	(6,839)	0	0	0	11,395		003
509380 Athena Option 225 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	1,437	1,482,005	2,718.7900	(15,961)	0	0	(14,924)		(14,924)	1,038	0	0	0	15,961		003
514929 Athena Option 230 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/15/2014	.07/14/2015	1,101	1,014,610	2,129.7900	(32,711)	0	0	(12)		(12)	32,698	0	0	0	32,711		003
514931 Athena Option 231 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/15/2014	.07/14/2015	56	51,391	2,149.3300	(1,417)	0	0	(0)		(0)	1,417	0	0	0	1,417		003
514992 Athena Option 232 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	2,258	1,415,541	1,246.1100	(95,344)	0	0	(50,025)		(50,025)	45,319	0	0	0	95,344		003
514994 Athena Option 233 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	121	76,075	1,257.6500	(5,608)	0	0	(1,871)		(1,871)	3,737	0	0	0	5,608		003
515032 Athena Option 234 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/15/2014	.07/14/2015	11,052	11,400,908	2,170.6100	(223,585)	0	0	(4,278)		(4,278)	219,307	0	0	0	223,585		003
515034 Athena Option 235 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/15/2014	.07/14/2015	1,375	1,418,775	2,210.0700	(19,104)	0	0	(94)		(94)	19,010	0	0	0	19,104		003
515036 Athena Option 236 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/15/2014	.07/14/2015	267	274,972	2,269.2700	(1,858)	0	0	(3)		(3)	1,855	0	0	0	1,858		003
515048 Athena Option 237 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/15/2014	.07/14/2017	1,202	1,239,991	2,762.5900	(12,429)	0	0	(11,801)		(11,801)	628	0	0	0	12,429		003
520427 Athena Option 238 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.08/15/2014	.08/14/2015	1,116	1,028,135	2,071.5000	(30,758)	0	0	(1,547)		(1,547)	29,211	0	0	0	30,758		003
520514 Athena Option 239 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.08/15/2014	.08/14/2015	1,853	1,162,069	1,232.9800	(83,794)	0	0	(78,866)		(78,866)	4,928	0	0	0	83,794		003
520516 Athena Option 240 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.08/15/2014	.08/14/2015	109	68,099	1,244.4000	(4,464)	0	0	(3,814)		(3,814)	650	0	0	0	4,464		003
520575 Athena Option 241 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.08/15/2014	.08/14/2015	10,732	11,070,804	2,150.5700	(262,275)	0	0	(65,626)		(65,626)	196,649	0	0	0	262,275		003
520577 Athena Option 245 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.08/15/2014	.08/14/2015	1,479	1,525,915	2,189.6700	(26,626)	0	0	(3,050)		(3,050)	23,577	0	0	0	26,626		003
520579 Athena Option 243 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.08/15/2014	.08/14/2015	131	135,074	2,248.3200	(12,531)	0	0	(79)		(79)	12,452	0	0	0	12,531		003
520581 Athena Option 246 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.08/15/2014	.08/14/2015	347	357,735	2,111.4600	(12,484)	0	0	(5,845)		(5,845)	6,640	0	0	0	12,484		003
520583 Athena Option 242 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.08/15/2014	.08/14/2015	219	226,355	2,150.5700	(5,363)	0	0	(1,342)		(1,342)	4,021	0	0	0	5,363		003
520585 Athena Option 247 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.08/15/2014	.08/14/2015	78	80,200	2,189.6700	(1,399)	0	0	(160)		(160)	1,239	0	0	0	1,399		003
520597 Athena Option 244 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.08/15/2014	.08/14/2017	1,236	1,274,763	2,737.0800	(21,774)	0	0	(15,604)		(15,604)	6,171	0	0	0	21,774		003
526124 Athena Option 253 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	160	165,133	2,158.9000	(5,580)	0	0	(1,734)		(1,734)	3,847	0	0	0	5,580		003
526150 Athena Option 252 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	249	256,988	2,298.8300	(2,003)	0	0	(209)		(209)	1,794	0	0	0	2,003		003
526160 Athena Option 254 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	328	338,007	2,238.8600	(5,331)	0	0	(721)		(721)	4,610	0	0	0	5,331		003
526183 Athena Option 251 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,054	1,087,298	2,238.8600	(17,149)	0	0	(2,318)		(2,318)	14,831	0	0	0	17,149		003
526194 Athena Option 249 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.09/16/2014	.09/14/2015	2,456	1,539,964	1,243.0500	(102,914)	0	0	(111,262)		(111,262)	8,348	0	0	0	102,914		003
526196 Athena Option 248 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,502	1,383,785	2,062.2900	(44,057)	0	0	(6,403)		(6,403)	37,653	0	0	0	44,057		003
526203 Athena Option 255 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	1,344	1,386,602	2,798.5700	(25,822)	0	0	(14,650)		(14,650)	11,172	0	0	0	25,822		003
526231 Athena Option 250 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	15,456	15,944,109	2,198.8800	(376,672)	0	0	(72,754)		(72,754)	303,918	0	0	0	376,672		003
533047 Athena Option 256 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	910	838,214	1,881.9800	(39,098)	0	0	(52,356)		(52,356)	13,258	0	0	0	39,098		003
533050 Athena Option 257 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	124	114,181	1,899.2500	(4,756)	0	0	(6,109)		(6,109)	1,353	0	0	0	4,756		003
533209 Athena Option 258 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/15/2014	.10/14/2015	14,721	15,185,679	2,048.7400	(630,360)	0	0	(1,050,772)		(1,050,772)	420,412	0	0	0	630,360		003
533212 Athena Option 259 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.10/15/2014	.10/14/2015	1,127	1,162,548	2,085.9900	(37,044)	0	0	(55,573)		(55,573)	18,529	0	0	0	37,044		003
533215 Athena Option 260 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/15/2014	.10/14/2015	210	216,558	2,011.4900	(11,767)	0	0	(20,205)		(20,205)	8,438	0	0	0	11,767		003
533218 Athena Option 261 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/15/2014	.10/14/2015	464	479,087	2,048.7400	(20,063)	0	0	(33,150)		(33,150)	13,087	0	0	0	20,063		003
533221 Athena Option 262 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.10/15/2014	.10/14/2015	146	150,649	2,085.9900	(4,800)	0	0	(7,201)		(7,201)	2,401	0	0	0	4,800		003
533239 Athena Option 263 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/16/2017	1,418	1,462,739	2,607.4900	(285,144)	0	0	(40,863)		(40,863)	244,281	0	0	0	285,144		003
533304 Athena Option 264 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.10/15/2014	.10/14/2015	1,788	1,121,301	1,158.2400	(94,751)	0	0	(202,286)		(202,286)	107,535	0	0	0	94,751		003
533306 Athena Option 265 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.10/15/2014	.10/14/2015	338	212,217	1,168.9700	(16,734)	0	0	(35,422)		(35,422)	18,688	0	0	0	16,734		003
537835 Athena Option 266 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.11/17/2014	.11/16/2015	1,691	1,558,060	1,967.6000	(51,905)	0	0	(51,409)		(51,409)	496	0	0	0	51,905		003
537837 Athena Option 267 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.11/17/2014	.11/16/2015	66	60,730	1,985.6500	(1,725)	0	0	(1,661)		(1,661)	65	0	0	0	1,725		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
537941 Athena Option 268 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	2,829	1,773,914	1,257.3700	(120,105)	0	0	(146,547)		(146,547)	(26,442)	0	0	0	120,105		003
537943 Athena Option 269 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	128	80,241	1,269.0200	(5,942)	0	0	(5,825)		(5,825)	117	0	0	0	5,942		003
537993 Athena Option 272 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	15,175	15,654,337	2,245.4500	(460,120)	0	0	(102,866)		(102,866)	357,254	0	0	0	460,120		003
537995 Athena Option 270 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/17/2014	11/14/2017	2,469	2,546,395	2,857.8500	(44,803)	0	0	(26,028)		(26,028)	18,776	0	0	0	44,803		003
537997 Athena Option 273 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	1,304	1,345,208	2,286.2800	(28,089)	0	0	(4,657)		(4,657)	23,432	0	0	0	28,089		003
537999 Athena Option 274 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	114	117,238	2,347.5200	(1,340)	0	0	(193)		(193)	1,147	0	0	0	1,340		003
538001 Athena Option 271 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/17/2014	11/16/2015	315	324,426	2,204.6300	(13,187)	0	0	(4,175)		(4,175)	9,012	0	0	0	13,187		003
538003 Athena Option 275 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	91	93,993	2,245.4500	(2,730)	0	0	(618)		(618)	2,112	0	0	0	2,730		003
538005 Athena Option 276 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	215	221,338	2,286.2800	(4,545)	0	0	(766)		(766)	3,778	0	0	0	4,545		003
544550 Athena Option 281 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	53	54,905	2,761.8400	(1,331)	0	0	(938)		(938)	393	0	0	0	1,331		003
544575 Athena Option 278 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	2,174	2,242,216	2,761.8400	(54,341)	0	0	(38,296)		(38,296)	16,045	0	0	0	54,341		003
544601 Athena Option 282 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	904	832,645	1,910.2500	(45,147)	0	0	(52,367)		(52,367)	(7,220)	0	0	0	45,147		003
544605 Athena Option 279 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2015	1,094	1,128,428	2,209.4700	(43,045)	0	0	(17,909)		(17,909)	25,136	0	0	0	43,045		003
544607 Athena Option 277 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2015	11,330	11,687,443	2,170.0100	(568,762)	0	0	(316,382)		(316,382)	252,380	0	0	0	568,762		003
544609 Athena Option 280 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2015	134	138,570	2,130.5600	(8,466)	0	0	(5,834)		(5,834)	2,631	0	0	0	8,466		003
544672 Athena Option 283 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2015	347	357,667	2,209.4700	(13,644)	0	0	(5,677)		(5,677)	7,967	0	0	0	13,644		003
544674 Athena Option 286 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2015	232	239,490	2,268.6500	(6,250)	0	0	(1,542)		(1,542)	4,708	0	0	0	6,250		003
544676 Athena Option 285 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2015	391	403,683	2,170.0100	(19,645)	0	0	(10,928)		(10,928)	8,717	0	0	0	19,645		003
544720 Athena Option 284 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	127	79,791	1,241.9200	(5,799)	0	0	(8,392)		(8,392)	(2,592)	0	0	0	5,799		003
544760 Athena Option 287 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	1,612	1,010,861	1,230.5300	(80,098)	0	0	(117,433)		(117,433)	(37,334)	0	0	0	80,098		003
550235 Athena Option 288 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	1,413	1,457,254	2,789.7400	0	(312,922)	0	(25,913)		(25,913)	287,009	0	0	0	312,922		003
550237 Athena Option 289 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	81	83,346	2,789.7400	0	(17,897)	0	(1,482)		(1,482)	16,415	0	0	0	17,897		003
550243 Athena Option 290 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2015	01/14/2016	280	288,344	2,191.9400	0	(11,307)	0	(7,713)		(7,713)	3,593	0	0	0	11,307		003
550249 Athena Option 291 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2015	01/14/2016	1,375	1,418,429	2,231.7900	0	(41,100)	0	(23,361)		(23,361)	17,739	0	0	0	41,100		003
550251 Athena Option 292 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2015	01/14/2016	264	272,296	2,291.5700	0	(4,786)	0	(2,063)		(2,063)	2,723	0	0	0	4,786		003
550258 Athena Option 293 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2015	01/14/2016	226	233,471	2,231.7900	0	(6,765)	0	(3,845)		(3,845)	2,920	0	0	0	6,765		003
550260 Athena Option 294 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2015	01/14/2016	262	270,744	2,152.0800	0	(14,194)	0	(11,021)		(11,021)	3,173	0	0	0	14,194		003
550262 Athena Option 295 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	01/15/2015	01/14/2016	11,252	11,606,787	2,191.9400	0	(460,534)	0	(310,493)		(310,493)	150,040	0	0	0	460,534		003
550310 Athena Option 296 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	2,199	1,378,603	1,247.0900	0	(96,726)	0	(150,399)		(150,399)	(53,673)	0	0	0	96,726		003
550312 Athena Option 297 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	180	112,938	1,258.6300	0	(8,688)	0	(11,157)		(11,157)	(2,469)	0	0	0	8,688		003
550346 Athena Option 298 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	01/15/2015	01/14/2016	1,330	1,225,336	1,902.0200	0	(59,882)	0	(92,367)		(92,367)	(32,485)	0	0	0	59,882		003
550349 Athena Option 299 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	01/15/2015	01/14/2016	88	81,302	1,919.4700	0	(3,558)	0	(5,423)		(5,423)	(1,865)	0	0	0	3,558		003
557354 Athena Option 300 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	02/18/2015	02/16/2016	1,045	962,574	2,021.6900	0	(33,332)	0	(34,463)		(34,463)	(1,131)	0	0	0	33,332		003
557428 Athena Option 301 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	02/18/2015	02/16/2016	1,636	1,025,762	1,326.1900	0	0	0	(59,236)		(59,236)	(59,236)	0	0	0	0		003
557430 Athena Option 302 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	02/18/2015	02/16/2016	131	82,204	1,338.4700	0	0	0	(4,155)		(4,155)	(4,155)	0	0	0	0		003
557449 Athena Option 303 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	8,435	8,700,773	2,309.6500	0	(281,548)	0	(76,123)		(76,123)	205,424	0	0	0	281,548		003
557451 Athena Option 305 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	1,165	1,201,699	2,351.6400	0	(27,399)	0	(6,469)		(6,469)	20,930	0	0	0	27,399		003
557453 Athena Option 307 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	212	218,625	2,309.6500	0	(7,074)	0	(1,913)		(1,913)	5,162	0	0	0	7,074		003
557455 Athena Option 309 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	02/18/2015	02/16/2016	330	340,465	2,351.6400	0	(7,763)	0	(1,833)		(1,833)	5,930	0	0	0	7,763		003
557504 Athena Option 304 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/14/2018	883	910,855	2,939.5500	0	(210,320)	0	(10,036)		(10,036)	200,284	0	0	0	210,320		003
557506 Athena Option 306 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/16/2016	101	104,154	2,414.6300	0	(11,096)	0	(297)		(297)	10,800	0	0	0	11,096		003
557508 Athena Option 306 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/16/2016	140	144,931	2,267.6500	0	(10,859)	0	(2,085)		(2,085)	8,774	0	0	0	10,859		003
557510 Athena Option 308 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2015	02/14/2018	63	65,342	2,939.5500	0	(15,088)	0	(720)		(720)	14,368	0	0	0	15,088		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
564069 Athena Option 314 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.03/17/2015	.03/14/2018	1,512	1,559,556	2,903.9900	0	(22,935)	0	(22,474)		(22,474)	461	0	0	0	22,935		003
564109 Athena Option 313 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.03/17/2015	.03/14/2016	15,867	16,367,384	2,281.7100	0	(482,205)	0	(248,378)		(248,378)	233,827	0	0	0	482,205		003
564112 Athena Option 316 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.03/17/2015	.03/14/2016	70	72,110	2,385.4200	0	(563)	0	(343)		(343)	221	0	0	0	563		003
564170 Athena Option 311 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.03/17/2015	.03/14/2016	1,680	1,053,346	1,341.6000	0	(76,175)	0	(57,745)		(57,745)	18,430	0	0	0	76,175		003
564228 Athena Option 319 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.03/17/2015	.03/14/2018	100	102,943	2,903.9900	0	(1,853)	0	(1,483)		(1,483)	370	0	0	0	1,853		003
564236 Athena Option 320 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.03/17/2015	.03/14/2016	312	321,757	2,323.1900	0	(6,813)	0	(3,037)		(3,037)	3,776	0	0	0	6,813		003
564247 Athena Option 317 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC..... KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	394	406,301	2,240.2200	0	(16,586)	0	(9,607)		(9,607)	6,979	0	0	0	16,586		003
564252 Athena Option 312 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL..... Z0MI2JT14K8OXYZWX446...	.03/17/2015	.03/14/2016	196	122,647	1,354.0300	0	0	0	(5,899)		(5,899)	(5,899)	0	0	0	0		003
564278 Athena Option 310 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL..... Z0MI2JT14K8OXYZWX446...	.03/17/2015	.03/14/2016	922	849,707	1,995.9800	0	0	0	(40,653)		(40,653)	(40,653)	0	0	0	0		003
564300 Athena Option 315 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.03/17/2015	.03/14/2016	1,318	1,359,142	2,323.1900	0	(24,289)	0	(12,829)		(12,829)	11,460	0	0	0	24,289		003
564476 Athena Option 318 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	.03/17/2015	.03/14/2016	101	103,937	2,281.7100	0	(3,051)	0	(1,577)		(1,577)	1,474	0	0	0	3,051		003
570377 Athena Option 326 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2015	.04/14/2016	1,193	1,231,032	2,359.4300	0	(119,135)	0	(10,674)		(10,674)	108,461	0	0	0	119,135		003
570379 Athena Option 324 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2015	.04/14/2016	16,618	17,142,392	2,317.2900	0	(1,504,262)	0	(232,269)		(232,269)	1,271,993	0	0	0	1,504,262		003
570383 Athena Option 331 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2015	.04/14/2016	362	373,129	2,359.4300	0	(36,110)	0	(3,235)		(3,235)	32,875	0	0	0	36,110		003
570387 Athena Option 329 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2015	.04/14/2016	281	289,396	2,317.2900	0	(25,395)	0	(3,921)		(3,921)	21,474	0	0	0	25,395		003
570391 Athena Option 327 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2015	.04/14/2016	240	247,283	2,422.6200	0	(26,189)	0	(1,164)		(1,164)	25,025	0	0	0	26,189		003
570401 Athena Option 325 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.04/15/2015	.04/16/2018	842	868,187	2,949.2800	0	(15,070)	0	(12,116)		(12,116)	2,954	0	0	0	15,070		003
570403 Athena Option 328 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.04/15/2015	.04/14/2016	241	248,752	2,275.1600	0	(9,977)	0	(5,187)		(5,187)	4,790	0	0	0	9,977		003
570405 Athena Option 330 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.04/15/2015	.04/16/2018	60	61,698	2,949.2800	0	(1,071)	0	(861)		(861)	210	0	0	0	1,071		003
570447 Athena Option 323 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.04/15/2015	.04/14/2016	113	70,792	1,390.1300	0	(4,345)	0	(2,694)		(2,694)	1,651	0	0	0	4,345		003
570457 Athena Option 322 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.04/15/2015	.04/14/2016	1,270	796,407	1,377.3800	0	(54,382)	0	(34,747)		(34,747)	19,634	0	0	0	54,382		003
570514 Athena Option 321 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL..... Z0MI2JT14K8OXYZWX446...	.04/15/2015	.04/14/2016	887	817,033	2,075.8000	0	0	0	(24,225)		(24,225)	(24,225)	0	0	0	0		003
575641 Athena Option 343 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/14/2018	1,564	1,613,377	2,971.8200	0	(32,403)	0	(23,018)		(23,018)	9,386	0	0	0	32,403		003
575643 Athena Option 342 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/16/2016	1,140	1,176,015	2,377.4600	0	(23,353)	0	(11,140)		(11,140)	12,213	0	0	0	23,353		003
575645 Athena Option 337 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/16/2016	331	341,141	2,441.1400	0	(3,461)	0	(1,802)		(1,802)	1,659	0	0	0	3,461		003
575647 Athena Option 334 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/14/2018	101	104,481	2,971.8200	0	(2,098)	0	(1,491)		(1,491)	608	0	0	0	2,098		003
575649 Athena Option 338 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/16/2016	353	363,982	2,377.4600	0	(7,228)	0	(3,448)		(3,448)	3,780	0	0	0	7,228		003
575651 Athena Option 332 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/14/2018	56	57,829	3,184.1000	0	(505)	0	(362)		(362)	142	0	0	0	505		003
575685 Athena Option 344 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.05/15/2015	.05/16/2016	9,663	9,967,459	2,335.0000	0	(290,234)	0	(143,509)		(143,509)	146,725	0	0	0	290,234		003
575687 Athena Option 339 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.05/15/2015	.05/16/2016	391	403,830	2,292.5500	0	(16,454)	0	(8,739)		(8,739)	7,715	0	0	0	16,454		003
575689 Athena Option 336 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.05/15/2015	.05/16/2016	280	288,658	2,335.0000	0	(8,405)	0	(4,156)		(4,156)	4,249	0	0	0	8,405		003
575747 Athena Option 335 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.05/15/2015	.05/16/2016	255	159,774	1,355.9000	0	(13,111)	0	(9,790)		(9,790)	3,321	0	0	0	13,111		003
575787 Athena Option 341 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.05/15/2015	.05/16/2016	1,801	1,129,002	1,343.4600	0	(78,403)	0	(77,185)		(77,185)	1,219	0	0	0	78,403		003
575823 Athena Option 340 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/16/2016	1,156	1,065,126	2,124.9400	0	(41,700)	0	(24,660)		(24,660)	17,040	0	0	0	41,700		003
575825 Athena Option 333 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.05/15/2015	.05/16/2016	89	82,223	2,144.4400	0	(2,819)	0	(1,663)		(1,663)	1,156	0	0	0	2,819		003
582647 Athena Option 345 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	1,626	1,019,333	1,371.0900	0	(69,763)	0	(60,090)		(60,090)	9,673	0	0	0	69,763		003
582686 Athena Option 346 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	173	108,649	1,383.7900	0	(9,119)	0	(5,727)		(5,727)	3,392	0	0	0	9,119		003
582695 Athena Option 347 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	214	220,455	3,144.4400	0	(855)	0	(1,841)		(1,841)	(986)	0	0	0	855		003
582697 Athena Option 348 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	843	870,008	2,263.9900	0	(37,953)	0	(27,840)		(27,840)	10,113	0	0	0	37,953		003
582724 Athena Option 349 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	12,569	12,965,975	2,305.9200	0	(402,219)	0	(291,489)		(291,489)	110,730	0	0	0	402,219		003
582726 Athena Option 350 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	1,005	1,036,333	2,934.8100	0	(16,074)	0	(18,955)		(18,955)	(2,881)	0	0	0	16,074		003
582785 Athena Option 351 MXEA	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	1,245	1,146,754	2,038.4900	0	0	0	(50,914)		(50,914)	(50,914)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
582794 Athena Option 352 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2015	06/14/2016	1,535	1,583,041	2,347.8400	0	(33,132)	0	(24,238)		(24,238)	8,894	0	0	0	33,132		003
582796 Athena Option 353 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2015	06/14/2016	226	233,249	2,410.7300	0	(2,435)	0	(1,985)		(1,985)	451	0	0	0	2,435		003
582798 Athena Option 354 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2015	06/14/2016	411	424,179	2,305.9200	0	(12,723)	0	(9,536)		(9,536)	3,187	0	0	0	12,723		003
582800 Athena Option 355 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2015	06/14/2016	714	736,653	2,347.8400	0	(15,418)	0	(11,279)		(11,279)	4,139	0	0	0	15,418		003
0509999. Total-Written Options-Hedging Other-Call Options and Warrants											(4,951,146)	(5,193,107)	0	(6,230,936)	XXX	(6,230,936)	3,913,316	0	0	0	10,144,253	XXX	XXX
Written Options - Hedging Other - Collars																							
211822 SCS Collar 3 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	910	0	562.5280	(164,128)	0	0	(6)		(6)	164,122	0	0	0	0		003
211823 SCS Collar 3 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	910	0	703.1600	164,128	0	0	494,934		494,934	330,806	0	0	0	0		003
211824 SCS Collar 3 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	910	1,141,092	1,110.9928	(49,162)	0	0	(138,702)		(138,702)	(89,540)	0	0	0	3,075		003
211836 SCS Collar 6 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	81	0	492.2120	(9,198)	0	0	(0)		(0)	9,198	0	0	0	0		003
211837 SCS Collar 6 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	81	0	703.1600	14,609	0	0	44,055		44,055	29,445	0	0	0	0		003
211838 SCS Collar 6 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	81	101,570	984.4240	(6,738)	0	0	(21,679)		(21,679)	(14,941)	0	0	0	274		003
212125 SCS Collar 8 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	1,666	0	940.9520	(297,849)	0	0	(80)		(80)	297,769	0	0	0	0		003
212126 SCS Collar 8 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	1,666	0	1,176.1900	382,109	0	0	1,459,582		1,459,582	1,077,474	0	0	0	0		003
212127 SCS Collar 8 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	1,666	3,437,141	1,599.6184	(129,976)	0	0	(763,456)		(763,456)	(633,481)	0	0	0	9,261		003
212131 SCS Collar 10 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	75	0	823.3330	(10,233)	0	0	(1)		(1)	10,232	0	0	0	0		003
212132 SCS Collar 10 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	75	0	1,176.1900	17,202	0	0	65,707		65,707	48,506	0	0	0	0		003
212133 SCS Collar 10 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2015	75	154,733	1,458.4756	(9,027)	0	0	(44,665)		(44,665)	(35,638)	0	0	0	417		003
216256 SCS Collar 16 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2010	11/16/2015	1,670	0	575.9520	(214,918)	0	0	(59)		(59)	214,859	0	0	0	0		003
216257 SCS Collar 16 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2010	11/16/2015	1,670	0	719.9400	292,447	0	0	877,599		877,599	585,152	0	0	0	0		003
216258 SCS Collar 16 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2010	11/16/2015	1,670	2,093,569	1,087.1094	(87,590)	0	0	(295,297)		(295,297)	(207,707)	0	0	0	6,460		003
216259 SCS Collar 17 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2010	11/16/2015	1,201	0	503.9580	(121,186)	0	0	(10)		(10)	121,176	0	0	0	0		003
216260 SCS Collar 17 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2010	11/16/2015	1,201	0	719.9400	210,454	0	0	631,552		631,552	421,098	0	0	0	0		003
216261 SCS Collar 17 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2010	11/16/2015	1,201	1,506,604	986.3178	(96,508)	0	0	(321,293)		(321,293)	(224,785)	0	0	0	4,649		003
216274 SCS Collar 23 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	266	0	1,077.9800	(2,686)	0	0	(53)		(53)	2,633	0	0	0	0		003
216275 SCS Collar 23 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	266	0	1,197.7500	0	0	0	226,758		226,758	226,758	0	0	0	0		003
216276 SCS Collar 23 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	266	549,474	1,892.4500	0	0	0	(51,922)		(51,922)	(51,922)	0	0	0	1,695		003
216277 SCS Collar 24 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	2,130	0	958.2000	(24,413)	0	0	(199)		(199)	24,214	0	0	0	0		003
216278 SCS Collar 24 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	2,130	0	1,197.7500	0	0	0	1,813,374		1,813,374	1,813,374	0	0	0	0		003
216279 SCS Collar 24 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	2,130	4,394,067	1,604.9900	0	0	0	(965,776)		(965,776)	(965,776)	0	0	0	13,558		003
216280 SCS Collar 25 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	670	0	838.4300	(8,317)	0	0	(19)		(19)	8,298	0	0	0	0		003
216281 SCS Collar 25 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	670	0	1,197.7500	0	0	0	570,101		570,101	570,101	0	0	0	0		003
216282 SCS Collar 25 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2010	11/16/2015	670	1,381,435	1,461.2600	0	0	0	(395,860)		(395,860)	(395,860)	0	0	0	4,262		003
259082 SCS Collar 121 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	251	0	1,265.4200	54,397	0	0	194,545		194,545	194,811	0	0	0	0		003
259083 SCS Collar 121 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	251	0	1,138.8780	(49,735)	0	0	(872)		(872)	(872)	0	0	0	0		003
259084 SCS Collar 121 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	251	518,460	2,075.2888	(4,929)	0	0	(27,682)		(27,682)	(27,682)	0	0	0	2,538		003
259085 SCS Collar 122 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	3,175	0	1,265.4200	690,132	0	0	2,458,114		2,458,114	2,461,511	0	0	0	0		003
259086 SCS Collar 122 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	3,175	0	1,012.3360	(486,178)	0	0	(4,220)		(4,220)	(4,220)	0	0	0	0		003
259087 SCS Collar 122 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	3,175	6,550,849	1,708.3170	(207,329)	0	0	(1,191,726)		(1,191,726)	(1,191,726)	0	0	0	32,074		003
259088 SCS Collar 123 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	3,533	0	1,265.4200	766,150	0	0	2,735,245		2,735,245	2,739,026	0	0	0	0		003
259089 SCS Collar 123 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	3,533	0	885.7940	(406,413)	0	0	(1,496)		(1,496)	(1,496)	0	0	0	0		003
259090 SCS Collar 123 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	3,533	7,289,401	1,556.4666	(363,492)	0	0	(1,790,073)		(1,790,073)	(1,790,073)	0	0	0	35,690		003
259104 SCS Collar 127 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2011	06/14/2016	503	0	779.4600	93,907	0	0	233,279		233,279	233,611	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
259105 SCS Collar 127 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	503	0	701.5140	(82,908)	0	0	(2,002)		(2,002)	(2,002)	0	0	0	0		003
259106 SCS Collar 127 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	503	630,622	1,473.1794	(11,329)	0	0	(6,780)		(6,780)	(6,780)	0	0	0	3,088		003
259107 SCS Collar 128 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	6,329	0	779.4600	1,177,803	0	0	2,935,634		2,935,634	2,939,811	0	0	0	0		003
259108 SCS Collar 128 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	6,329	0	623.5680	(838,610)	0	0	(10,315)		(10,315)	(10,315)	0	0	0	0		003
259109 SCS Collar 128 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	6,329	7,935,905	1,215.9576	(343,337)	0	0	(697,213)		(697,213)	(697,213)	0	0	0	38,856		003
259110 SCS Collar 129 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	2,397	0	779.4600	447,498	0	0	1,111,649		1,111,649	1,113,206	0	0	0	0		003
259111 SCS Collar 129 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	2,397	0	545.6220	(248,444)	0	0	(1,331)		(1,331)	(1,331)	0	0	0	0		003
259112 SCS Collar 129 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2011	.06/14/2016	2,397	3,005,122	1,075.6548	(200,623)	0	0	(498,252)		(498,252)	(498,252)	0	0	0	14,714		003
267406 SCS Collar 137 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	611	0	1,316.1400	(1,495)	0	0	443,567		443,567	445,062	0	0	0	0		003
267411 SCS Collar 137 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	611	0	1,184.5300	0	0	0	(3,527)		(3,527)	(3,527)	0	0	0	0		003
267412 SCS Collar 138 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	948	0	828.7800	(1,462)	0	0	397,370		397,370	398,832	0	0	0	0		003
267413 SCS Collar 137 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	611	1,260,307	2,132.1500	0	0	0	(53,020)		(53,020)	(53,020)	0	0	0	6,430		003
267414 SCS Collar 138 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	948	0	745.9000	0	0	0	(6,919)		(6,919)	(6,919)	0	0	0	0		003
267415 SCS Collar 138 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	948	1,189,221	1,582.9700	0	0	0	(4,932)		(4,932)	(4,932)	0	0	0	6,067		003
267416 SCS Collar 148 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	6,102	0	828.7800	(9,406)	0	0	2,556,621		2,556,621	2,566,027	0	0	0	0		003
267417 SCS Collar 143 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	2,601	0	1,316.1400	(6,367)	0	0	1,888,462		1,888,462	1,894,829	0	0	0	0		003
267418 SCS Collar 143 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	2,601	5,365,714	1,052.9100	0	0	0	(6,119)		(6,119)	(6,119)	0	0	0	27,374		003
267419 SCS Collar 143 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	2,601	0	1,789.9500	0	0	0	(812,344)		(812,344)	(812,344)	0	0	0	0		003
267420 SCS Collar 145 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	4,034	0	1,316.1400	(9,875)	0	0	2,928,965		2,928,965	2,938,839	0	0	0	0		003
267421 SCS Collar 148 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	6,102	0	663.0200	0	0	0	(20,402)		(20,402)	(20,402)	0	0	0	0		003
267422 SCS Collar 148 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	6,102	7,651,258	1,292.9000	0	0	0	(443,541)		(443,541)	(443,541)	0	0	0	39,034		003
267423 SCS Collar 145 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	4,034	0	921.3000	0	0	0	(3,240)		(3,240)	(3,240)	0	0	0	0		003
267424 SCS Collar 145 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	4,034	8,322,102	1,618.8500	0	0	0	(1,830,125)		(1,830,125)	(1,830,125)	0	0	0	42,457		003
267425 SCS Collar 144 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	3,328	0	828.7800	(5,130)	0	0	1,394,335		1,394,335	1,399,465	0	0	0	0		003
267426 SCS Collar 144 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	3,328	0	580.1500	0	0	0	(4,230)		(4,230)	(4,230)	0	0	0	0		003
267427 SCS Collar 144 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/15/2011	.07/14/2016	3,328	4,172,864	1,143.7200	0	0	0	(537,172)		(537,172)	(537,172)	0	0	0	21,289		003
280236 SCS Collar 151 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	439	906,097	1,204.4900	0	0	0	364,447		364,447	364,447	0	0	0	4,813		003
280237 SCS Collar 151 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	439	0	1,084.0400	(98,997)	0	0	(1,629)		(1,629)	97,368	0	0	0	0		003
280240 SCS Collar 151 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	439	0	2,119.9000	83,032	0	0	(43,198)		(43,198)	(126,230)	0	0	0	0		003
280241 SCS Collar 150 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	3,810	7,860,263	1,204.4900	0	0	0	3,161,527		3,161,527	3,161,527	0	0	0	41,755		003
280242 SCS Collar 150 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	3,810	0	963.5900	(676,694)	0	0	(5,822)		(5,822)	670,872	0	0	0	0		003
280243 SCS Collar 150 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	3,810	0	1,650.1500	538,198	0	0	(1,633,452)		(1,633,452)	(2,171,650)	0	0	0	0		003
280244 SCS Collar 149 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	6,113	12,611,709	1,204.4900	0	0	0	5,072,636		5,072,636	5,072,636	0	0	0	66,996		003
280245 SCS Collar 149 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	6,113	0	843.1400	(792,480)	0	0	(3,272)		(3,272)	789,207	0	0	0	0		003
280246 SCS Collar 149 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	6,113	0	1,457.4300	570,264	0	0	(3,646,643)		(3,646,643)	(4,216,908)	0	0	0	0		003
280256 SCS Collar 157 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	920	1,153,393	718.6300	0	0	0	478,801		478,801	478,801	0	0	0	6,127		003
280257 SCS Collar 157 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	920	0	646.7700	(156,393)	0	0	(3,293)		(3,293)	153,099	0	0	0	0		003
280258 SCS Collar 157 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	920	0	1,401.3300	136,444	0	0	(32,895)		(32,895)	(169,339)	0	0	0	0		003
280259 SCS Collar 156 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	7,552	9,469,645	718.6300	0	0	0	3,931,077		3,931,077	3,931,077	0	0	0	50,304		003
280260 SCS Collar 156 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	7,552	0	574.9000	(1,047,411)	0	0	(12,284)		(12,284)	1,035,127	0	0	0	0		003
280261 SCS Collar 156 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	7,552	0	1,128.2500	883,624	0	0	(1,328,413)		(1,328,413)	(2,212,037)	0	0	0	0		003
280262 SCS Collar 155 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	3,525	4,419,862	718.6300	0	0	0	1,834,791		1,834,791	1,834,791	0	0	0	23,479		003
280263 SCS Collar 155 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	3,525	0	503.0400	(384,965)	0	0	(2,263)		(2,263)	382,702	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
280264 SCS Collar 155 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.08/15/2011	.08/15/2016	3,525	0	984.5200	308,519	0	0	(1,006,309)		(1,006,309)	(1,314,828)	0	0	0	0		003
290289 SCS Collar 176 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	964	1,989,560	1,088.2000	(220,024)	0	0	(4,444)		(4,444)	215,580	0	0	0	10,947		003
290290 SCS Collar 176 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	964	0	1,209.1100	183,307	0	0	795,071		795,071	611,764	0	0	0	0		003
290291 SCS Collar 176 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	964	0	1,958.7600	0	0	0	(190,249)		(190,249)	(190,249)	0	0	0	0		003
290293 SCS Collar 177 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	3,643	7,516,281	967.2900	(660,486)	0	0	(7,210)		(7,210)	653,276	0	0	0	41,356		003
290294 SCS Collar 177 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	3,643	0	1,209.1100	0	0	0	3,003,667		3,003,667	3,003,667	0	0	0	0		003
290295 SCS Collar 177 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	3,643	0	1,644.3900	521,772	0	0	(1,586,796)		(1,586,796)	(2,108,569)	0	0	0	0		003
290296 SCS Collar 178 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	5,376	11,090,970	846.3800	(740,480)	0	0	(3,919)		(3,919)	736,561	0	0	0	61,025		003
290297 SCS Collar 178 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	5,376	0	1,209.1100	0	0	0	4,432,189		4,432,189	4,432,189	0	0	0	0		003
290298 SCS Collar 178 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	5,376	0	1,475.1100	535,795	0	0	(3,125,091)		(3,125,091)	(3,660,886)	0	0	0	0		003
290308 SCS Collar 170 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	1,430	1,792,580	642.1600	(253,827)	0	0	(5,987)		(5,987)	247,840	0	0	0	9,863		003
290309 SCS Collar 170 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	1,430	0	713.5100	0	0	0	750,939		750,939	750,939	0	0	0	0		003
290310 SCS Collar 170 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	1,430	0	1,441.2900	221,707	0	0	(41,232)		(41,232)	(262,939)	0	0	0	0		003
290311 SCS Collar 171 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	9,526	11,945,287	570.8100	(1,377,140)	0	0	(19,126)		(19,126)	1,358,015	0	0	0	65,725		003
290312 SCS Collar 171 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	9,526	0	713.5100	0	0	0	5,004,061		5,004,061	5,004,061	0	0	0	0		003
290313 SCS Collar 171 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	9,526	0	1,155.8900	1,163,103	0	0	(1,528,451)		(1,528,451)	(2,691,554)	0	0	0	0		003
290314 SCS Collar 172 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	5,228	6,555,234	499.4600	(600,194)	0	0	(4,423)		(4,423)	595,772	0	0	0	36,068		003
290315 SCS Collar 172 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	5,228	0	713.5100	0	0	0	2,746,087		2,746,087	2,746,087	0	0	0	0		003
290316 SCS Collar 172 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	.09/15/2011	.09/14/2016	5,228	0	1,006.0500	482,737	0	0	(1,413,868)		(1,413,868)	(1,896,605)	0	0	0	0		003
303236 SCS Collar 182 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	528	0	1,080.7740	(12,090)	0	0	(2,752)		(2,752)	9,338	0	0	0	0		003
303237 SCS Collar 182 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	528	0	1,200.8600	0	0	0	439,234		439,234	439,234	0	0	0	0		003
303238 SCS Collar 182 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	528	1,089,229	2,137.5308	0	0	0	(52,953)		(52,953)	(52,953)	0	0	0	6,193		003
303239 SCS Collar 183 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	2,775	0	960.6880	(63,540)	0	0	(6,424)		(6,424)	57,116	0	0	0	0		003
303240 SCS Collar 183 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	2,775	0	1,200.8600	0	0	0	2,308,381		2,308,381	2,308,381	0	0	0	0		003
303241 SCS Collar 183 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	2,775	5,724,466	1,693.2126	0	0	0	(1,105,498)		(1,105,498)	(1,105,498)	0	0	0	32,548		003
303242 SCS Collar 184 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	5,039	0	840.6020	(115,391)	0	0	(4,478)		(4,478)	110,912	0	0	0	0		003
303243 SCS Collar 184 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	5,039	0	1,200.8600	0	0	0	4,192,079		4,192,079	4,192,079	0	0	0	0		003
303244 SCS Collar 184 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	5,039	10,395,782	1,513.0836	0	0	0	(2,768,198)		(2,768,198)	(2,768,198)	0	0	0	59,109		003
303255 SCS Collar 188 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	1,381	0	619.7400	(18,133)	0	0	(5,655)		(5,655)	12,478	0	0	0	0		003
303256 SCS Collar 188 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	1,381	0	688.6000	0	0	0	757,214		757,214	757,214	0	0	0	0		003
303257 SCS Collar 188 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	1,381	1,731,780	1,631.9820	0	0	0	(9,680)		(9,680)	(9,680)	0	0	0	9,847		003
303258 SCS Collar 189 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	4,808	0	550.8800	(63,133)	0	0	(9,831)		(9,831)	53,302	0	0	0	0		003
303259 SCS Collar 189 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	4,808	0	688.6000	0	0	0	2,636,323		2,636,323	2,636,323	0	0	0	0		003
303260 SCS Collar 189 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	4,808	6,029,362	1,170.9200	0	0	0	(740,381)		(740,381)	(740,381)	0	0	0	34,282		003
303261 SCS Collar 190 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	5,107	0	482.0200	(67,061)	0	0	(4,614)		(4,614)	62,447	0	0	0	0		003
303262 SCS Collar 190 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	5,107	0	688.6000	0	0	0	2,800,343		2,800,343	2,800,343	0	0	0	0		003
303263 SCS Collar 190 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.10/17/2011	.10/14/2016	5,107	6,404,489	1,005.3560	0	0	0	(1,395,282)		(1,395,282)	(1,395,282)	0	0	0	36,415		003
316708 SCS Collar 197 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.11/15/2011	.11/14/2016	471	0	1,132.0290	0	0	0	(3,883)		(3,883)	(3,883)	0	0	0	0		003
316709 SCS Collar 197 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.11/15/2011	.11/14/2016	471	0	1,257.8100	0	0	0	366,164		366,164	366,164	0	0	0	0		003
316710 SCS Collar 197 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.11/15/2011	.11/14/2016	471	971,021	2,276.6361	(14,948)	0	0	(24,285)		(24,285)	(9,337)	0	0	0	5,699		003
316711 SCS Collar 198 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.11/15/2011	.11/14/2016	2,934	0	1,006.2480	0	0	0	(11,281)		(11,281)	(11,281)	0	0	0	0		003
316712 SCS Collar 198 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.11/15/2011	.11/14/2016	2,934	0	1,257.8100	0	0	0	2,282,958		2,282,958	2,282,958	0	0	0	0		003

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
316713 SCS Collar 198 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	2,934	6,054,126	1,811.2464	(93,198)	0	0	(909,087)		(909,087)	(815,889)	0	0	0	35,535		003
316714 SCS Collar 199 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	7,672	0	880.4670	0	0	0	(11,947)		(11,947)	(11,947)	0	0	0	0		003
316715 SCS Collar 199 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	7,672	0	1,257.8100	0	0	0	5,968,706		5,968,706	5,968,706	0	0	0	0		003
316716 SCS Collar 199 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	7,672	15,828,314	1,609.9968	(243,662)	0	0	(3,591,414)		(3,591,414)	(3,347,752)	0	0	0	92,906		003
316727 SCS Collar 203 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	715	0	668.7720	0	0	0	(5,290)		(5,290)	(5,290)	0	0	0	0		003
316728 SCS Collar 203 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	715	0	743.0800	0	0	0	355,908		355,908	355,908	0	0	0	0		003
316729 SCS Collar 203 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	715	896,062	1,671.9300	(13,408)	0	0	(4,450)		(4,450)	8,958	0	0	0	5,260		003
316730 SCS Collar 204 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	5,964	0	594.4640	0	0	0	(23,316)		(23,316)	(23,316)	0	0	0	0		003
316731 SCS Collar 204 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	5,964	0	743.0800	0	0	0	2,970,604		2,970,604	2,970,604	0	0	0	0		003
316732 SCS Collar 204 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	5,964	7,478,998	1,248.3744	(111,908)	0	0	(665,477)		(665,477)	(553,569)	0	0	0	43,899		003
316733 SCS Collar 205 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	6,069	0	520.1560	0	0	0	(11,219)		(11,219)	(11,219)	0	0	0	0		003
316734 SCS Collar 205 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	6,069	0	743.0800	0	0	0	3,022,886		3,022,886	3,022,886	0	0	0	0		003
316735 SCS Collar 205 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2016	6,069	7,610,622	1,062.6044	(113,878)	0	0	(1,410,257)		(1,410,257)	(1,296,379)	0	0	0	44,671		003
326835 SCS Collar 213 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	954	0	1,094.1800	0	0	0	(7,307)		(7,307)	(7,307)	0	0	0	0		003
326836 SCS Collar 213 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	954	0	1,215.7500	0	0	0	778,868		778,868	778,868	0	0	0	0		003
326837 SCS Collar 213 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	954	1,968,503	2,224.8200	(33,710)	0	0	(69,482)		(69,482)	(35,773)	0	0	0	11,894		003
326838 SCS Collar 214 S&P500	LIFE HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	5,474	0	972.6100	0	0	0	(19,891)		(19,891)	(19,891)	0	0	0	0		003
326839 SCS Collar 214 S&P500	LIFE HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	5,474	0	1,215.7600	0	0	0	4,468,348		4,468,348	4,468,348	0	0	0	0		003
326840 SCS Collar 214 S&P500	LIFE HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	5,474	11,293,345	1,781.0900	(193,394)	0	0	(1,837,359)		(1,837,359)	(1,643,964)	0	0	0	68,235		003
326841 SCS Collar 215 S&P500	LIFE HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	8,869	0	851.0300	0	0	0	(13,398)		(13,398)	(13,398)	0	0	0	0		003
326842 SCS Collar 215 S&P500	LIFE HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	8,869	0	1,215.7600	0	0	0	7,240,003		7,240,003	7,240,003	0	0	0	0		003
326843 SCS Collar 215 S&P500	LIFE HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	8,869	18,298,443	1,578.0600	(313,354)	0	0	(4,402,037)		(4,402,037)	(4,088,683)	0	0	0	110,561		003
326860 SCS Collar 221 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	947	0	644.4100	0	0	0	(6,658)		(6,658)	(6,658)	0	0	0	0		003
326861 SCS Collar 221 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	947	0	716.0100	0	0	0	495,048		495,048	495,048	0	0	0	0		003
326862 SCS Collar 221 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	947	1,187,380	1,589.5400	(19,703)	0	0	(12,802)		(12,802)	6,901	0	0	0	7,174		003
326863 SCS Collar 222 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	8,138	0	572.8100	0	0	0	(31,098)		(31,098)	(31,098)	0	0	0	0		003
326864 SCS Collar 222 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	8,138	0	716.0100	0	0	0	4,254,655		4,254,655	4,254,655	0	0	0	0		003
326865 SCS Collar 222 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	8,138	10,204,814	1,231.5400	(169,333)	0	0	(1,011,902)		(1,011,902)	(842,569)	0	0	0	61,658		003
326866 SCS Collar 223 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	8,897	0	501.2100	0	0	0	(16,629)		(16,629)	(16,629)	0	0	0	0		003
326867 SCS Collar 223 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	8,897	0	716.0100	0	0	0	4,651,133		4,651,133	4,651,133	0	0	0	0		003
326868 SCS Collar 223 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/14/2016	8,897	11,155,769	1,074.0200	(185,112)	0	0	(2,016,839)		(2,016,839)	(1,831,726)	0	0	0	67,404		003
331542 SCS Collar 232 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	2,938	0	1,308.0400	689,250	0	0	2,152,992		2,152,992	1,463,742	0	0	0	0		003
331543 SCS Collar 232 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	2,938	0	1,046.4300	(603,696)	0	0	(19,796)		(19,796)	583,900	0	0	0	0		003
331545 SCS Collar 232 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	2,938	6,061,376	1,805.1000	(223,522)	0	0	(947,825)		(947,825)	(724,303)	0	0	0	37,773		003
331547 SCS Collar 233 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	7,197	0	915.6300	(1,156,131)	0	0	(21,188)		(21,188)	1,134,943	0	0	0	0		003
331548 SCS Collar 233 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	7,197	0	1,621.9700	(870,265)	0	0	(3,335,773)		(3,335,773)	(2,465,508)	0	0	0	0		003
331549 SCS Collar 233 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	7,197	14,848,265	1,308.0400	1,688,423	0	0	5,274,081		5,274,081	3,585,658	0	0	0	92,532		003
331555 SCS Collar 236 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	131	0	1,308.0400	30,848	0	0	96,358		96,358	65,510	0	0	0	0		003
331556 SCS Collar 236 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	131	0	915.6300	(20,804)	0	0	(387)		(387)	20,417	0	0	0	0		003
331557 SCS Collar 236 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	131	271,278	1,752.7700	(11,490)	0	0	(47,551)		(47,551)	(36,062)	0	0	0	1,691		003
331558 SCS Collar 237 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	884	0	779.2600	165,950	0	0	413,475		413,475	247,525	0	0	0	0		003
331559 SCS Collar 237 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	884	0	701.3300	(174,173)	0	0	(10,615)		(10,615)	163,558	0	0	0	0		003
331560 SCS Collar 237 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	01/18/2012	01/17/2017	884	1,108,702	1,667.6200	(16,516)	0	0	(8,138)		(8,138)	8,378	0	0	0	6,909		003

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331561 SCS Collar 238 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.01/18/2012	.01/17/2017	5,406	0	779.2600	1,014,729	0	0	2,528,265		2,528,265	1,513,536	0	0	0	0		003
331562 SCS Collar 238 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.01/18/2012	.01/17/2017	5,406	0	623.4100	(863,404)	0	0	(36,732)		(36,732)	826,672	0	0	0	0		003
331563 SCS Collar 238 Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	.01/18/2012	.01/17/2017	5,406	6,779,352	1,270.1900	(302,597)	0	0	(587,384)		(587,384)	(284,788)	0	0	0	42,248		003
331570 SCS Collar 240 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.01/18/2012	.01/17/2017	729	0	1,308.0400	0	0	0	533,906		533,906	533,906	0	0	0	0		003
331571 SCS Collar 240 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.01/18/2012	.01/17/2017	729	0	1,177.2360	0	0	0	(9,809)		(9,809)	(9,809)	0	0	0	0		003
331572 SCS Collar 240 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.01/18/2012	.01/17/2017	729	1,503,122	2,236.7484	(34,213)	0	0	(54,433)		(54,433)	(20,221)	0	0	0	9,367		003
331579 SCS Collar 243 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.01/18/2012	.01/17/2017	7,233	0	779.2600	0	0	0	3,382,222		3,382,222	3,382,222	0	0	0	0		003
331580 SCS Collar 243 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.01/18/2012	.01/17/2017	7,233	0	545.4820	0	0	0	(25,138)		(25,138)	(25,138)	0	0	0	0		003
331581 SCS Collar 243 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.01/18/2012	.01/17/2017	7,233	9,069,175	1,098.7566	(202,332)	0	0	(1,543,415)		(1,543,415)	(1,341,083)	0	0	0	56,517		003
331593 SCS Collar 245 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/18/2012	.01/17/2017	154	0	779.2600	0	0	0	72,012		72,012	72,012	0	0	0	0		003
331594 SCS Collar 245 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/18/2012	.01/17/2017	154	0	545.4800	(1,009)	0	0	(535)		(535)	474	0	0	0	0		003
331595 SCS Collar 245 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/18/2012	.01/17/2017	154	193,098	1,387.0800	0	0	0	(9,003)		(9,003)	(9,003)	0	0	0	1,203		003
333603 SCS Collar 256 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	83	0	1,074.5840	0	0	0	(733)		(733)	(733)	0	0	0	0		003
333604 SCS Collar 256 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	83	0	1,343.2300	0	0	0	57,929		57,929	57,929	0	0	0	0		003
333605 SCS Collar 256 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	83	170,489	2,068.5742	(999)	0	0	(12,889)		(12,889)	(11,890)	0	0	0	1,088		003
333609 SCS Collar 258 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	109	0	940.2610	0	0	0	(437)		(437)	(437)	0	0	0	0		003
333610 SCS Collar 258 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	109	0	1,343.2300	0	0	0	76,715		76,715	76,715	0	0	0	0		003
333611 SCS Collar 258 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	109	225,783	1,773.0636	(1,323)	0	0	(38,207)		(38,207)	(36,884)	0	0	0	1,441		003
333618 SCS Collar 260 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	3,127	0	1,074.5840	0	0	0	(27,750)		(27,750)	(27,750)	0	0	0	0		003
333688 SCS Collar 260 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	3,127	0	1,343.2300	0	0	0	2,191,807		2,191,807	2,191,807	0	0	0	0		003
333689 SCS Collar 260 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	3,127	6,450,914	1,826.7928	(153,213)	0	0	(968,892)		(968,892)	(815,679)	0	0	0	41,182		003
333693 SCS Collar 262 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	5,351	0	940.2610	0	0	0	(21,373)		(21,373)	(21,373)	0	0	0	0		003
333696 SCS Collar 262 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	5,351	0	1,343.2300	0	0	0	3,750,604		3,750,604	3,750,604	0	0	0	0		003
333697 SCS Collar 262 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	5,351	11,038,744	1,638.7406	(262,176)	0	0	(2,417,162)		(2,417,162)	(2,154,986)	0	0	0	70,470		003
333698 SCS Collar 263 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	1,088	0	1,208.9070	0	0	0	(18,655)		(18,655)	(18,655)	0	0	0	0		003
333699 SCS Collar 263 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	1,088	0	1,343.2300	0	0	0	762,957		762,957	762,957	0	0	0	0		003
333700 SCS Collar 263 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	1,088	2,245,532	2,296.9233	(53,333)	0	0	(64,652)		(64,652)	(11,319)	0	0	0	14,335		003
333702 SCS Collar 265 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	8,621	0	569.7860	0	0	0	(41,948)		(41,948)	(41,948)	0	0	0	0		003
333704 SCS Collar 265 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	8,621	0	813.9800	0	0	0	3,785,100		3,785,100	3,785,100	0	0	0	0		003
333706 SCS Collar 265 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	8,621	10,809,782	1,115.1526	(255,946)	0	0	(1,773,546)		(1,773,546)	(1,517,600)	0	0	0	69,008		003
333708 SCS Collar 266 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	806	0	732.5820	0	0	0	(12,794)		(12,794)	(12,794)	0	0	0	0		003
333709 SCS Collar 266 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	806	0	813.9800	0	0	0	353,860		353,860	353,860	0	0	0	0		003
333711 SCS Collar 266 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	806	1,010,577	1,619.8202	(23,928)	0	0	(11,752)		(11,752)	12,176	0	0	0	6,451		003
333719 SCS Collar 270 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	5,504	0	651.1840	0	0	0	(50,943)		(50,943)	(50,943)	0	0	0	0		003
333720 SCS Collar 270 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	5,504	0	813.9800	0	0	0	2,416,596		2,416,596	2,416,596	0	0	0	0		003
333721 SCS Collar 270 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2012	.02/14/2017	5,504	6,901,500	1,286.0884	(163,408)	0	0	(576,771)		(576,771)	(413,363)	0	0	0	44,058		003
338353 SCS Collar 277 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	2,043	0	831.4600	0	0	0	870,285		870,285	870,285	0	0	0	0		003
338354 SCS Collar 277 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	2,043	0	748.3140	0	0	0	(38,237)		(38,237)	(38,237)	0	0	0	0		003
338356 SCS Collar 277 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	2,043	2,562,308	1,721.1222	(42,012)	0	0	(17,459)		(17,459)	24,553	0	0	0	16,738		003
338357 SCS Collar 279 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	9,379	11,760,371	831.4600	0	0	0	3,994,406		3,994,406	3,994,406	0	0	0	76,823		003
338359 SCS Collar 280 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	9,379	0	665.1680	0	0	0	(104,595)		(104,595)	(104,595)	0	0	0	0		003
338360 SCS Collar 279 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2012	.03/14/2017	9,379	0	1,346.9652	(192,826)	0	0	(761,832)		(761,832)	(569,006)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
338361 SCS Collar 279 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	7,694	0	831.4600	0	0	0	3,276,768		3,276,768	3,276,768	0	0	0	0		003
338363 SCS Collar 280 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	7,694	0	582.0220	0	0	0	(46,113)		(46,113)	(46,113)	0	0	0	0		003
338364 SCS Collar 280 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	7,694	9,647,486	1,172.3586	(158,182)	0	0	(1,324,891)		(1,324,891)	(1,166,709)	0	0	0	63,020		003
338367 SCS Collar 281 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	1,591	0	1,262.3400	0	0	0	(36,943)		(36,943)	(36,943)	0	0	0	0		003
338370 SCS Collar 281 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	1,591	0	1,402.6000	0	0	0	1,032,677		1,032,677	1,032,677	0	0	0	0		003
338371 SCS Collar 281 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	1,591	3,281,618	2,398.4460	(55,179)	0	0	(61,035)		(61,035)	(5,856)	0	0	0	21,437		003
338372 SCS Collar 282 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	6,567	0	1,122.0800	0	0	0	(82,618)		(82,618)	(82,618)	0	0	0	0		003
338374 SCS Collar 282 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	6,567	0	1,402.6000	0	0	0	4,263,545		4,263,545	4,263,545	0	0	0	0		003
338376 SCS Collar 282 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	6,567	13,548,629	1,935.5880	(227,812)	0	0	(1,572,071)		(1,572,071)	(1,344,258)	0	0	0	88,504		003
338381 SCS Collar 283 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	6,244	0	981.8200	0	0	0	(36,554)		(36,554)	(36,554)	0	0	0	0		003
338382 SCS Collar 283 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	6,244	0	1,402.6000	0	0	0	4,053,864		4,053,864	4,053,864	0	0	0	0		003
338383 SCS Collar 283 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/15/2012	.03/14/2017	6,244	12,882,302	1,739.2240	(216,609)	0	0	(2,354,585)		(2,354,585)	(2,137,977)	0	0	0	84,151		003
342852 SCS Collar 303 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI... E58DKGMJYYYJLN8C3868...	.04/17/2012	.04/18/2017	6,010	0	973.5500	(919,631)	0	0	(38,327)		(38,327)	881,303	0	0	0	0		003
342853 SCS Collar 303 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI... E58DKGMJYYYJLN8C3868...	.04/17/2012	.04/18/2017	6,010	0	1,390.7800	634,874	0	0	3,976,236		3,976,236	3,341,362	0	0	0	0		003
342854 SCS Collar 303 S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI... E58DKGMJYYYJLN8C3868...	.04/17/2012	.04/18/2017	6,010	12,398,419	1,668.9400	0	0	0	(2,611,775)		(2,611,775)	(2,611,775)	0	0	0	83,234		003
342928 SCS Collar 307 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	1,644	0	1,251.7020	0	0	0	(40,093)		(40,093)	(40,093)	0	0	0	0		003
342929 SCS Collar 307 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	1,644	0	1,390.7800	0	0	0	1,088,016		1,088,016	1,088,016	0	0	0	0		003
342930 SCS Collar 307 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	1,644	3,392,580	2,266.9714	(77,912)	0	0	(129,712)		(129,712)	(51,800)	0	0	0	22,775		003
342931 SCS Collar 308 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	9,085	0	1,112.6240	0	0	0	(121,850)		(121,850)	(121,850)	0	0	0	0		003
342932 SCS Collar 308 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	9,085	0	1,390.7800	0	0	0	6,010,973		6,010,973	6,010,973	0	0	0	0		003
342933 SCS Collar 308 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	9,085	18,743,004	1,849.7374	(430,439)	0	0	(2,747,840)		(2,747,840)	(2,317,400)	0	0	0	125,828		003
342957 SCS Collar 310 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	65	0	1,251.7020	(1,548)	0	0	(1,595)		(1,595)	(47)	0	0	0	0		003
342958 SCS Collar 310 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	65	134,991	1,390.7800	0	0	0	43,292		43,292	43,292	0	0	0	906		003
342959 SCS Collar 311 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	127	0	1,112.6240	0	0	0	(1,697)		(1,697)	(1,697)	0	0	0	0		003
342960 SCS Collar 311 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	127	0	1,390.7800	0	0	0	83,732		83,732	83,732	0	0	0	0		003
342961 SCS Collar 311 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	127	261,082	2,086.1700	(1,153)	0	0	(19,955)		(19,955)	(18,802)	0	0	0	1,753		003
342962 SCS Collar 312 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	186	0	973.5460	0	0	0	(1,188)		(1,188)	(1,188)	0	0	0	0		003
342963 SCS Collar 312 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	186	0	1,390.7800	0	0	0	123,219		123,219	123,219	0	0	0	0		003
342964 SCS Collar 312 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	186	384,205	1,808.0140	(1,697)	0	0	(61,800)		(61,800)	(60,103)	0	0	0	2,579		003
342972 SCS Collar 315 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	2,681	0	729.5670	0	0	0	(49,025)		(49,025)	(49,025)	0	0	0	0		003
342973 SCS Collar 315 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	2,681	0	810.6300	0	0	0	1,195,717		1,195,717	1,195,717	0	0	0	0		003
342974 SCS Collar 315 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	2,681	3,361,369	1,588.8348	(74,039)	0	0	(60,283)		(60,283)	13,756	0	0	0	22,566		003
342975 SCS Collar 316 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	15,564	0	648.5040	0	0	0	(171,199)		(171,199)	(171,199)	0	0	0	0		003
342976 SCS Collar 316 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	15,564	0	810.6300	0	0	0	6,942,645		6,942,645	6,942,645	0	0	0	0		003
342977 SCS Collar 316 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	15,564	19,516,980	1,264.5828	(429,890)	0	0	(1,939,737)		(1,939,737)	(1,509,847)	0	0	0	131,023		003
342979 SCS Collar 317 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	10,727	13,451,665	567.4410	0	0	0	(64,532)		(64,532)	(64,532)	0	0	0	90,305		003
342980 SCS Collar 317 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	10,727	0	810.6300	0	0	0	4,785,071		4,785,071	4,785,071	0	0	0	0		003
342981 SCS Collar 317 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	10,727	0	1,102.4568	(296,292)	0	0	(2,385,444)		(2,385,444)	(2,089,152)	0	0	0	0		003
342985 SCS Collar 319 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	112	0	648.5040	0	0	0	(1,235)		(1,235)	(1,235)	0	0	0	0		003
342986 SCS Collar 319 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	112	0	810.6300	0	0	0	50,074		50,074	50,074	0	0	0	0		003
342987 SCS Collar 319 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	112	140,766	1,418.6025	(596)	0	0	(6,700)		(6,700)	(6,104)	0	0	0	945		003
342988 SCS Collar 320 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	320	400,642	567.4410	0	0	0	(1,922)		(1,922)	(1,922)	0	0	0	2,690		003
342989 SCS Collar 320 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/17/2012	.04/18/2017	320	0	810.6300	0	0	0	142,516		142,516	142,516	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
342990 SCS Collar 320 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/17/2012	.04/18/2017	320	0	1,199.7324	(1,697)	0	0	(51,298)		(51,298)	(49,601)	0	0	0	0		003
346305 SCS Collar 334 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	1,660	0	1,197.5900	0	0	0	(35,205)		(35,205)	(35,205)	0	0	0	0		003
346306 SCS Collar 334 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	1,660	0	1,330.6600	0	0	0	1,184,479		1,184,479	1,184,479	0	0	0	0		003
346307 SCS Collar 334 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	1,660	3,424,924	2,408.4900	(80,647)	0	0	(72,454)		(72,454)	8,193	0	0	0	23,460		003
346308 SCS Collar 335 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	7,503	0	1,064.5300	0	0	0	(86,532)		(86,532)	(86,532)	0	0	0	0		003
346309 SCS Collar 335 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	7,503	0	1,330.6600	0	0	0	5,353,472		5,353,472	5,353,472	0	0	0	0		003
346310 SCS Collar 335 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	7,503	15,479,605	1,796.3900	(364,498)	0	0	(2,571,477)		(2,571,477)	(2,206,979)	0	0	0	106,030		003
346311 SCS Collar 336 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	6,047	0	931.4600	0	0	0	(33,418)		(33,418)	(33,418)	0	0	0	0		003
346312 SCS Collar 336 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	6,047	0	1,330.6600	0	0	0	4,314,848		4,314,848	4,314,848	0	0	0	0		003
346313 SCS Collar 336 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	6,047	12,476,400	1,610.1000	(293,781)	0	0	(2,912,576)		(2,912,576)	(2,618,795)	0	0	0	85,459		003
346323 SCS Collar 342 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	33	0	1,197.5900	(1,203)	0	0	(701)		(701)	502	0	0	0	0		003
346324 SCS Collar 342 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	33	68,219	1,330.6600	0	0	0	23,596		23,596	23,596	0	0	0	467		003
346325 SCS Collar 340 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	28	0	1,064.5300	0	0	0	(321)		(321)	(321)	0	0	0	0		003
346326 SCS Collar 340 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	28	0	1,330.6600	0	0	0	19,843		19,843	19,843	0	0	0	0		003
346327 SCS Collar 340 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	28	57,367	2,075.8300	(333)	0	0	(4,645)		(4,645)	(4,311)	0	0	0	393		003
346328 SCS Collar 341 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	292	0	931.4600	0	0	0	(1,611)		(1,611)	(1,611)	0	0	0	0		003
346329 SCS Collar 341 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	292	0	1,330.6600	0	0	0	208,044		208,044	208,044	0	0	0	0		003
346330 SCS Collar 341 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	292	601,572	1,743.1600	(3,496)	0	0	(111,155)		(111,155)	(107,659)	0	0	0	4,121		003
346355 SCS Collar 346 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	2,286	0	699.6200	0	0	0	(37,424)		(37,424)	(37,424)	0	0	0	0		003
346356 SCS Collar 346 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	2,286	0	777.3600	0	0	0	1,088,330		1,088,330	1,088,330	0	0	0	0		003
346357 SCS Collar 346 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	2,286	2,866,450	1,585.8100	(64,875)	0	0	(56,958)		(56,958)	7,917	0	0	0	19,634		003
346358 SCS Collar 347 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	15,608	0	621.8900	0	0	0	(154,017)		(154,017)	(154,017)	0	0	0	0		003
346359 SCS Collar 347 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	15,608	0	777.3600	0	0	0	7,430,911		7,430,911	7,430,911	0	0	0	0		003
346360 SCS Collar 347 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	15,608	19,571,548	1,220.4560	(442,954)	0	0	(2,375,928)		(2,375,928)	(1,932,975)	0	0	0	134,058		003
346361 SCS Collar 348 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	10,687	0	544.1500	0	0	0	(58,249)		(58,249)	(58,249)	0	0	0	0		003
346362 SCS Collar 348 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	10,687	0	777.3600	0	0	0	5,088,273		5,088,273	5,088,273	0	0	0	0		003
346363 SCS Collar 348 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	10,687	13,401,502	1,057.2100	(303,310)	0	0	(2,745,108)		(2,745,108)	(2,441,798)	0	0	0	91,796		003
346373 SCS Collar 352 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	5	0	699.6200	(68)	0	0	(84)		(84)	(17)	0	0	0	0		003
346374 SCS Collar 352 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	5	6,453	777.3600	0	0	0	2,452		2,452	2,452	0	0	0	44		003
346375 SCS Collar 353 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	48	0	621.8900	0	0	0	(470)		(470)	(470)	0	0	0	0		003
346376 SCS Collar 353 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	48	0	777.3600	0	0	0	22,662		22,662	22,662	0	0	0	0		003
346377 SCS Collar 353 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	48	59,684	1,383.7000	(333)	0	0	(3,574)		(3,574)	(3,241)	0	0	0	409		003
346378 SCS Collar 354 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	364	0	544.1500	0	0	0	(1,984)		(1,984)	(1,984)	0	0	0	0		003
346379 SCS Collar 354 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	364	0	777.3600	0	0	0	173,323		173,323	173,323	0	0	0	0		003
346380 SCS Collar 354 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2012	.05/15/2017	364	456,503	1,158.2700	(2,548)	0	0	(68,909)		(68,909)	(66,361)	0	0	0	3,127		003
355611 SCS Collar 358 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	23,595	0	617.0560	(748,525)	0	0	(244,564)		(244,564)	503,961	0	0	0	0		003
355612 SCS Collar 358 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	23,595	0	771.3200	0	0	0	11,396,291		11,396,291	11,396,291	0	0	0	0		003
355613 SCS Collar 358 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	23,595	29,586,399	1,280.3912	0	0	0	(2,931,495)		(2,931,495)	(2,931,495)	0	0	0	207,047		003
355618 SCS Collar 360 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	12,698	0	539.9240	(402,827)	0	0	(73,805)		(73,805)	329,022	0	0	0	0		003
355619 SCS Collar 360 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	12,698	15,922,259	771.3200	0	0	0	6,133,042		6,133,042	6,133,042	0	0	0	111,425		003
355620 SCS Collar 360 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	12,698	0	1,095.2744	0	0	0	(2,972,042)		(2,972,042)	(2,972,042)	0	0	0	0		003
355622 SCS Collar 363 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	9,070	0	1,342.8400	0	0	0	6,377,727		6,377,727	6,377,727	0	0	0	0		003
355626 SCS Collar 363 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	9,070	0	1,074.2720	(500,922)	0	0	(120,484)		(120,484)	380,438	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
355628 SCS Collar 363 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	9,070	18,711,549	1,866.5476	0	0	0	(2,697,608)		(2,697,608)	(2,697,608)	0	0	0	130,944		003
355631 SCS Collar 381 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	6,446	0	1,342.8400	0	0	0	4,532,854		4,532,854	4,532,854	0	0	0	0		003
355632 SCS Collar 381 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	6,446	13,298,889	939.9880	(356,021)	0	0	(41,883)		(41,883)	314,139	0	0	0	93,066		003
355633 SCS Collar 366 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	214	268,243	539.9240	(2,251)	0	0	(1,243)		(1,243)	1,007	0	0	0	1,877		003
355635 SCS Collar 366 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	214	0	771.3200	0	0	0	103,324		103,324	103,324	0	0	0	0		003
355637 SCS Collar 366 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	214	0	1,195.5460	0	0	0	(36,479)		(36,479)	(36,479)	0	0	0	0		003
355644 SCS Collar 368 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	175	0	1,342.8400	0	0	0	123,060		123,060	123,060	0	0	0	0		003
355645 SCS Collar 368 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	175	361,049	1,208.5560	(5,875)	0	0	(4,187)		(4,187)	1,688	0	0	0	2,527		003
355646 SCS Collar 369 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	319	0	1,342.8400	0	0	0	224,651		224,651	224,651	0	0	0	0		003
355647 SCS Collar 369 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	319	0	939.9880	(5,852)	0	0	(2,076)		(2,076)	3,776	0	0	0	0		003
355648 SCS Collar 369 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	319	659,106	1,799.4056	0	0	0	(109,827)		(109,827)	(109,827)	0	0	0	4,612		003
355660 SCS Collar 374 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2012	.06/14/2017	2,301	4,747,408	1,342.8400	0	0	0	1,618,126		1,618,126	1,618,126	0	0	0	33,223		003
355661 SCS Collar 374 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2012	.06/14/2017	2,301	0	1,208.5600	(127,089)	0	0	(55,056)		(55,056)	72,034	0	0	0	0		003
355662 SCS Collar 374 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/15/2012	.06/14/2017	2,301	0	2,524.5400	0	0	0	(62,557)		(62,557)	(62,557)	0	0	0	0		003
355789 SCS Collar 381 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	6,446	0	1,665.1216	0	0	0	(2,846,911)		(2,846,911)	(2,846,911)	0	0	0	0		003
355790 SCS Collar 382 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	3,223	0	694.1880	0	0	0	(54,773)		(54,773)	(54,773)	0	0	0	0		003
355791 SCS Collar 382 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	3,223	0	771.3200	0	0	0	1,556,745		1,556,745	1,556,745	0	0	0	0		003
355792 SCS Collar 382 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.06/15/2012	.06/14/2017	3,223	4,041,529	1,936.0132	(102,249)	0	0	(10,979)		(10,979)	91,270	0	0	0	28,283		003
360762 SCS Collar 397 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	4,035	0	1,090.9400	0	0	0	(0)		(0)	(0)	0	0	0	0		003
360763 SCS Collar 397 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	4,035	0	1,363.6700	0	0	0	2,816,532		2,816,532	2,816,532	0	0	0	0		003
360764 SCS Collar 399 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	8,307	0	1,609.1300	(550,671)	0	0	(4,052,258)		(4,052,258)	(3,501,587)	0	0	0	0		003
360765 SCS Collar 398 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	9,889	20,403,104	1,090.9400	0	0	0	(157,424)		(157,424)	(157,424)	0	0	0	145,746		003
360766 SCS Collar 398 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	9,889	0	1,363.6700	0	0	0	6,797,025		6,797,025	6,797,025	0	0	0	0		003
360768 SCS Collar 399 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	8,307	17,138,244	954.5700	0	0	0	(67,157)		(67,157)	(67,157)	0	0	0	122,424		003
360769 SCS Collar 399 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	8,307	0	1,363.6700	0	0	0	5,709,383		5,709,383	5,709,383	0	0	0	0		003
360773 SCS Collar 398 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	9,889	0	1,813.6800	(655,574)	0	0	(3,346,252)		(3,346,252)	(2,690,678)	0	0	0	0		003
360774 SCS Collar 397 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	4,035	8,324,030	1,568.2200	(208,755)	0	0	(1,991,331)		(1,991,331)	(1,782,575)	0	0	0	8,151		003
360775 SCS Collar 400 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	192	396,383	1,227.3000	0	0	0	(0)		(0)	(0)	0	0	0	388		003
360776 SCS Collar 400 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	192	0	1,363.6700	0	0	0	134,122		134,122	134,122	0	0	0	0		003
360777 SCS Collar 400 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	192	0	2,004.5900	(5,627)	0	0	(13,190)		(13,190)	(7,562)	0	0	0	0		003
360778 SCS Collar 401 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	58	119,520	1,090.9400	0	0	0	(922)		(922)	(922)	0	0	0	854		003
360779 SCS Collar 401 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	58	0	1,363.6700	0	0	0	39,815		39,815	39,815	0	0	0	0		003
360780 SCS Collar 401 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	58	0	2,059.1400	(1,672)	0	0	(10,790)		(10,790)	(9,118)	0	0	0	0		003
360784 SCS Collar 402 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	212	437,231	954.5700	0	0	0	(1,713)		(1,713)	(1,713)	0	0	0	3,123		003
360785 SCS Collar 402 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	212	0	1,363.6700	0	0	0	145,659		145,659	145,659	0	0	0	0		003
360786 SCS Collar 402 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2017	212	0	1,745.5000	(6,116)	0	0	(81,932)		(81,932)	(75,815)	0	0	0	0		003
360789 SCS Collar 395 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	864	0	719.5100	0	0	0	(0)		(0)	(0)	0	0	0	0		003
360790 SCS Collar 395 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	864	0	799.4500	0	0	0	391,633		391,633	391,633	0	0	0	0		003
360791 SCS Collar 395 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	864	1,083,842	1,199.1800	(26,216)	0	0	(50,474)		(50,474)	(24,259)	0	0	0	1,061		003
360792 SCS Collar 396 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	5,771	0	639.5600	0	0	0	(0)		(0)	(0)	0	0	0	0		003
360793 SCS Collar 396 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	5,771	0	799.4500	0	0	0	2,615,055		2,615,055	2,615,055	0	0	0	0		003
360795 SCS Collar 396 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/17/2012	.07/14/2015	5,771	7,237,115	1,015.3000	(175,049)	0	0	(1,369,427)		(1,369,427)	(1,194,378)	0	0	0	7,087		003

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
360800 SCS Collar 388 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	20,138	0	639.5600	0	0	0	(264,230)		(264,230)	(264,230)	0	0	0	0		003
360801 SCS Collar 388 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	20,138	0	799.4500	0	0	0	9,271,231		9,271,231	9,271,231	0	0	0	0		003
360802 SCS Collar 388 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	20,138	25,251,477	1,231.1500	(782,547)	0	0	(3,099,700)		(3,099,700)	(2,317,153)	0	0	0	180,380		003
360803 SCS Collar 389 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	11,530	0	559.6200	0	0	0	(86,920)		(86,920)	(86,920)	0	0	0	0		003
360804 SCS Collar 389 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	11,530	0	799.4500	0	0	0	5,308,541		5,308,541	5,308,541	0	0	0	0		003
360805 SCS Collar 389 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	11,530	14,458,544	1,071.2600	(448,072)	0	0	(2,921,968)		(2,921,968)	(2,473,896)	0	0	0	103,282		003
360806 SCS Collar 390 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	261	0	719.5100	0	0	0	0		0	(0)	0	0	0	0		003
360807 SCS Collar 390 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	261	0	799.4500	0	0	0	118,454		118,454	118,454	0	0	0	0		003
360808 SCS Collar 390 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	261	327,819	1,335.0800	(4,489)	0	0	(39)		(39)	4,450	0	0	0	321		003
360809 SCS Collar 391 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	464	0	639.5600	0	0	0	0		0	(0)	0	0	0	0		003
360810 SCS Collar 391 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	464	0	799.4500	0	0	0	210,270		210,270	210,270	0	0	0	0		003
360811 SCS Collar 391 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2015	464	581,918	1,071.2600	(7,968)	0	0	(84,185)		(84,185)	(76,217)	0	0	0	570		003
360812 SCS Collar 392 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	96	120,775	719.5100	0	0	0	(2,024)		(2,024)	(2,024)	0	0	0	863		003
360813 SCS Collar 392 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	96	0	799.4500	(2,045)	0	0	44,345		44,345	42,300	0	0	0	0		003
360814 SCS Collar 393 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	108	0	639.5600	0	0	0	(1,411)		(1,411)	(1,411)	0	0	0	0		003
360815 SCS Collar 393 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	108	0	799.4500	0	0	0	49,525		49,525	49,525	0	0	0	0		003
360816 SCS Collar 393 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	108	134,892	1,391.0400	(1,820)	0	0	(8,597)		(8,597)	(6,776)	0	0	0	964		003
360817 SCS Collar 394 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	161	0	559.6200	0	0	0	(1,216)		(1,216)	(1,216)	0	0	0	0		003
360818 SCS Collar 394 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	161	0	799.4500	0	0	0	74,289		74,289	74,289	0	0	0	0		003
360819 SCS Collar 394 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/17/2012	.07/14/2017	161	202,338	1,167.2000	(2,730)	0	0	(30,824)		(30,824)	(28,093)	0	0	0	1,445		003
360835 SCS Collar 404 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2015	1,203	0	1,227.3000	0	0	0	(0)		(0)	(0)	0	0	0	0		003
360836 SCS Collar 404 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2015	1,203	0	1,363.6700	0	0	0	839,536		839,536	839,536	0	0	0	0		003
360837 SCS Collar 404 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2015	1,203	2,481,172	1,772.7700	(62,222)	0	0	(347,879)		(347,879)	(285,658)	0	0	0	2,430		003
360838 SCS Collar 405 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	2,662	0	1,227.3000	0	0	0	(73,783)		(73,783)	(73,783)	0	0	0	0		003
360839 SCS Collar 405 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	2,662	0	1,363.6700	0	0	0	1,829,539		1,829,539	1,829,539	0	0	0	0		003
360840 SCS Collar 405 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	2,662	5,491,863	2,359.1500	(176,490)	0	0	(169,394)		(169,394)	7,096	0	0	0	39,230		003
360841 SCS Collar 406 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2015	293	0	1,090.9400	0	0	0	(0)		(0)	(0)	0	0	0	0		003
360842 SCS Collar 406 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2015	293	0	1,363.6700	0	0	0	204,250		204,250	204,250	0	0	0	0		003
360843 SCS Collar 406 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2015	293	603,652	1,636.4000	(8,579)	0	0	(124,465)		(124,465)	(115,886)	0	0	0	591		003
360844 SCS Collar 407 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	155	320,737	1,227.3000	(7,632)	0	0	(4,309)		(4,309)	3,323	0	0	0	2,291		003
360845 SCS Collar 407 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	155	0	1,363.6700	0	0	0	106,847		106,847	106,847	0	0	0	0		003
360847 SCS Collar 387 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	2,633	0	719.5100	0	0	0	(55,329)		(55,329)	(55,329)	0	0	0	0		003
360848 SCS Collar 387 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	2,633	0	799.4500	0	0	0	1,212,245		1,212,245	1,212,245	0	0	0	0		003
360849 SCS Collar 387 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/17/2012	.07/14/2017	2,633	3,301,718	1,598.9000	(102,324)	0	0	(73,190)		(73,190)	29,134	0	0	0	23,585		003
364744 SCS Collar 430 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2012	.08/14/2015	574	1,184,555	1,264.9800	0	0	0	(32)		(32)	(32)	0	0	0	2,080		003
364748 SCS Collar 431 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2012	.08/14/2017	1,732	0	1,264.9800	0	0	0	(58,778)		(58,778)	(58,778)	0	0	0	0		003
364749 SCS Collar 431 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2012	.08/14/2017	1,732	0	1,405.5300	0	0	0	1,132,261		1,132,261	1,132,261	0	0	0	0		003
364753 SCS Collar 431 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2012	.08/14/2017	1,732	3,574,220	2,291.0100	(106,476)	0	0	(155,428)		(155,428)	(48,952)	0	0	0	26,058		003
364757 SCS Collar 430 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2012	.08/14/2015	574	0	1,405.5300	0	0	0	374,746		374,746	374,746	0	0	0	0		003
364759 SCS Collar 430 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2012	.08/14/2015	574	0	1,813.1300	(29,899)	0	0	(144,339)		(144,339)	(114,440)	0	0	0	0		003
364760 SCS Collar 432 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.08/15/2012	.08/14/2015	4,841	0	1,609.3300	(252,088)	0	0	(2,176,529)		(2,176,529)	(1,924,440)	0	0	0	0		003
364761 SCS Collar 433 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2012	.08/14/2017	8,269	0	1,124.4200	0	0	0	(167,413)		(167,413)	(167,413)	0	0	0	0		003
364762 SCS Collar 433 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.08/15/2012	.08/14/2017	8,269	0	1,405.5300	0	0	0	5,404,637		5,404,637	5,404,637	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
364763 SCS Collar 435 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	7,333	15,129,151	1,658.5300	(450,697)	0	0	(3,325,971)		(3,325,971)	(2,875,274)	0	0	0	110,298		003
364764 SCS Collar 432 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2012	08/14/2015	4,841	0	1,405.5300	0	0	0	3,159,576		3,159,576	3,159,576	0	0	0	0		003
364765 SCS Collar 435 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	7,333	0	983.8700	0	0	0	(78,433)		(78,433)	(78,433)	0	0	0	0		003
364766 SCS Collar 432 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2012	08/14/2015	4,841	9,987,268	1,124.4200	0	0	0	(96)		(96)	(96)	0	0	0	17,534		003
364767 SCS Collar 435 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	7,333	0	1,405.5300	0	0	0	4,792,704		4,792,704	4,792,704	0	0	0	0		003
364768 SCS Collar 434 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2012	08/14/2017	126	259,807	1,124.4200	0	0	0	(2,549)		(2,549)	(2,549)	0	0	0	1,894		003
364769 SCS Collar 434 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2012	08/14/2017	126	0	1,405.5300	0	0	0	82,303		82,303	82,303	0	0	0	0		003
364770 SCS Collar 434 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2012	08/14/2017	126	0	2,088.6200	(2,874)	0	0	(22,219)		(22,219)	(19,344)	0	0	0	0		003
364772 SCS Collar 433 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	8,269	17,060,843	1,855.3000	(508,242)	0	0	(2,600,133)		(2,600,133)	(2,091,891)	0	0	0	124,381		003
364779 SCS Collar 437 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	477	0	1,124.4200	0	0	0	(9)		(9)	(9)	0	0	0	0		003
364780 SCS Collar 437 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	477	0	1,405.5300	0	0	0	311,129		311,129	311,129	0	0	0	0		003
364782 SCS Collar 437 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	477	983,462	1,686.6400	(13,781)	0	0	(177,980)		(177,980)	(164,199)	0	0	0	1,727		003
364785 SCS Collar 438 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	201	0	983.8700	0	0	0	(2,154)		(2,154)	(2,154)	0	0	0	0		003
364786 SCS Collar 438 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	201	0	1,405.5300	0	0	0	131,595		131,595	131,595	0	0	0	0		003
364787 SCS Collar 438 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	201	415,403	1,799.0800	(4,597)	0	0	(71,008)		(71,008)	(66,411)	0	0	0	3,028		003
364802 SCS Collar 420 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	663	831,017	723.8300	0	0	0	(1)		(1)	(1)	0	0	0	1,459		003
364804 SCS Collar 420 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	663	0	804.2600	0	0	0	295,710		295,710	295,710	0	0	0	0		003
364806 SCS Collar 420 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	663	0	1,190.3000	(19,749)	0	0	(49,344)		(49,344)	(29,595)	0	0	0	0		003
364809 SCS Collar 421 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	7,672	9,619,840	643.4100	0	0	0	(4)		(4)	(4)	0	0	0	16,889		003
364811 SCS Collar 421 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	7,672	0	804.2600	0	0	0	3,423,135		3,423,135	3,423,135	0	0	0	0		003
364812 SCS Collar 421 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	7,672	0	1,013.3700	(228,615)	0	0	(1,826,271)		(1,826,271)	(1,597,656)	0	0	0	0		003
364813 SCS Collar 422 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	2,878	3,609,389	723.8300	0	0	0	(66,086)		(66,086)	(66,086)	0	0	0	26,314		003
364814 SCS Collar 422 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	2,878	0	804.2600	0	0	0	1,316,865		1,316,865	1,316,865	0	0	0	0		003
364815 SCS Collar 422 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	2,878	0	1,592.4300	(101,234)	0	0	(90,476)		(90,476)	10,758	0	0	0	0		003
364816 SCS Collar 423 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	21,039	26,382,062	643.4100	0	0	0	(306,631)		(306,631)	(306,631)	0	0	0	192,337		003
364817 SCS Collar 423 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	21,039	0	804.2600	0	0	0	9,625,353		9,625,353	9,625,353	0	0	0	0		003
364818 SCS Collar 423 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	21,039	0	1,238.5600	(739,949)	0	0	(3,230,346)		(3,230,346)	(2,490,397)	0	0	0	0		003
364819 SCS Collar 424 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	15,342	19,238,123	562.9800	0	0	0	(131,021)		(131,021)	(131,021)	0	0	0	140,255		003
364820 SCS Collar 424 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	15,342	0	804.2600	0	0	0	7,018,922		7,018,922	7,018,922	0	0	0	0		003
364821 SCS Collar 424 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	15,342	0	1,077.7100	(539,580)	0	0	(3,864,142)		(3,864,142)	(3,324,562)	0	0	0	0		003
364825 SCS Collar 426 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	640	802,952	643.4100	0	0	0	(0)		(0)	(0)	0	0	0	1,410		003
364826 SCS Collar 426 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	640	0	804.2600	0	0	0	285,723		285,723	285,723	0	0	0	0		003
364827 SCS Collar 426 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	640	0	1,069.6700	(10,591)	0	0	(117,502)		(117,502)	(106,911)	0	0	0	0		003
364828 SCS Collar 427 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	154	193,332	643.4100	0	0	0	(2,247)		(2,247)	(2,247)	0	0	0	1,409		003
364829 SCS Collar 427 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	154	0	804.2600	0	0	0	70,537		70,537	70,537	0	0	0	0		003
364830 SCS Collar 427 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	154	0	1,399.4100	(2,014)	0	0	(12,435)		(12,435)	(10,421)	0	0	0	0		003
364831 SCS Collar 428 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	193	241,666	562.9800	0	0	0	(1,646)		(1,646)	(1,646)	0	0	0	1,762		003
364832 SCS Collar 428 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	193	0	804.2600	0	0	0	88,169		88,169	88,169	0	0	0	0		003
364833 SCS Collar 428 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2017	193	0	1,174.2200	(2,517)	0	0	(36,648)		(36,648)	(34,131)	0	0	0	0		003
373119 SCS Collar 458 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	09/17/2012	09/14/2015	1,191	2,458,175	1,315.0710	0	0	0	(290)		(290)	(290)	0	0	0	5,608		003
373120 SCS Collar 458 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	09/17/2012	09/14/2015	1,191	0	1,461.1900	0	0	0	707,527		707,527	707,527	0	0	0	0		003
373121 SCS Collar 458 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	09/17/2012	09/14/2015	1,191	0	1,841.0994	(69,535)	0	0	(273,079)		(273,079)	(203,544)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
373122 SCS Collar 459 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	3,315	6,839,437	1,168.9520	0	0	0	(342)		(342)	(342)	0	0	0	15,605		003
373129 SCS Collar 459 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	3,315	0	1,461.1900	0	0	0	1,968,570		1,968,570	1,968,570	0	0	0	0		003
373130 SCS Collar 459 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	3,315	0	1,636.5328	(193,470)	0	0	(1,397,569)		(1,397,569)	(1,204,100)	0	0	0	0		003
373131 SCS Collar 460 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	2,499	5,156,393	1,315.0710	0	0	0	(105,540)		(105,540)	(105,540)	0	0	0	38,336		003
373132 SCS Collar 460 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	2,499	0	1,461.1900	0	0	0	1,525,162		1,525,162	1,525,162	0	0	0	0		003
373133 SCS Collar 460 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	2,499	0	2,308.6802	(174,383)	0	0	(223,109)		(223,109)	(48,726)	0	0	0	0		003
373135 SCS Collar 461 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	8,533	17,605,467	1,168.9520	0	0	0	(222,685)		(222,685)	(222,685)	0	0	0	130,890		003
373136 SCS Collar 461 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	8,533	0	1,461.1900	0	0	0	5,207,360		5,207,360	5,207,360	0	0	0	0		003
373137 SCS Collar 461 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	8,533	0	1,870.3232	(595,395)	0	0	(2,640,426)		(2,640,426)	(2,045,031)	0	0	0	0		003
373138 SCS Collar 462 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	6,825	0	1,022.8330	0	0	0	(97,862)		(97,862)	(97,862)	0	0	0	0		003
373139 SCS Collar 462 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	6,825	0	1,461.1900	0	0	0	4,164,546		4,164,546	4,164,546	0	0	0	0		003
373145 SCS Collar 462 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	6,825	14,079,839	1,680.3685	(476,163)	0	0	(3,011,236)		(3,011,236)	(2,535,073)	0	0	0	104,679		003
373149 SCS Collar 464 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	99	0	1,315.0710	0	0	0	(24)		(24)	(24)	0	0	0	0		003
373150 SCS Collar 464 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	99	0	1,461.1900	0	0	0	58,521		58,521	58,521	0	0	0	0		003
373151 SCS Collar 464 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	99	203,319	2,001.8303	(3,381)	0	0	(9,263)		(9,263)	(5,881)	0	0	0	464		003
373152 SCS Collar 465 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	496	0	1,168.9520	0	0	0	(51)		(51)	(51)	0	0	0	0		003
373153 SCS Collar 465 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	496	0	1,461.1900	0	0	0	294,634		294,634	294,634	0	0	0	0		003
373154 SCS Collar 465 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	496	1,023,653	1,709.5923	(17,023)	0	0	(174,447)		(174,447)	(157,424)	0	0	0	2,336		003
373155 SCS Collar 466 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	127	0	1,315.0710	(6,045)	0	0	(5,375)		(5,375)	670	0	0	0	0		003
373156 SCS Collar 466 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	127	262,613	1,461.1900	0	0	0	77,676		77,676	77,676	0	0	0	1,952		003
373157 SCS Collar 467 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	283	0	1,168.9520	0	0	0	(7,394)		(7,394)	(7,394)	0	0	0	0		003
373158 SCS Collar 467 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	283	584,541	1,461.1900	0	0	0	172,896		172,896	172,896	0	0	0	4,346		003
373159 SCS Collar 467 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	283	0	2,104.1136	(8,400)	0	0	(49,424)		(49,424)	(41,024)	0	0	0	0		003
373160 SCS Collar 468 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	253	520,997	1,022.8330	0	0	0	(3,621)		(3,621)	(3,621)	0	0	0	3,873		003
373161 SCS Collar 468 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	253	0	1,461.1900	(7,487)	0	0	154,101		154,101	154,101	0	0	0	0		003
373162 SCS Collar 468 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	253	0	1,823.4190	0	0	0	(85,998)		(85,998)	(78,511)	0	0	0	0		003
373170 SCS Collar 447 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	1,093	0	858.9000	0	0	0	426,478		426,478	426,478	0	0	0	0		003
373172 SCS Collar 447 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	1,093	1,370,890	773.0100	0	0	0	(40)		(40)	(40)	0	0	0	3,128		003
373173 SCS Collar 447 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	1,093	0	1,209.4171	(37,504)	0	0	(74,190)		(74,190)	(36,686)	0	0	0	0		003
373174 SCS Collar 448 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	4,403	5,521,517	687.1200	0	0	0	(36)		(36)	(36)	0	0	0	12,598		003
373175 SCS Collar 448 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	4,403	0	858.9000	0	0	0	1,717,720		1,717,720	1,717,720	0	0	0	0		003
373176 SCS Collar 448 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	4,403	0	1,047.8580	(151,053)	0	0	(909,391)		(909,391)	(758,337)	0	0	0	0		003
373177 SCS Collar 449 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	3,147	3,946,234	773.0100	0	0	0	(97,441)		(97,441)	(97,441)	0	0	0	29,339		003
373178 SCS Collar 449 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	3,147	0	858.9000	0	0	0	1,304,922		1,304,922	1,304,922	0	0	0	0		003
373179 SCS Collar 449 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	3,147	0	1,559.5906	(129,068)	0	0	(125,903)		(125,903)	3,165	0	0	0	0		003
373180 SCS Collar 450 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	22,129	27,749,183	687.1200	0	0	0	(445,761)		(445,761)	(445,761)	0	0	0	206,305		003
373181 SCS Collar 450 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	22,129	0	858.9000	0	0	0	9,175,967		9,175,967	9,175,967	0	0	0	0		003
373182 SCS Collar 450 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	22,129	0	1,262.1536	(907,585)	0	0	(3,203,904)		(3,203,904)	(2,296,319)	0	0	0	0		003
373183 SCS Collar 451 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	12,467	15,633,095	601.2300	0	0	0	(150,962)		(150,962)	(150,962)	0	0	0	116,227		003
373184 SCS Collar 451 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	12,467	0	858.9000	0	0	0	5,169,477		5,169,477	5,169,477	0	0	0	0		003
373185 SCS Collar 451 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	12,467	0	1,107.9810	(511,307)	0	0	(2,926,926)		(2,926,926)	(2,415,619)	0	0	0	0		003
373186 SCS Collar 452 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	166	208,770	773.0100	0	0	0	(6)		(6)	(6)	0	0	0	476		003
373187 SCS Collar 452 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	166	0	858.9000	0	0	0	64,947		64,947	64,947	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
373188 SCS Collar 452 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	166	0	1,335.5895	(3,358)	0	0	(1,086)		(1,086)	2,272	0	0	0	0		003
373189 SCS Collar 453 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	806	0	687.1200	0	0	0	(7)		(7)	(7)	0	0	0	0		003
373190 SCS Collar 453 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	806	0	858.9000	0	0	0	314,294		314,294	314,294	0	0	0	0		003
373191 SCS Collar 453 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2015	806	1,010,280	1,106.0914	(16,248)	0	0	(123,275)		(123,275)	(107,027)	0	0	0	2,305		003
373192 SCS Collar 454 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	193	0	773.0100	0	0	0	(5,984)		(5,984)	(5,984)	0	0	0	0		003
373193 SCS Collar 454 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	193	242,350	858.9000	0	0	0	80,139		80,139	80,139	0	0	0	1,802		003
373194 SCS Collar 454 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	193	0	2,220.8577	(3,368)	0	0	(244)		(244)	3,124	0	0	0	0		003
373195 SCS Collar 455 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	402	0	687.1200	0	0	0	(8,091)		(8,091)	(8,091)	0	0	0	0		003
373196 SCS Collar 455 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	402	0	858.9000	0	0	0	166,556		166,556	166,556	0	0	0	0		003
373197 SCS Collar 455 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	402	503,685	1,407.2218	(7,000)	0	0	(32,758)		(32,758)	(25,758)	0	0	0	3,745		003
373198 SCS Collar 456 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	189	236,507	601.2300	0	0	0	(2,284)		(2,284)	(2,284)	0	0	0	1,758		003
373199 SCS Collar 456 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	189	0	858.9000	0	0	0	78,207		78,207	78,207	0	0	0	0		003
373200 SCS Collar 456 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.09/17/2012	.09/14/2017	189	0	1,204.3496	(3,287)	0	0	(33,202)		(33,202)	(29,915)	0	0	0	0		003
379292 SCS Collar 482 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	3,202	0	1,454.9200	0	0	0	1,918,267		1,918,267	1,918,267	0	0	0	0		003
379293 SCS Collar 480 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.10/16/2012	.10/16/2017	100	0	1,309.4280	(5,110)	0	0	(4,415)		(4,415)	695	0	0	0	0		003
379294 SCS Collar 480 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.10/16/2012	.10/16/2017	100	207,033	1,454.9200	0	0	0	62,041		62,041	62,041	0	0	0	1,569		003
379296 SCS Collar 482 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	3,202	0	1,804.1000	(188,876)	0	0	(855,953)		(855,953)	(667,076)	0	0	0	0		003
379299 SCS Collar 484 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	2,132	0	1,309.4300	0	0	0	(93,813)		(93,813)	(93,813)	0	0	0	0		003
379301 SCS Collar 483 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	4,789	0	1,454.9200	0	0	0	2,868,546		2,868,546	2,868,546	0	0	0	0		003
379302 SCS Collar 483 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	4,789	0	1,600.4100	(282,442)	0	0	(2,190,770)		(2,190,770)	(1,908,328)	0	0	0	0		003
379304 SCS Collar 483 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	4,789	9,879,367	1,163.9400	0	0	0	(770)		(770)	(770)	0	0	0	26,620		003
379307 SCS Collar 484 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	2,132	0	1,454.9200	0	0	0	1,318,154		1,318,154	1,318,154	0	0	0	0		003
379309 SCS Collar 484 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	2,132	4,398,716	2,284.2200	(156,310)	0	0	(220,314)		(220,314)	(64,004)	0	0	0	33,345		003
379311 SCS Collar 485 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	8,196	0	1,454.9200	0	0	0	5,066,938		5,066,938	5,066,938	0	0	0	0		003
379313 SCS Collar 485 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	8,196	0	1,818.6500	(600,850)	0	0	(2,857,731)		(2,857,731)	(2,256,881)	0	0	0	0		003
379316 SCS Collar 485 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	8,196	16,908,507	1,163.9400	0	0	0	(226,176)		(226,176)	(226,176)	0	0	0	128,177		003
379318 SCS Collar 486 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	4,754	0	1,454.9200	0	0	0	2,938,860		2,938,860	2,938,860	0	0	0	0		003
379319 SCS Collar 486 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	4,754	0	1,629.5100	(348,497)	0	0	(2,294,581)		(2,294,581)	(1,946,084)	0	0	0	0		003
379321 SCS Collar 486 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	4,754	9,807,055	1,018.4400	0	0	0	(73,897)		(73,897)	(73,897)	0	0	0	74,344		003
379322 SCS Collar 487 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	82	0	1,454.9200	0	0	0	49,409		49,409	49,409	0	0	0	0		003
379323 SCS Collar 487 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	82	0	1,993.2400	(2,888)	0	0	(9,015)		(9,015)	(6,127)	0	0	0	0		003
379324 SCS Collar 487 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	82	170,165	1,309.4300	0	0	0	(37)		(37)	(37)	0	0	0	459		003
379325 SCS Collar 488 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	465	0	1,454.9200	0	0	0	278,745		278,745	278,745	0	0	0	0		003
379328 SCS Collar 488 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	465	0	1,673.1600	(16,295)	0	0	(180,740)		(180,740)	(164,445)	0	0	0	0		003
379329 SCS Collar 488 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	465	960,006	1,163.9400	0	0	0	(75)		(75)	(75)	0	0	0	2,587		003
379330 SCS Collar 489 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	54	0	1,454.9200	0	0	0	33,144		33,144	33,144	0	0	0	0		003
379331 SCS Collar 489 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	54	0	2,065.9900	(1,785)	0	0	(10,719)		(10,719)	(8,934)	0	0	0	0		003
379332 SCS Collar 489 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	54	110,603	1,163.9400	0	0	0	(1,479)		(1,479)	(1,479)	0	0	0	838		003
379333 SCS Collar 490 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	87	0	1,454.9200	0	0	0	53,540		53,540	53,540	0	0	0	0		003
379334 SCS Collar 490 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	87	0	1,775.0000	(2,884)	0	0	(32,774)		(32,774)	(29,890)	0	0	0	0		003
379335 SCS Collar 490 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/16/2017	87	178,665	1,018.4400	0	0	0	(1,346)		(1,346)	(1,346)	0	0	0	1,354		003
379336 SCS Collar 491 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.10/16/2012	.10/14/2015	1,891	0	835.4400	0	0	0	779,647		779,647	779,647	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
379337 SCS Collar 491 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	1,891	0	1,161.2600	(64,053)	0	0	(209,372)		(209,372)	(145,319)	0	0	0	0		003
379338 SCS Collar 491 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	1,891	2,371,490	751.9000	0	0	0	(258)		(258)	(258)	0	0	0	6,390		003
379339 SCS Collar 492 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	6,567	0	835.4400	0	0	0	2,707,051		2,707,051	2,707,051	0	0	0	0		003
379340 SCS Collar 492 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	6,567	0	1,002.5300	(222,402)	0	0	(1,645,677)		(1,645,677)	(1,423,275)	0	0	0	0		003
379341 SCS Collar 492 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	6,567	8,234,168	668.3500	0	0	0	(248)		(248)	(248)	0	0	0	22,187		003
379342 SCS Collar 493 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	736	0	835.4400	0	0	0	303,470		303,470	303,470	0	0	0	0		003
379343 SCS Collar 493 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	736	0	1,052.6500	(14,803)	0	0	(150,378)		(150,378)	(135,575)	0	0	0	0		003
379344 SCS Collar 493 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	736	923,081	668.3500	0	0	0	(28)		(28)	(28)	0	0	0	2,487		003
379356 SCS Collar 497 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	3,611	0	751.9000	0	0	0	(107,198)		(107,198)	(107,198)	0	0	0	0		003
379357 SCS Collar 497 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	3,611	0	835.4400	0	0	0	1,569,643		1,569,643	1,569,643	0	0	0	0		003
379358 SCS Collar 497 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	3,611	4,528,342	1,553.9200	(151,709)	0	0	(159,083)		(159,083)	(7,374)	0	0	0	34,328		003
379359 SCS Collar 498 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	21,237	0	668.3500	0	0	0	(413,268)		(413,268)	(413,268)	0	0	0	0		003
379360 SCS Collar 498 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	21,237	0	835.4400	0	0	0	9,230,564		9,230,564	9,230,564	0	0	0	0		003
379361 SCS Collar 498 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	21,237	26,629,714	1,211.3900	(892,154)	0	0	(3,725,878)		(3,725,878)	(2,833,723)	0	0	0	201,870		003
379362 SCS Collar 499 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	11,670	0	584.8100	0	0	0	(138,305)		(138,305)	(138,305)	0	0	0	0		003
379363 SCS Collar 499 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	11,670	0	835.4400	0	0	0	5,072,598		5,072,598	5,072,598	0	0	0	0		003
379364 SCS Collar 499 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	11,670	14,634,185	1,052.6500	(490,278)	0	0	(3,201,009)		(3,201,009)	(2,710,731)	0	0	0	110,936		003
379366 SCS Collar 500 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	69	0	668.3500	0	0	0	(1,351)		(1,351)	(1,351)	0	0	0	0		003
379367 SCS Collar 500 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	30,174		30,174	30,173	0	0	0	0		003
379370 SCS Collar 500 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	69	87,054	1,370.1200	(1,322)	0	0	(6,886)		(6,886)	(5,564)	0	0	0	660		003
379372 SCS Collar 503 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	69	0	584.8100	0	0	0	(823)		(823)	(823)	0	0	0	0		003
379374 SCS Collar 503 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	30,174		30,174	30,173	0	0	0	0		003
379376 SCS Collar 503 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	69	87,054	1,152.9100	(1,322)	0	0	(14,545)		(14,545)	(13,223)	0	0	0	660		003
379379 SCS Collar 505 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/14/2015	144	0	668.3500	0	0	0	(5)		(5)	(5)	0	0	0	0		003
379381 SCS Collar 505 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/14/2015	144	0	835.4400	0	0	0	59,215		59,215	59,215	0	0	0	0		003
379384 SCS Collar 505 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/14/2015	144	180,113	969.1100	(6,290)	0	0	(40,529)		(40,529)	(34,239)	0	0	0	485		003
379385 SCS Collar 506 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	84	0	584.8100	0	0	0	(993)		(993)	(993)	0	0	0	0		003
379387 SCS Collar 506 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	84	0	835.4400	0	0	0	36,419		36,419	36,419	0	0	0	0		003
379390 SCS Collar 506 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/16/2012	10/16/2017	84	105,066	994.1700	(4,920)	0	0	(26,380)		(26,380)	(21,460)	0	0	0	796		003
379402 SCS Collar 482 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	10/16/2012	10/14/2015	3,202	6,606,573	1,309.4300	0	0	0	(1,435)		(1,435)	(1,435)	0	0	0	17,801		003
385163 SCS Collar 507 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	3,392	0	1,082.6640	0	0	0	(698)		(698)	(698)	0	0	0	0		003
385164 SCS Collar 507 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	3,392	0	1,353.3300	0	0	0	2,364,588		2,364,588	2,364,588	0	0	0	0		003
385165 SCS Collar 507 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	3,392	6,998,832	1,515.7296	(187,496)	0	0	(1,826,758)		(1,826,758)	(1,639,261)	0	0	0	21,595		003
385166 SCS Collar 508 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	0	1,217.9970	0	0	0	(84,684)		(84,684)	(84,684)	0	0	0	0		003
385167 SCS Collar 508 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	0	1,353.3300	0	0	0	1,690,622		1,690,622	1,690,622	0	0	0	0		003
385168 SCS Collar 508 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	4,960,624	2,219.4612	(171,974)	0	0	(319,787)		(319,787)	(147,813)	0	0	0	38,249		003
385169 SCS Collar 509 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	80	0	1,217.9970	0	0	0	(38)		(38)	(38)	0	0	0	0		003
385171 SCS Collar 509 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	80	0	1,353.3300	0	0	0	55,623		55,623	55,623	0	0	0	0		003
385172 SCS Collar 509 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	80	164,636	1,908.1953	(2,626)	0	0	(14,531)		(14,531)	(11,905)	0	0	0	508		003
385173 SCS Collar 510 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	0	1,082.6640	0	0	0	(4,811)		(4,811)	(4,811)	0	0	0	0		003
385176 SCS Collar 510 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	0	1,353.3300	0	0	0	154,308		154,308	154,308	0	0	0	0		003
385177 SCS Collar 510 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	452,770	1,948.7952	(7,535)	0	0	(59,290)		(59,290)	(51,755)	0	0	0	3,491		003
385178 SCS Collar 511 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	50	0	947.3310	0	0	0	(626)		(626)	(626)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
385179 SCS Collar 511 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	50	0	1,353.3300	0	0	0	35,332		35,332	35,332	0	0	0	0		003
385180 SCS Collar 511 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	50	103,671	1,664.5959	(1,725)	0	0	(23,104)		(23,104)	(21,379)	0	0	0	799		003
385200 SCS Collar 513 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	1,215	0	1,353.3300	0	0	0	846,740		846,740	846,740	0	0	0	0		003
385201 SCS Collar 513 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	1,215	0	1,218.0000	(67,141)	0	0	(571)		(571)	66,570	0	0	0	0		003
385202 SCS Collar 513 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	1,215	2,506,227	1,705.2000	0	0	0	(437,415)		(437,415)	(437,415)	0	0	0	7,733		003
385203 SCS Collar 514 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	1,949	0	692.5320	0	0	0	(380)		(380)	(380)	0	0	0	0		003
385204 SCS Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	9,143	0	1,705.2000	(653,881)	0	0	(3,937,167)		(3,937,167)	(3,283,286)	0	0	0	0		003
385205 SCS Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	9,143	0	1,353.3300	0	0	0	6,428,413		6,428,413	6,428,413	0	0	0	0		003
385206 SCS Collar 514 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	1,949	0	769.4800	0	0	0	928,810		928,810	928,810	0	0	0	0		003
385207 SCS Collar 514 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	1,949	2,444,407	1,100.3564	(61,260)	0	0	(322,726)		(322,726)	(261,466)	0	0	0	7,542		003
385208 SCS Collar 515 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	5,268	0	615.5840	0	0	0	(353)		(353)	(353)	0	0	0	0		003
385209 SCS Collar 515 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	5,268	0	769.4800	0	0	0	2,510,261		2,510,261	2,510,261	0	0	0	0		003
385210 SCS Collar 515 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	5,268	6,606,407	938.7656	(165,565)	0	0	(1,643,641)		(1,643,641)	(1,478,076)	0	0	0	20,384		003
385211 SCS Collar 516 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	4,456	0	692.5320	0	0	0	(104,261)		(104,261)	(104,261)	0	0	0	0		003
385212 SCS Collar 516 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	4,456	0	769.4800	0	0	0	2,180,540		2,180,540	2,180,540	0	0	0	0		003
385213 SCS Collar 516 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	4,456	5,587,914	1,485.0964	(181,223)	0	0	(283,072)		(283,072)	(101,849)	0	0	0	43,086		003
385214 SCS Collar 518 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	797	0	615.5840	0	0	0	(53)		(53)	(53)	0	0	0	0		003
385215 SCS Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	9,143	18,862,258	1,082.6600	0	0	0	(200,420)		(200,420)	(200,420)	0	0	0	145,438		003
385216 SCS Collar 518 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	797	0	769.4800	0	0	0	379,573		379,573	379,573	0	0	0	0		003
385217 SCS Collar 519 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	4,856	0	947.3300	0	0	0	(60,515)		(60,515)	(60,515)	0	0	0	0		003
385218 SCS Collar 518 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	797	998,944	992.6292	(14,908)	0	0	(208,377)		(208,377)	(193,469)	0	0	0	3,082		003
385219 SCS Collar 519 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	4,856	0	1,353.3300	0	0	0	3,414,495		3,414,495	3,414,495	0	0	0	0		003
385220 SCS Collar 520 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	418	0	615.5840	0	0	0	(6,427)		(6,427)	(6,427)	0	0	0	0		003
385221 SCS Collar 519 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	4,856	10,018,813	1,529.2600	(347,313)	0	0	(2,726,180)		(2,726,180)	(2,378,866)	0	0	0	77,250		003
385223 SCS Collar 520 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	418	0	769.4800	0	0	0	204,761		204,761	204,761	0	0	0	0		003
385224 SCS Collar 520 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	418	524,727	1,285.0316	(8,169)	0	0	(58,664)		(58,664)	(50,495)	0	0	0	4,046		003
385227 SCS Collar 522 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	538	0	615.5840	0	0	0	(36)		(36)	(36)	0	0	0	0		003
385228 SCS Collar 523 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	386	0	1,353.3300	0	0	0	269,368		269,368	269,368	0	0	0	0		003
385229 SCS Collar 522 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	538	0	769.4800	0	0	0	256,353		256,353	256,353	0	0	0	0		003
385230 SCS Collar 523 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	386	0	1,583.4000	(12,718)	0	0	(183,123)		(183,123)	(170,405)	0	0	0	0		003
385231 SCS Collar 522 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	538	674,661	907.9864	(21,880)	0	0	(183,619)		(183,619)	(161,739)	0	0	0	2,082		003
385232 SCS Collar 523 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	386	797,297	1,082.6600	0	0	0	(80)		(80)	(80)	0	0	0	2,460		003
385236 SCS Collar 525 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	175	0	1,353.3300	0	0	0	122,064		122,064	122,064	0	0	0	0		003
385237 SCS Collar 526 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	0	615.5840	0	0	0	(5,489)		(5,489)	(5,489)	0	0	0	0		003
385238 SCS Collar 525 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	175	0	1,082.6600	(12,525)	0	0	(36)		(36)	12,489	0	0	0	0		003
385239 SCS Collar 526 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	0	769.4800	0	0	0	174,873		174,873	174,873	0	0	0	0		003
385240 SCS Collar 526 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	448,136	1,054.1876	(20,031)	0	0	(98,517)		(98,517)	(78,486)	0	0	0	3,455		003
385241 SCS Collar 525 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/16/2015	175	361,300	1,461.6000	0	0	0	(103,473)		(103,473)	(103,473)	0	0	0	1,115		003
385243 SCS Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	0	538.6360	0	0	0	(2,957)		(2,957)	(2,957)	0	0	0	0		003
385245 SCS Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	0	769.4800	0	0	0	153,891		153,891	153,891	0	0	0	0		003
385246 SCS Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	394,366	923.3760	(17,627)	0	0	(115,813)		(115,813)	(98,186)	0	0	0	3,041		003
385248 SCS Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	25,946	0	769.4800	0	0	0	12,695,956		12,695,956	12,695,956	0	0	0	0		003
385249 SCS Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	25,946	0	615.5800	(1,055,228)	0	0	(398,505)		(398,505)	656,723	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
385251 SCS Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	25,946	32,535,025	1,123.4400	0	0	0	(5,981,980)		(5,981,980)	(5,981,980)	0	0	0	250,862		003
385252 SCS Collar 530 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	9,881	0	977.2400	0	0	0	(3,250,489)		(3,250,489)	(3,250,489)	0	0	0	0		003
385253 SCS Collar 530 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	9,881	0	538.6400	(401,848)	0	0	(92,897)		(92,897)	308,951	0	0	0	0		003
385254 SCS Collar 530 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2012	11/14/2017	9,881	12,389,873	769.4800	0	0	0	4,834,830		4,834,830	4,834,830	0	0	0	95,532		003
394338 SCS Collar 575 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,707	3,522,270	1,287.3240	0	0	0	(2,334)		(2,334)	(2,333)	0	0	0	11,913		003
394339 SCS Collar 575 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,707	0	1,430.3600	0	0	0	1,058,579		1,058,579	1,058,579	0	0	0	0		003
394340 SCS Collar 575 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,707	0	1,773.6464	(98,999)	0	0	(512,549)		(512,549)	(413,550)	0	0	0	0		003
394341 SCS Collar 576 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	2,922	6,027,669	1,144.2880	0	0	0	(1,383)		(1,383)	(1,383)	0	0	0	20,386		003
394342 SCS Collar 576 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	2,922	0	1,430.3600	0	0	0	1,811,550		1,811,550	1,811,550	0	0	0	0		003
394343 SCS Collar 576 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	2,922	0	1,573.3960	(169,417)	0	0	(1,413,051)		(1,413,051)	(1,243,634)	0	0	0	0		003
394344 SCS Collar 577 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	4,634,339	1,287.3240	0	0	0	(102,810)		(102,810)	(102,810)	0	0	0	36,345		003
394345 SCS Collar 577 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	0	1,430.3600	0	0	0	1,442,438		1,442,438	1,442,438	0	0	0	0		003
394346 SCS Collar 577 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	0	2,217.0580	(159,525)	0	0	(312,536)		(312,536)	(153,010)	0	0	0	0		003
394347 SCS Collar 578 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	15,907,911	1,144.2880	0	0	0	(226,493)		(226,493)	(226,493)	0	0	0	124,760		003
394348 SCS Collar 578 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	0	1,430.3600	0	0	0	4,951,334		4,951,334	4,951,334	0	0	0	0		003
394349 SCS Collar 578 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	0	1,773.6464	(547,590)	0	0	(2,982,292)		(2,982,292)	(2,434,703)	0	0	0	0		003
394350 SCS Collar 579 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	8,696,056	1,001.2520	0	0	0	(72,525)		(72,525)	(72,525)	0	0	0	68,200		003
394351 SCS Collar 579 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	0	1,430.3600	0	0	0	2,706,643		2,706,643	2,706,643	0	0	0	0		003
394352 SCS Collar 579 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	0	1,587.6996	(299,340)	0	0	(2,190,592)		(2,190,592)	(1,891,252)	0	0	0	0		003
394356 SCS Collar 581 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	85	175,969	1,287.3240	0	0	0	(117)		(117)	(117)	0	0	0	595		003
394357 SCS Collar 581 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	85	0	1,430.3600	0	0	0	52,884		52,884	52,884	0	0	0	0		003
394358 SCS Collar 581 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	85	0	1,959.5932	(2,938)	0	0	(12,564)		(12,564)	(9,626)	0	0	0	0		003
394359 SCS Collar 582 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	363	748,591	1,144.2880	0	0	0	(172)		(172)	(172)	0	0	0	2,532		003
394374 SCS Collar 582 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	363	0	1,430.3600	0	0	0	224,984		224,984	224,984	0	0	0	0		003
394375 SCS Collar 582 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	363	0	1,644.9140	(12,498)	0	0	(151,315)		(151,315)	(138,818)	0	0	0	0		003
394376 SCS Collar 571 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	206	424,057	1,287.3240	(9,878)	0	0	(9,407)		(9,407)	471	0	0	0	3,326		003
394377 SCS Collar 571 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	206	0	1,430.3600	0	0	0	131,986		131,986	131,986	0	0	0	0		003
394378 SCS Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	338,957	1,144.2880	0	0	0	(4,826)		(4,826)	(4,826)	0	0	0	2,658		003
394379 SCS Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	0	1,430.3600	0	0	0	105,498		105,498	105,498	0	0	0	0		003
394380 SCS Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	0	1,988.2004	(5,217)	0	0	(41,416)		(41,416)	(36,199)	0	0	0	0		003
394384 SCS Collar 574 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	296	611,565	1,144.2880	0	0	0	(140)		(140)	(140)	0	0	0	2,068		003
394385 SCS Collar 574 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	296	0	1,430.3600	0	0	0	183,800		183,800	183,800	0	0	0	0		003
394386 SCS Collar 574 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	296	0	1,516.1816	(22,260)	0	0	(159,391)		(159,391)	(137,131)	0	0	0	0		003
394398 SCS Collar 561 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,913	2,398,268	751.5000	0	0	0	(1,756)		(1,756)	(1,756)	0	0	0	8,111		003
394399 SCS Collar 561 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,913	0	835.0000	0	0	0	787,330		787,330	787,330	0	0	0	0		003
394400 SCS Collar 561 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,913	0	1,135.6000	(64,742)	0	0	(268,230)		(268,230)	(203,488)	0	0	0	0		003
394401 SCS Collar 562 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	4,211	5,280,093	668.0000	0	0	0	(1,302)		(1,302)	(1,302)	0	0	0	17,858		003
394402 SCS Collar 562 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	4,211	0	835.0000	0	0	0	1,733,413		1,733,413	1,733,413	0	0	0	0		003
394403 SCS Collar 562 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	4,211	0	985.3000	(142,539)	0	0	(1,136,422)		(1,136,422)	(993,883)	0	0	0	0		003
394404 SCS Collar 563 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	6,149,596	751.5000	0	0	0	(160,010)		(160,010)	(160,010)	0	0	0	48,229		003
394405 SCS Collar 563 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	0	835.0000	0	0	0	2,146,173		2,146,173	2,146,173	0	0	0	0		003
394406 SCS Collar 563 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	0	1,469.6000	(203,317)	0	0	(348,730)		(348,730)	(145,413)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
394407 SCS Collar 564 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	20,006	25,086,449	668.0000	0	0	0	(436,687)		(436,687)	(436,687)	0	0	0	196,744		003
394408 SCS Collar 564 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	20,006	0	835.0000	0	0	0	8,755,027		8,755,027	8,755,027	0	0	0	0		003
394409 SCS Collar 564 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	20,006	0	1,169.0000	(829,403)	0	0	(4,116,877)		(4,116,877)	(3,287,474)	0	0	0	0		003
394410 SCS Collar 565 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	9,911	12,428,342	584.5000	0	0	0	(135,380)		(135,380)	(135,380)	0	0	0	97,471		003
394411 SCS Collar 565 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	9,911	0	835.0000	0	0	0	4,337,421		4,337,421	4,337,421	0	0	0	0		003
394412 SCS Collar 565 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	9,911	0	1,027.0500	(410,903)	0	0	(2,938,231)		(2,938,231)	(2,527,328)	0	0	0	0		003
394413 SCS Collar 566 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	109	136,658	668.0000	0	0	0	(2,379)		(2,379)	(2,379)	0	0	0	1,072		003
394414 SCS Collar 566 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	109	0	835.0000	0	0	0	47,692		47,692	47,692	0	0	0	0		003
394415 SCS Collar 566 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	109	0	1,310.9500	(2,020)	0	0	(14,305)		(14,305)	(12,285)	0	0	0	0		003
394416 SCS Collar 567 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	261	327,378	751.5000	0	0	0	(240)		(240)	(240)	0	0	0	1,107		003
394417 SCS Collar 567 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	261	0	835.0000	0	0	0	107,476		107,476	107,476	0	0	0	0		003
394418 SCS Collar 567 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	261	0	1,077.1500	(11,445)	0	0	(49,155)		(49,155)	(37,710)	0	0	0	0		003
394419 SCS Collar 568 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	752	943,088	668.0000	0	0	0	(233)		(233)	(232)	0	0	0	3,190		003
394420 SCS Collar 568 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	752	0	835.0000	0	0	0	309,610		309,610	309,610	0	0	0	0		003
394421 SCS Collar 568 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2015	752	0	951.9000	(32,970)	0	0	(226,163)		(226,163)	(193,193)	0	0	0	0		003
394422 SCS Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	287	360,416	584.5000	0	0	0	(3,926)		(3,926)	(3,926)	0	0	0	2,827		003
394423 SCS Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	287	0	835.0000	0	0	0	125,785		125,785	125,785	0	0	0	0		003
394424 SCS Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/17/2012	.12/14/2017	287	0	968.6000	(16,709)	0	0	(96,929)		(96,929)	(80,220)	0	0	0	0		003
394459 SCS Collar 557 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.12/17/2012	.12/14/2015	214	0	835.0000	0	0	0	88,248		88,248	88,248	0	0	0	0		003
394460 SCS Collar 557 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.12/17/2012	.12/14/2015	214	0	1,185.7000	(4,311)	0	0	(22,011)		(22,011)	(17,700)	0	0	0	0		003
394461 SCS Collar 557 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.12/17/2012	.12/14/2015	214	268,810	751.5000	0	0	0	(197)		(197)	(197)	0	0	0	909		003
394462 SCS Collar 559 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.12/17/2012	.12/14/2015	1,291	0	835.0000	0	0	0	531,462		531,462	531,462	0	0	0	0		003
394463 SCS Collar 559 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.12/17/2012	.12/14/2015	1,291	1,618,868	668.0000	0	0	0	(399)		(399)	(399)	0	0	0	5,475		003
394464 SCS Collar 559 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.12/17/2012	.12/14/2015	1,291	0	1,018.7000	(25,962)	0	0	(309,296)		(309,296)	(283,333)	0	0	0	0		003
400885 SCS Collar 622 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	317	654,382	1,325.1060	(14,711)	0	0	(17,043)		(17,043)	(2,333)	0	0	0	5,226		003
400886 SCS Collar 622 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	317	0	1,472.3400	0	0	0	194,101		194,101	194,101	0	0	0	0		003
400903 SCS Collar 596 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	2,553	3,200,783	796.1400	0	0	0	(6,682)		(6,682)	(6,682)	0	0	0	11,787		003
400904 SCS Collar 596 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	2,553	0	884.6000	0	0	0	928,986		928,986	928,986	0	0	0	0		003
400905 SCS Collar 596 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	2,553	0	1,176.5180	(88,333)	0	0	(290,750)		(290,750)	(202,417)	0	0	0	0		003
400906 SCS Collar 597 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	4,743	5,947,956	707.6800	0	0	0	(4,184)		(4,184)	(4,184)	0	0	0	21,904		003
400907 SCS Collar 597 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	4,743	0	884.6000	0	0	0	1,726,316		1,726,316	1,726,316	0	0	0	0		003
400908 SCS Collar 597 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	4,743	0	1,026.1360	(164,148)	0	0	(1,113,592)		(1,113,592)	(949,445)	0	0	0	0		003
400909 SCS Collar 598 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	4,697	5,889,837	796.1400	0	0	0	(196,331)		(196,331)	(196,331)	0	0	0	47,033		003
400910 SCS Collar 598 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	4,697	0	884.6000	0	0	0	1,886,191		1,886,191	1,886,191	0	0	0	0		003
400911 SCS Collar 598 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	4,697	0	1,477.2820	(192,210)	0	0	(343,991)		(343,991)	(151,780)	0	0	0	0		003
400912 SCS Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	19,704	24,707,547	707.6800	0	0	0	(558,225)		(558,225)	(558,225)	0	0	0	197,300		003
400915 SCS Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	19,704	0	884.6000	0	0	0	7,912,464		7,912,464	7,912,464	0	0	0	0		003
400917 SCS Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	19,704	0	1,220.7480	(806,312)	0	0	(3,565,436)		(3,565,436)	(2,759,124)	0	0	0	0		003
400920 SCS Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	10,045	12,596,171	619.2200	0	0	0	(181,219)		(181,219)	(181,219)	0	0	0	100,586		003
400922 SCS Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	10,045	0	884.6000	0	0	0	4,033,859		4,033,859	4,033,859	0	0	0	0		003
400923 SCS Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	10,045	0	1,079.2120	(411,066)	0	0	(2,664,450)		(2,664,450)	(2,253,384)	0	0	0	0		003
400924 SCS Collar 601 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	165	206,959	796.1400	0	0	0	(432)		(432)	(432)	0	0	0	762		003
400925 SCS Collar 601 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	165	0	884.6000	0	0	0	60,069		60,069	60,069	0	0	0	0		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
400926 SCS Collar 601 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	165	0	1,273.8240	(3,304)	0	0	(8,897)		(8,897)	(5,593)	0	0	0	0		003
400927 SCS Collar 602 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	395	494,718	707.6800	0	0	0	(348)		(348)	(348)	0	0	0	1,822		003
400928 SCS Collar 602 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	395	0	884.6000	0	0	0	143,586		143,586	143,586	0	0	0	0		003
400929 SCS Collar 602 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/14/2016	395	0	1,079.2120	(7,898)	0	0	(74,712)		(74,712)	(66,814)	0	0	0	0		003
400930 SCS Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	293	367,140	707.6800	0	0	0	(8,295)		(8,295)	(8,295)	0	0	0	2,932		003
400931 SCS Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	293	0	884.6000	0	0	0	117,576		117,576	117,576	0	0	0	0		003
400932 SCS Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	293	0	1,353.4380	(4,856)	0	0	(34,364)		(34,364)	(29,508)	0	0	0	0		003
400933 SCS Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	140	175,774	796.1400	0	0	0	(5,859)		(5,859)	(5,859)	0	0	0	1,404		003
400934 SCS Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	140	0	884.6000	0	0	0	56,292		56,292	56,292	0	0	0	0		003
400935 SCS Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	140	0	1,335.7460	(8,217)	0	0	(17,506)		(17,506)	(9,289)	0	0	0	0		003
400936 SCS Collar 605 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	367	460,697	707.6800	0	0	0	(10,409)		(10,409)	(10,409)	0	0	0	3,679		003
400937 SCS Collar 605 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	367	0	884.6000	0	0	0	147,537		147,537	147,537	0	0	0	0		003
400938 SCS Collar 605 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA R0MUWSFPU8MPRO8K5P83	.01/15/2013	.01/16/2018	367	0	1,141.1340	(21,538)	0	0	(83,201)		(83,201)	(61,663)	0	0	0	0		003
400945 SCS Collar 594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	252	0	884.6000	0	0	0	101,232		101,232	101,232	0	0	0	0		003
400946 SCS Collar 594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	252	0	1,724.9700	(4,182)	0	0	(6,445)		(6,445)	(2,263)	0	0	0	0		003
400947 SCS Collar 594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	252	316,109	796.1400	0	0	0	(10,537)		(10,537)	(10,537)	0	0	0	2,524		003
400948 SCS Collar 595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	114	0	884.6000	0	0	0	41,555		41,555	41,555	0	0	0	0		003
400949 SCS Collar 595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	114	0	990.7500	(5,161)	0	0	(30,392)		(30,392)	(25,231)	0	0	0	0		003
400950 SCS Collar 595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	114	143,171	707.6800	0	0	0	(101)		(101)	(101)	0	0	0	527		003
400951 SCS Collar 609 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	2,051	0	1,472.3400	0	0	0	1,191,104		1,191,104	1,191,104	0	0	0	0		003
400952 SCS Collar 609 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	2,051	0	1,825.7000	(118,147)	0	0	(533,764)		(533,764)	(415,618)	0	0	0	0		003
400953 SCS Collar 609 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	2,051	4,231,763	1,325.1100	0	0	0	(6,002)		(6,002)	(6,002)	0	0	0	15,584		003
400954 SCS Collar 610 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	2,892	5,966,504	1,177.8700	0	0	0	(2,767)		(2,767)	(2,767)	0	0	0	21,972		003
400955 SCS Collar 610 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	2,892	0	1,619.5700	(166,579)	0	0	(1,281,429)		(1,281,429)	(1,114,850)	0	0	0	0		003
400956 SCS Collar 610 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	2,892	0	1,472.3400	0	0	0	1,679,378		1,679,378	1,679,378	0	0	0	0		003
400957 SCS Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	2,606	0	1,472.3400	0	0	0	1,594,802		1,594,802	1,594,802	0	0	0	0		003
400958 SCS Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	2,606	0	2,355.7400	(177,498)	0	0	(249,126)		(249,126)	(71,627)	0	0	0	0		003
400959 SCS Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	2,606	5,376,580	1,325.1100	0	0	0	(140,037)		(140,037)	(140,037)	0	0	0	42,934		003
400960 SCS Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	7,940	0	1,472.3400	0	0	0	4,858,795		4,858,795	4,858,795	0	0	0	0		003
400961 SCS Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	7,940	0	1,855.1500	(540,776)	0	0	(2,687,851)		(2,687,851)	(2,147,075)	0	0	0	0		003
400962 SCS Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	7,940	16,380,561	1,177.8700	0	0	0	(278,595)		(278,595)	(278,595)	0	0	0	130,806		003
400964 SCS Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	3,704	0	1,472.3400	0	0	0	2,266,886		2,266,886	2,266,886	0	0	0	0		003
400965 SCS Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	3,704	0	1,649.0200	(252,300)	0	0	(1,774,129)		(1,774,129)	(1,521,829)	0	0	0	0		003
400966 SCS Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	3,704	7,642,393	1,030.6400	0	0	0	(77,778)		(77,778)	(77,778)	0	0	0	61,028		003
400967 SCS Collar 614 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	166	0	1,472.3400	0	0	0	96,628		96,628	96,628	0	0	0	0		003
400968 SCS Collar 614 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	166	0	2,031.8300	(5,545)	0	0	(17,514)		(17,514)	(11,970)	0	0	0	0		003
400969 SCS Collar 614 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	166	343,306	1,325.1100	0	0	0	(487)		(487)	(487)	0	0	0	1,264		003
400986 SCS Collar 615 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	355	0	1,472.3400	0	0	0	206,275		206,275	206,275	0	0	0	0		003
400988 SCS Collar 615 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	355	0	1,693.1900	(11,836)	0	0	(133,578)		(133,578)	(121,742)	0	0	0	0		003
400989 SCS Collar 615 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/14/2016	355	732,852	1,177.8700	0	0	0	(340)		(340)	(340)	0	0	0	2,699		003
400992 SCS Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	183	0	1,472.3400	0	0	0	112,221		112,221	112,221	0	0	0	0		003
400994 SCS Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	183	0	2,105.4500	(5,063)	0	0	(36,081)		(36,081)	(31,018)	0	0	0	0		003
400996 SCS Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.01/15/2013	.01/16/2018	183	378,337	1,177.8700	0	0	0	(6,435)		(6,435)	(6,435)	0	0	0	3,021		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
401001 SCS Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	18	0	1,472.3400	0	0	0	10,807		10,807	10,807	0	0	0	0		003
401002 SCS Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	18	0	1,796.2500	(488)	0	0	(6,656)		(6,656)	(6,169)	0	0	0	0		003
401003 SCS Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	18	36,432	1,030.6400	0	0	0	(371)		(371)	(371)	0	0	0	291		003
401004 SCS Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	166	0	1,472.3400	0	0	0	101,414		101,414	101,414	0	0	0	0		003
401006 SCS Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	166	0	2,031.8300	(16,170)	0	0	(38,883)		(38,883)	(22,714)	0	0	0	0		003
401007 SCS Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	166	341,905	1,325.1100	0	0	0	(8,905)		(8,905)	(8,905)	0	0	0	2,730		003
401009 SCS Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	75	0	1,472.3400	0	0	0	46,136		46,136	46,136	0	0	0	0		003
401010 SCS Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	75	0	1,722.6400	(7,356)	0	0	(32,185)		(32,185)	(24,829)	0	0	0	0		003
401011 SCS Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2013	01/16/2018	75	155,538	1,177.8700	0	0	0	(2,645)		(2,645)	(2,645)	0	0	0	1,242		003
405612 SCS Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	0	1,367.8100	(185,035)	0	0	(189,001)		(189,001)	(3,966)	0	0	0	0		003
405613 SCS Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	0	1,519.7900	0	0	0	1,732,619		1,732,619	1,732,619	0	0	0	0		003
405614 SCS Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	6,192,900	2,416.4700	0	0	0	(248,711)		(248,711)	(248,711)	0	0	0	50,217		003
405618 SCS Collar 635 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	96	0	1,367.8100	(3,062)	0	0	(560)		(560)	2,502	0	0	0	0		003
405619 SCS Collar 635 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	96	0	1,519.7900	0	0	0	51,482		51,482	51,482	0	0	0	0		003
405620 SCS Collar 635 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	96	198,195	2,036.5200	0	0	0	(10,474)		(10,474)	(10,474)	0	0	0	788		003
405637 SCS Collar 636 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	1,844	0	830.8400	(63,808)	0	0	(9,866)		(9,866)	53,942	0	0	0	0		003
405638 SCS Collar 636 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	1,844	0	923.1500	0	0	0	607,066		607,066	607,066	0	0	0	0		003
405639 SCS Collar 636 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	1,844	2,311,886	1,190.8600	0	0	0	(201,425)		(201,425)	(201,425)	0	0	0	9,196		003
405640 SCS Collar 637 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	2,708	0	738.5200	(93,725)	0	0	(5,377)		(5,377)	88,348	0	0	0	0		003
405641 SCS Collar 637 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	2,708	0	923.1500	0	0	0	891,694		891,694	891,694	0	0	0	0		003
405642 SCS Collar 637 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	2,708	3,395,838	1,043.1600	0	0	0	(603,976)		(603,976)	(603,976)	0	0	0	13,508		003
405643 SCS Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	0	830.8400	(187,590)	0	0	(251,147)		(251,147)	(63,557)	0	0	0	0		003
405644 SCS Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	0	923.1500	0	0	0	1,879,269		1,879,269	1,879,269	0	0	0	0		003
405645 SCS Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	6,282,300	1,541.6600	0	0	0	(298,829)		(298,829)	(298,829)	0	0	0	50,942		003
405646 SCS Collar 639 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	0	738.5200	(576,074)	0	0	(527,652)		(527,652)	48,422	0	0	0	0		003
405647 SCS Collar 639 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	0	923.1500	0	0	0	5,771,084		5,771,084	5,771,084	0	0	0	0		003
405648 SCS Collar 639 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	19,292,433	1,264.7200	0	0	0	(2,491,716)		(2,491,716)	(2,491,716)	0	0	0	156,439		003
405649 SCS Collar 640 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	0	646.2100	(252,932)	0	0	(149,490)		(149,490)	103,442	0	0	0	0		003
405650 SCS Collar 640 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	0	923.1500	0	0	0	2,533,863		2,533,863	2,533,863	0	0	0	0		003
405651 SCS Collar 640 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	8,470,577	1,126.2400	0	0	0	(1,613,473)		(1,613,473)	(1,613,473)	0	0	0	68,687		003
405652 SCS Collar 641 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	406	0	738.5200	(7,864)	0	0	(807)		(807)	7,057	0	0	0	0		003
405653 SCS Collar 641 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	406	0	923.1500	0	0	0	133,755		133,755	133,755	0	0	0	0		003
405654 SCS Collar 641 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	406	509,376	1,098.5500	0	0	0	(72,105)		(72,105)	(72,105)	0	0	0	2,026		003
405655 SCS Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	0	738.5200	(3,921)	0	0	(11,145)		(11,145)	(7,224)	0	0	0	0		003
405656 SCS Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	0	923.1500	0	0	0	121,897		121,897	121,897	0	0	0	0		003
405657 SCS Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	407,501	1,412.4200	0	0	0	(31,983)		(31,983)	(31,983)	0	0	0	3,304		003
405658 SCS Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	0	646.2100	(4,666)	0	0	(8,558)		(8,558)	(3,892)	0	0	0	0		003
405659 SCS Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	0	923.1500	0	0	0	145,059		145,059	145,059	0	0	0	0		003
405660 SCS Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	484,926	1,218.5600	0	0	0	(71,875)		(71,875)	(71,875)	0	0	0	3,932		003
405661 SCS Collar 644 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	295	0	830.8400	(13,464)	0	0	(1,577)		(1,577)	11,887	0	0	0	0		003
405662 SCS Collar 644 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	295	0	923.1500	0	0	0	97,015		97,015	97,015	0	0	0	0		003
405663 SCS Collar 644 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	295	369,467	1,135.4700	0	0	0	(43,871)		(43,871)	(43,871)	0	0	0	1,470		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
405664 SCS Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.02/15/2013	.02/14/2018	165	0	830.8400	(9,204)	0	0	(8,254)		(8,254)	950	0	0	0	0		003
405665 SCS Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.02/15/2013	.02/14/2018	165	0	923.1500	0	0	0	61,761		61,761	61,761	0	0	0	0		003
405666 SCS Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.02/15/2013	.02/14/2018	165	206,467	1,384.7300	0	0	0	(17,911)		(17,911)	(17,911)	0	0	0	1,674		003
405677 SCS Collar 668 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/15/2013	.02/14/2018	253	0	1,367.8100	(7,508)	0	0	(15,950)		(15,950)	(8,443)	0	0	0	0		003
405678 SCS Collar 668 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/15/2013	.02/14/2018	253	522,636	1,519.7900	0	0	0	146,218		146,218	146,218	0	0	0	4,238		003
405699 SCS Collar 652 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	1,463	0	1,367.8100	(83,345)	0	0	(8,524)		(8,524)	74,820	0	0	0	0		003
405700 SCS Collar 652 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	1,463	0	1,519.7900	0	0	0	783,830		783,830	783,830	0	0	0	0		003
405701 SCS Collar 652 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	1,463	3,017,715	1,838.9500	0	0	0	(370,584)		(370,584)	(370,584)	0	0	0	12,003		003
405702 SCS Collar 653 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	1,579	0	1,215.8300	(89,943)	0	0	(3,085)		(3,085)	86,859	0	0	0	0		003
405703 SCS Collar 653 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	1,579	0	1,519.7900	0	0	0	845,890		845,890	845,890	0	0	0	0		003
405704 SCS Collar 653 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	1,579	3,256,636	1,641.3700	0	0	0	(669,870)		(669,870)	(669,870)	0	0	0	12,954		003
405705 SCS Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	6,161	0	1,215.8300	(379,787)	0	0	(256,734)		(256,734)	123,053	0	0	0	0		003
405706 SCS Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	6,161	0	1,519.7900	0	0	0	3,556,390		3,556,390	3,556,390	0	0	0	0		003
405707 SCS Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	6,161	12,711,601	1,884.5400	0	0	0	(1,998,424)		(1,998,424)	(1,998,424)	0	0	0	103,076		003
405708 SCS Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	2,363	0	1,063.8500	(145,645)	0	0	(60,051)		(60,051)	85,594	0	0	0	0		003
405709 SCS Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	2,363	0	1,519.7900	0	0	0	1,363,841		1,363,841	1,363,841	0	0	0	0		003
405710 SCS Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	2,363	4,874,770	1,686.9700	0	0	0	(1,075,043)		(1,075,043)	(1,075,043)	0	0	0	39,529		003
405711 SCS Collar 656 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	85	0	1,215.8300	(2,705)	0	0	(166)		(166)	2,539	0	0	0	0		003
405712 SCS Collar 656 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	85	0	1,519.7900	0	0	0	45,485		45,485	45,485	0	0	0	0		003
405713 SCS Collar 656 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	85	175,117	1,717.3600	0	0	0	(30,268)		(30,268)	(30,268)	0	0	0	697		003
405714 SCS Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	325	0	1,063.8500	(6,455)	0	0	(8,261)		(8,261)	(1,805)	0	0	0	0		003
405715 SCS Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	325	0	1,519.7900	0	0	0	187,615		187,615	187,615	0	0	0	0		003
405716 SCS Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/14/2018	325	670,604	1,838.9500	0	0	0	(114,727)		(114,727)	(114,727)	0	0	0	5,438		003
405720 SCS Collar 659 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	166	0	1,367.8100	(12,524)	0	0	(970)		(970)	11,553	0	0	0	0		003
405721 SCS Collar 659 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	166	0	1,519.7900	0	0	0	89,208		89,208	89,208	0	0	0	0		003
405722 SCS Collar 659 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	166	343,446	1,747.7600	0	0	0	(54,948)		(54,948)	(54,948)	0	0	0	1,366		003
405723 SCS Collar 660 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	148	0	738.5200	(6,782)	0	0	(295)		(295)	6,487	0	0	0	0		003
405724 SCS Collar 660 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	148	0	923.1500	0	0	0	48,863		48,863	48,863	0	0	0	0		003
405725 SCS Collar 660 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/15/2013	.02/16/2016	148	186,092	1,006.2300	0	0	0	(37,812)		(37,812)	(37,812)	0	0	0	740		003
414594 SCS Collar 669 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	6,567	0	857.2300	(248,636)	0	0	(377,964)		(377,964)	(129,328)	0	0	0	0		003
414595 SCS Collar 669 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	6,567	0	952.4800	0	0	0	2,337,382		2,337,382	2,337,382	0	0	0	0		003
414596 SCS Collar 669 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	6,567	8,234,758	1,495.3900	0	0	0	(493,152)		(493,152)	(493,152)	0	0	0	67,741		003
414597 SCS Collar 670 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	14,252	0	761.9800	(539,606)	0	0	(565,539)		(565,539)	(25,933)	0	0	0	0		003
414598 SCS Collar 670 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	14,252	0	952.4800	0	0	0	5,072,734		5,072,734	5,072,734	0	0	0	0		003
414599 SCS Collar 670 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	14,252	17,871,591	1,257.2700	0	0	0	(2,409,558)		(2,409,558)	(2,409,558)	0	0	0	147,016		003
414600 SCS Collar 671 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	3,141	0	666.7400	(118,932)	0	0	(81,285)		(81,285)	37,647	0	0	0	0		003
414601 SCS Collar 671 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	3,141	0	952.4800	0	0	0	1,118,055		1,118,055	1,118,055	0	0	0	0		003
414602 SCS Collar 671 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	3,141	3,938,986	1,133.4500	0	0	0	(745,570)		(745,570)	(745,570)	0	0	0	32,403		003
414615 SCS Collar 672 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	106	0	666.7400	(1,239)	0	0	(2,744)		(2,744)	(1,505)	0	0	0	0		003
414616 SCS Collar 672 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	106	0	952.4800	0	0	0	37,742		37,742	37,742	0	0	0	0		003
414617 SCS Collar 672 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	106	132,969	1,219.1700	0	0	0	(20,019)		(20,019)	(20,019)	0	0	0	1,094		003
414618 SCS Collar 673 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	206	0	666.7400	(11,709)	0	0	(5,325)		(5,325)	6,384	0	0	0	0		003
414619 SCS Collar 673 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	206	0	952.4800	0	0	0	73,242		73,242	73,242	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
414620 SCS Collar 673 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	206	258,037	1,066.7800	0	0	0	(57,385)		(57,385)	(57,385)	0	0	0	2,123		003
414624 SCS Collar 675 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/15/2013	.03/14/2018	72	0	1,404.6300	(1,977)	0	0	(5,206)		(5,206)	(3,228)	0	0	0	0		003
414625 SCS Collar 675 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/15/2013	.03/14/2018	72	149,369	1,560.7000	0	0	0	39,724		39,724	39,724	0	0	0	1,229		003
414626 SCS Collar 676 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/15/2013	.03/14/2016	3,234	0	761.9800	(115,839)	0	0	(11,145)		(11,145)	104,694	0	0	0	0		003
414627 SCS Collar 676 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/15/2013	.03/14/2016	3,234	0	952.4800	0	0	0	981,362		981,362	981,362	0	0	0	0		003
414628 SCS Collar 676 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/15/2013	.03/14/2016	3,234	4,054,838	1,057.2500	0	0	0	(689,840)		(689,840)	(689,840)	0	0	0	17,045		003
414661 SCS Collar 687 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	1,652	0	1,248.5600	(96,962)	0	0	(5,522)		(5,522)	91,440	0	0	0	0		003
414662 SCS Collar 687 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	1,652	0	1,560.7000	0	0	0	823,837		823,837	823,837	0	0	0	0		003
414663 SCS Collar 687 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	1,652	3,407,893	1,669.9500	0	0	0	(661,178)		(661,178)	(661,178)	0	0	0	14,326		003
414664 SCS Collar 688 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	3,691	0	1,404.6300	(229,008)	0	0	(265,401)		(265,401)	(36,393)	0	0	0	0		003
414665 SCS Collar 688 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	3,691	0	1,560.7000	0	0	0	2,025,306		2,025,306	2,025,306	0	0	0	0		003
414666 SCS Collar 688 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	3,691	7,615,541	2,325.4400	0	0	0	(427,413)		(427,413)	(427,413)	0	0	0	62,647		003
414667 SCS Collar 689 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	6,052	0	1,248.5600	(375,452)	0	0	(290,774)		(290,774)	84,678	0	0	0	0		003
414668 SCS Collar 689 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	6,052	0	1,560.7000	0	0	0	3,320,435		3,320,435	3,320,435	0	0	0	0		003
414669 SCS Collar 689 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	6,052	12,485,471	1,904.0500	0	0	0	(1,916,488)		(1,916,488)	(1,916,488)	0	0	0	102,709		003
414670 SCS Collar 690 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	2,375	0	1,092.4900	(147,358)	0	0	(70,766)		(70,766)	76,592	0	0	0	0		003
414671 SCS Collar 690 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	2,375	0	1,560.7000	0	0	0	1,303,216		1,303,216	1,303,216	0	0	0	0		003
414672 SCS Collar 690 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	2,375	4,900,332	1,716.7700	0	0	0	(1,039,118)		(1,039,118)	(1,039,118)	0	0	0	40,311		003
414673 SCS Collar 691 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	64	0	1,404.6300	(2,112)	0	0	(598)		(598)	1,514	0	0	0	0		003
414674 SCS Collar 691 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	64	0	1,560.7000	0	0	0	31,955		31,955	31,955	0	0	0	0		003
414675 SCS Collar 691 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	64	132,192	1,997.7000	0	0	0	(8,909)		(8,909)	(8,909)	0	0	0	556		003
414676 SCS Collar 692 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	43	0	1,248.5600	(1,415)	0	0	(144)		(144)	1,271	0	0	0	0		003
414677 SCS Collar 692 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	43	0	1,560.7000	0	0	0	21,411		21,411	21,411	0	0	0	0		003
414678 SCS Collar 692 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	43	88,567	1,747.9800	0	0	0	(14,266)		(14,266)	(14,266)	0	0	0	372		003
414682 SCS Collar 694 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	153	0	1,248.5600	(14,278)	0	0	(7,358)		(7,358)	6,920	0	0	0	0		003
414683 SCS Collar 694 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	153	0	1,560.7000	0	0	0	84,024		84,024	84,024	0	0	0	0		003
414684 SCS Collar 694 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2018	153	315,936	1,779.2000	0	0	0	(60,572)		(60,572)	(60,572)	0	0	0	2,599		003
414690 SCS Collar 696 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	1,951	0	857.2300	(69,874)	0	0	(16,384)		(16,384)	53,490	0	0	0	0		003
414691 SCS Collar 696 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	1,951	0	952.4800	0	0	0	592,005		592,005	592,005	0	0	0	0		003
414692 SCS Collar 696 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	1,951	2,446,071	1,181.0800	0	0	0	(233,141)		(233,141)	(233,141)	0	0	0	10,283		003
414696 SCS Collar 698 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	175	0	857.2300	(8,283)	0	0	(1,473)		(1,473)	6,810	0	0	0	0		003
414697 SCS Collar 698 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	175	0	952.4800	0	0	0	53,210		53,210	53,210	0	0	0	0		003
414698 SCS Collar 698 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	175	219,857	1,142.9800	0	0	0	(25,684)		(25,684)	(25,684)	0	0	0	924		003
414699 SCS Collar 699 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	248	0	761.9800	(11,705)	0	0	(854)		(854)	10,851	0	0	0	0		003
414700 SCS Collar 699 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	248	0	952.4800	0	0	0	75,194		75,194	75,194	0	0	0	0		003
414701 SCS Collar 699 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/15/2013	.03/14/2016	248	310,695	1,028.6800	0	0	0	(58,755)		(58,755)	(58,755)	0	0	0	1,306		003
414713 SCS Collar 701 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.03/15/2013	.03/14/2016	1,718	0	1,404.6300	(100,832)	0	0	(16,038)		(16,038)	84,795	0	0	0	0		003
414714 SCS Collar 701 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.03/15/2013	.03/14/2016	1,718	0	1,560.7000	0	0	0	856,754		856,754	856,754	0	0	0	0		003
414715 SCS Collar 701 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.03/15/2013	.03/14/2016	1,718	3,544,049	1,841.6300	0	0	0	(437,538)		(437,538)	(437,538)	0	0	0	14,898		003
419363 SCS Collar 703 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	3,112	0	830.9700	(115,408)	0	0	(26,101)		(26,101)	89,308	0	0	0	0		003
419364 SCS Collar 703 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	3,112	0	923.3000	0	0	0	1,030,487		1,030,487	1,030,487	0	0	0	0		003
419365 SCS Collar 703 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	3,112	3,901,857	1,172.5900	0	0	0	(404,148)		(404,148)	(404,148)	0	0	0	17,360		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
419366 SCS Collar 704 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	307	0	830.9700	(6,707)	0	0	(2,571)		(2,571)	4,136	0	0	0	0		003
419367 SCS Collar 704 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	307	0	923.3000	0	0	0	101,507		101,507	101,507	0	0	0	0		003
419368 SCS Collar 704 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	307	384,347	1,264.9200	0	0	0	(22,520)		(22,520)	(22,520)	0	0	0	1,710		003
419369 SCS Collar 705 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	160	0	738.6400	(3,508)	0	0	(573)		(573)	2,934	0	0	0	0		003
419370 SCS Collar 705 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	160	0	923.3000	0	0	0	53,083		53,083	53,083	0	0	0	0		003
419371 SCS Collar 705 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	160	200,995	1,089.4900	0	0	0	(30,602)		(30,602)	(30,602)	0	0	0	894		003
419372 SCS Collar 706 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	175	0	738.6400	(8,448)	0	0	(627)		(627)	7,821	0	0	0	0		003
419373 SCS Collar 706 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	175	0	923.3000	0	0	0	58,107		58,107	58,107	0	0	0	0		003
419374 SCS Collar 706 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/14/2016	175	220,018	1,006.4000	0	0	0	(45,375)		(45,375)	(45,375)	0	0	0	979		003
419375 SCS Collar 707 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/16/2018	256	0	830.9700	(16,057)	0	0	(13,917)		(13,917)	2,141	0	0	0	0		003
419376 SCS Collar 707 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/16/2018	256	0	923.3000	0	0	0	96,970		96,970	96,970	0	0	0	0		003
419377 SCS Collar 707 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.04/16/2013	.04/16/2018	256	320,509	1,329.5500	0	0	0	(35,663)		(35,663)	(35,663)	0	0	0	2,680		003
419399 SCS Collar 715 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	3,337	0	1,417.1100	(210,518)	0	0	(41,208)		(41,208)	169,309	0	0	0	0		003
419400 SCS Collar 715 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	3,337	0	1,574.5700	0	0	0	1,629,389		1,629,389	1,629,389	0	0	0	0		003
419401 SCS Collar 715 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	3,337	6,884,152	1,889.4800	0	0	0	(743,865)		(743,865)	(743,865)	0	0	0	30,628		003
419402 SCS Collar 716 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	5,779	0	1,417.1100	(436,226)	0	0	(446,491)		(446,491)	(10,265)	0	0	0	0		003
419404 SCS Collar 716 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	5,779	0	1,574.5700	0	0	0	3,136,069		3,136,069	3,136,069	0	0	0	0		003
419405 SCS Collar 716 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	5,779	11,923,447	2,298.8700	0	0	0	(760,541)		(760,541)	(760,541)	0	0	0	99,710		003
419406 SCS Collar 717 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	7,885	0	1,259.6600	(595,184)	0	0	(410,556)		(410,556)	184,628	0	0	0	0		003
419407 SCS Collar 717 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	7,885	0	1,574.5700	0	0	0	4,278,837		4,278,837	4,278,837	0	0	0	0		003
419408 SCS Collar 717 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	7,885	16,268,297	1,905.2300	0	0	0	(2,538,816)		(2,538,816)	(2,538,816)	0	0	0	136,044		003
419412 SCS Collar 719 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	277	0	1,417.1100	(10,290)	0	0	(3,420)		(3,420)	6,870	0	0	0	0		003
419413 SCS Collar 719 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	277	0	1,574.5700	0	0	0	135,214		135,214	135,214	0	0	0	0		003
419414 SCS Collar 719 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	277	571,277	2,046.9400	0	0	0	(31,819)		(31,819)	(31,819)	0	0	0	2,542		003
419415 SCS Collar 720 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	84	0	1,259.6600	(3,139)	0	0	(406)		(406)	2,733	0	0	0	0		003
419416 SCS Collar 720 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	84	0	1,574.5700	0	0	0	41,248		41,248	41,248	0	0	0	0		003
419417 SCS Collar 720 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	84	174,267	1,763.5200	0	0	0	(27,323)		(27,323)	(27,323)	0	0	0	775		003
419418 SCS Collar 721 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	116	0	1,259.6600	(3,720)	0	0	(6,018)		(6,018)	(2,299)	0	0	0	0		003
419419 SCS Collar 721 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	116	0	1,574.5700	0	0	0	62,723		62,723	62,723	0	0	0	0		003
419420 SCS Collar 721 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/16/2018	116	238,469	2,109.9200	0	0	0	(24,449)		(24,449)	(24,449)	0	0	0	1,994		003
419421 SCS Collar 722 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	100	0	1,417.1100	(8,172)	0	0	(1,231)		(1,231)	6,941	0	0	0	0		003
419422 SCS Collar 722 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	100	0	1,574.5700	0	0	0	48,690		48,690	48,690	0	0	0	0		003
419423 SCS Collar 722 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.04/16/2013	.04/14/2016	100	205,713	1,810.7600	0	0	0	(28,385)		(28,385)	(28,385)	0	0	0	915		003
419435 SCS Collar 726 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	138	0	1,417.1100	(4,275)	0	0	(10,647)		(10,647)	(6,373)	0	0	0	0		003
419436 SCS Collar 726 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	138	284,338	1,574.5700	0	0	0	74,786		74,786	74,786	0	0	0	2,378		003
419446 SCS Collar 728 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	3,986	0	738.6400	(147,458)	0	0	(14,252)		(14,252)	133,206	0	0	0	0		003
419447 SCS Collar 728 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	3,986	0	923.3000	0	0	0	1,319,943		1,319,943	1,319,943	0	0	0	0		003
419448 SCS Collar 728 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	3,986	4,997,857	1,043.3300	0	0	0	(908,033)		(908,033)	(908,033)	0	0	0	22,236		003
419449 SCS Collar 729 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	9,753	0	830.9700	(431,700)	0	0	(531,020)		(531,020)	(99,321)	0	0	0	0		003
419450 SCS Collar 729 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	9,753	0	923.3000	0	0	0	3,700,119		3,700,119	3,700,119	0	0	0	0		003
419451 SCS Collar 729 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	9,753	12,229,820	1,495.7500	0	0	0	(771,639)		(771,639)	(771,639)	0	0	0	102,272		003
419452 SCS Collar 730 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	18,199	0	738.6400	(805,536)	0	0	(687,695)		(687,695)	117,841	0	0	0	0		003
419453 SCS Collar 730 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	18,199	0	923.3000	0	0	0	6,904,286		6,904,286	6,904,286	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
419454 SCS Collar 730 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	18,199	22,820,393	1,246.4600	0	0	0	(3,253,978)		(3,253,978)	(3,253,978)	0	0	0	190,836		003
419455 SCS Collar 731 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	4,207	0	646.3100	(186,199)	0	0	(104,370)		(104,370)	81,829	0	0	0	0		003
419456 SCS Collar 731 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	4,207	0	923.3000	0	0	0	1,595,920		1,595,920	1,595,920	0	0	0	0		003
419457 SCS Collar 731 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	4,207	5,274,916	1,107.9600	0	0	0	(1,079,202)		(1,079,202)	(1,079,202)	0	0	0	44,112		003
419461 SCS Collar 733 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	155	0	830.9700	(2,923)	0	0	(8,433)		(8,433)	(5,510)	0	0	0	0		003
419462 SCS Collar 733 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	155	0	923.3000	0	0	0	58,758		58,758	58,758	0	0	0	0		003
419463 SCS Collar 733 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	155	194,211	1,883.5300	0	0	0	(2,641)		(2,641)	(2,641)	0	0	0	1,624		003
419464 SCS Collar 734 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	118	0	738.6400	(2,228)	0	0	(4,461)		(4,461)	(2,233)	0	0	0	0		003
419465 SCS Collar 734 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	118	0	923.3000	0	0	0	44,786		44,786	44,786	0	0	0	0		003
419466 SCS Collar 734 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	118	148,028	1,366.4800	0	0	0	(14,637)		(14,637)	(14,637)	0	0	0	1,238		003
419467 SCS Collar 735 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	256	0	830.9700	(12,284)	0	0	(2,144)		(2,144)	10,140	0	0	0	0		003
419468 SCS Collar 735 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	256	0	923.3000	0	0	0	84,647		84,647	84,647	0	0	0	0		003
419469 SCS Collar 735 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	256	320,509	1,126.4300	0	0	0	(41,619)		(41,619)	(41,619)	0	0	0	1,426		003
419470 SCS Collar 736 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	62	0	646.3100	(3,873)	0	0	(1,532)		(1,532)	2,341	0	0	0	0		003
419471 SCS Collar 736 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	62	0	923.3000	0	0	0	23,423		23,423	23,423	0	0	0	0		003
419472 SCS Collar 736 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	62	77,419	1,043.3300	0	0	0	(18,364)		(18,364)	(18,364)	0	0	0	647		003
419477 SCS Collar 737 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/16/2013	.04/14/2016	1,879	0	1,259.6600	(118,567)	0	0	(9,029)		(9,029)	109,538	0	0	0	0		003
419478 SCS Collar 737 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/16/2013	.04/14/2016	1,879	0	1,574.5700	0	0	0	917,655		917,655	917,655	0	0	0	0		003
419479 SCS Collar 737 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/16/2013	.04/14/2016	1,879	3,877,085	1,684.7900	0	0	0	(733,935)		(733,935)	(733,935)	0	0	0	17,250		003
423090 SCS Collar 743 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2013	.05/16/2016	177	0	1,492.9000	(6,374)	0	0	(3,692)		(3,692)	2,682	0	0	0	0		003
423091 SCS Collar 743 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2013	.05/16/2016	177	0	1,658.7800	0	0	0	73,629		73,629	73,629	0	0	0	0		003
423092 SCS Collar 743 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2013	.05/16/2016	177	365,666	2,123.2400	0	0	0	(14,169)		(14,169)	(14,169)	0	0	0	1,715		003
423114 SCS Collar 747 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/16/2016	83	0	1,327.0200	(2,970)	0	0	(773)		(773)	2,197	0	0	0	0		003
423115 SCS Collar 747 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/16/2016	83	0	1,658.7800	0	0	0	34,310		34,310	34,310	0	0	0	0		003
423116 SCS Collar 747 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/16/2016	83	170,394	1,857.8300	0	0	0	(20,802)		(20,802)	(20,802)	0	0	0	799		003
423117 SCS Collar 748 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/14/2018	241	0	1,492.9000	(5,087)	0	0	(22,897)		(22,897)	(17,809)	0	0	0	0		003
423118 SCS Collar 748 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/14/2018	241	0	1,658.7800	0	0	0	116,703		116,703	116,703	0	0	0	0		003
423119 SCS Collar 748 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/14/2018	241	496,256	3,251.2100	0	0	0	(1,202)		(1,202)	(1,202)	0	0	0	4,206		003
423123 SCS Collar 750 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/16/2016	59	0	1,492.9000	(4,920)	0	0	(1,231)		(1,231)	3,689	0	0	0	0		003
423124 SCS Collar 750 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/16/2016	59	0	1,658.7800	0	0	0	24,543		24,543	24,543	0	0	0	0		003
423125 SCS Collar 750 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2013	.05/16/2016	59	121,889	1,891.0100	0	0	0	(13,394)		(13,394)	(13,394)	0	0	0	572		003
423148 SCS Collar 756 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/16/2016	2,062	0	1,492.9000	(130,610)	0	0	(42,950)		(42,950)	87,659	0	0	0	0		003
423149 SCS Collar 756 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/16/2016	2,062	0	1,658.7800	0	0	0	856,501		856,501	856,501	0	0	0	0		003
423150 SCS Collar 756 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/16/2016	2,062	4,253,630	1,973.9500	0	0	0	(345,426)		(345,426)	(345,426)	0	0	0	19,945		003
423151 SCS Collar 757 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	9,812	0	889.6900	(390,328)	0	0	(680,508)		(680,508)	(290,180)	0	0	0	0		003
423152 SCS Collar 757 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	9,812	0	988.5400	0	0	0	3,300,636		3,300,636	3,300,636	0	0	0	0		003
423153 SCS Collar 757 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	9,812	12,304,293	1,729.9500	0	0	0	(337,025)		(337,025)	(337,025)	0	0	0	104,296		003
423154 SCS Collar 758 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	13,908	0	790.8300	(553,260)	0	0	(674,362)		(674,362)	(121,103)	0	0	0	0		003
423155 SCS Collar 758 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	13,908	0	988.5400	0	0	0	4,678,397		4,678,397	4,678,397	0	0	0	0		003
423156 SCS Collar 758 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	13,908	17,440,384	1,314.7600	0	0	0	(2,082,124)		(2,082,124)	(2,082,124)	0	0	0	147,832		003
423157 SCS Collar 759 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	210	0	889.6900	(2,652)	0	0	(14,592)		(14,592)	(11,940)	0	0	0	0		003
423158 SCS Collar 759 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	210	0	988.5400	0	0	0	70,776		70,776	70,776	0	0	0	0		003
423159 SCS Collar 759 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	210	263,845	1,977.0800	0	0	0	(2,666)		(2,666)	(2,666)	0	0	0	2,236		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
423160 SCS Collar 760 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	139	0	889.6900	(8,252)	0	0	(9,611)		(9,611)	(1,360)	0	0	0	0		003
423161 SCS Collar 760 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	139	0	988.5400	0	0	0	46,618		46,618	46,618	0	0	0	0		003
423162 SCS Collar 760 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2013	.05/14/2018	139	173,782	1,433.3800	0	0	0	(14,202)		(14,202)	(14,202)	0	0	0	1,473		003
423180 SCS Collar 766 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	1,409	0	1,327.0200	(89,288)	0	0	(13,184)		(13,184)	76,105	0	0	0	0		003
423181 SCS Collar 766 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	1,409	0	1,658.7800	0	0	0	585,525		585,525	585,525	0	0	0	0		003
423182 SCS Collar 766 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	1,409	2,907,892	1,774.8900	0	0	0	(447,680)		(447,680)	(447,680)	0	0	0	13,635		003
423183 SCS Collar 767 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	4,314	0	1,492.9000	(287,957)	0	0	(410,644)		(410,644)	(122,687)	0	0	0	0		003
423184 SCS Collar 767 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	4,314	0	1,658.7800	0	0	0	2,093,034		2,093,034	2,093,034	0	0	0	0		003
423185 SCS Collar 767 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	4,314	8,900,277	2,372.0600	0	0	0	(481,160)		(481,160)	(481,160)	0	0	0	75,442		003
423186 SCS Collar 768 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	5,227	0	1,327.0200	(348,921)	0	0	(337,557)		(337,557)	11,365	0	0	0	0		003
423187 SCS Collar 768 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	5,227	0	1,658.7800	0	0	0	2,536,156		2,536,156	2,536,156	0	0	0	0		003
423188 SCS Collar 768 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	5,227	10,784,577	2,007.1200	0	0	0	(1,403,636)		(1,403,636)	(1,403,636)	0	0	0	91,414		003
423189 SCS Collar 769 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	4,360	0	1,161.1500	(291,056)	0	0	(180,068)		(180,068)	110,987	0	0	0	0		003
423190 SCS Collar 769 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	4,360	0	1,658.7800	0	0	0	2,115,556		2,115,556	2,115,556	0	0	0	0		003
423191 SCS Collar 769 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	4,360	8,996,047	1,824.6600	0	0	0	(1,635,780)		(1,635,780)	(1,635,780)	0	0	0	76,254		003
423192 SCS Collar 770 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	12	0	1,161.1500	(255)	0	0	(498)		(498)	(243)	0	0	0	0		003
423193 SCS Collar 770 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	12	0	1,658.7800	0	0	0	5,851		5,851	5,851	0	0	0	0		003
423194 SCS Collar 770 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	12	24,881	1,973.9500	0	0	0	(3,457)		(3,457)	(3,457)	0	0	0	211		003
423199 SCS Collar 771 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	3,450	0	889.6900	(130,228)	0	0	(52,422)		(52,422)	77,805	0	0	0	0		003
423200 SCS Collar 771 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	3,450	0	988.5400	0	0	0	952,590		952,590	952,590	0	0	0	0		003
423201 SCS Collar 771 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	3,450	4,325,528	1,245.5600	0	0	0	(306,813)		(306,813)	(306,813)	0	0	0	20,282		003
423202 SCS Collar 772 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	1,942	0	790.8300	(73,325)	0	0	(14,407)		(14,407)	58,917	0	0	0	0		003
423203 SCS Collar 772 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	1,942	0	988.5400	0	0	0	536,357		536,357	536,357	0	0	0	0		003
423204 SCS Collar 772 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	1,942	2,435,491	1,107.1600	0	0	0	(351,749)		(351,749)	(351,749)	0	0	0	11,420		003
423205 SCS Collar 773 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	2,817	0	691.9800	(112,068)	0	0	(90,701)		(90,701)	21,368	0	0	0	0		003
423206 SCS Collar 773 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	2,817	0	988.5400	0	0	0	947,658		947,658	947,658	0	0	0	0		003
423207 SCS Collar 773 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	2,817	3,532,732	1,166.4800	0	0	0	(634,414)		(634,414)	(634,414)	0	0	0	29,945		003
423208 SCS Collar 774 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	328	0	889.6900	(7,024)	0	0	(4,981)		(4,981)	2,043	0	0	0	0		003
423209 SCS Collar 774 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	328	0	988.5400	0	0	0	90,511		90,511	90,511	0	0	0	0		003
423210 SCS Collar 774 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	328	410,994	1,344.4100	0	0	0	(13,934)		(13,934)	(13,934)	0	0	0	1,927		003
423211 SCS Collar 775 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	160	0	790.8300	(3,425)	0	0	(1,186)		(1,186)	2,240	0	0	0	0		003
423212 SCS Collar 775 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	160	0	988.5400	0	0	0	44,137		44,137	44,137	0	0	0	0		003
423213 SCS Collar 775 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	160	200,418	1,166.4800	0	0	0	(22,132)		(22,132)	(22,132)	0	0	0	940		003
423217 SCS Collar 777 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	74	0	889.6900	(3,665)	0	0	(1,122)		(1,122)	2,542	0	0	0	0		003
423218 SCS Collar 777 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	74	0	988.5400	0	0	0	20,394		20,394	20,394	0	0	0	0		003
423219 SCS Collar 777 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	74	92,604	1,196.1300	0	0	0	(8,773)		(8,773)	(8,773)	0	0	0	434		003
423220 SCS Collar 778 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	112	0	790.8300	(5,572)	0	0	(833)		(833)	4,739	0	0	0	0		003
423221 SCS Collar 778 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	112	0	988.5400	0	0	0	31,009		31,009	31,009	0	0	0	0		003
423222 SCS Collar 778 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/16/2016	112	140,806	1,077.5100	0	0	0	(22,881)		(22,881)	(22,881)	0	0	0	660		003
423223 SCS Collar 779 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	192	0	790.8300	(11,444)	0	0	(9,319)		(9,319)	2,125	0	0	0	0		003
423224 SCS Collar 779 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	192	0	988.5400	0	0	0	64,651		64,651	64,651	0	0	0	0		003
423225 SCS Collar 779 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2013	.05/14/2018	192	241,009	1,225.7900	0	0	0	(37,078)		(37,078)	(37,078)	0	0	0	2,043		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
428877 SCS Collar 788 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/17/2013	.06/14/2018	.5	0	691.4900	(251)	0	0	(170)		(170)	80	0	0	0	0		003
428878 SCS Collar 788 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/17/2013	.06/14/2018	.5	0	987.8400	0	0	0	1,716		1,716	1,716	0	0	0	0		003
428879 SCS Collar 788 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/17/2013	.06/14/2018	.5	6,345	1,136.0200	0	0	0	(1,244)		(1,244)	(1,244)	0	0	0	55		003
428891 SCS Collar 792 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	2,193	0	1,475.1400	(124,416)	0	0	(48,696)		(48,696)	75,720	0	0	0	0		003
428892 SCS Collar 792 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	2,193	0	1,639.0400	0	0	0	952,121		952,121	952,121	0	0	0	0		003
428893 SCS Collar 792 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	2,193	4,523,878	1,999.6300	0	0	0	(340,994)		(340,994)	(340,994)	0	0	0	22,150		003
428894 SCS Collar 793 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	304	0	1,475.1400	(9,048)	0	0	(6,748)		(6,748)	2,301	0	0	0	0		003
428895 SCS Collar 793 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	304	0	1,639.0400	0	0	0	131,931		131,931	131,931	0	0	0	0		003
428896 SCS Collar 793 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	304	626,847	2,147.1400	0	0	0	(22,499)		(22,499)	(22,499)	0	0	0	3,069		003
428897 SCS Collar 794 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2018	400	0	1,475.1400	(1,770)	0	0	(37,878)		(37,878)	(36,108)	0	0	0	0		003
428898 SCS Collar 794 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2018	400	0	1,639.0400	0	0	0	200,655		200,655	200,655	0	0	0	0		003
428899 SCS Collar 794 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2018	400	824,468	3,769.7900	0	0	0	(368)		(368)	(368)	0	0	0	7,091		003
428900 SCS Collar 795 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	146	0	1,475.1400	(11,181)	0	0	(3,252)		(3,252)	7,929	0	0	0	0		003
428901 SCS Collar 795 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	146	0	1,639.0400	0	0	0	63,582		63,582	63,582	0	0	0	0		003
428902 SCS Collar 795 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.06/17/2013	.06/14/2016	146	302,095	1,917.6800	0	0	0	(30,959)		(30,959)	(30,959)	0	0	0	1,479		003
428935 SCS Collar 804 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	3,129	0	889.0600	(107,010)	0	0	(54,104)		(54,104)	52,906	0	0	0	0		003
428936 SCS Collar 804 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	3,129	0	987.8400	0	0	0	871,294		871,294	871,294	0	0	0	0		003
428937 SCS Collar 804 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	3,129	3,923,662	1,313.8300	0	0	0	(183,578)		(183,578)	(183,578)	0	0	0	19,211		003
428938 SCS Collar 805 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	2,978	0	790.2700	(101,852)	0	0	(26,237)		(26,237)	75,615	0	0	0	0		003
428939 SCS Collar 805 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	2,978	0	987.8400	0	0	0	829,295		829,295	829,295	0	0	0	0		003
428940 SCS Collar 805 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	2,978	3,734,524	1,145.8900	0	0	0	(465,059)		(465,059)	(465,059)	0	0	0	18,285		003
428941 SCS Collar 806 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	11,577	0	889.0600	(344,795)	0	0	(828,499)		(828,499)	(483,703)	0	0	0	0		003
428942 SCS Collar 806 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	11,577	0	987.8400	0	0	0	3,926,833		3,926,833	3,926,833	0	0	0	0		003
428943 SCS Collar 806 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	11,577	14,516,661	1,975.6800	0	0	0	(162,288)		(162,288)	(162,288)	0	0	0	124,854		003
428944 SCS Collar 807 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	19,055	0	790.2700	(567,513)	0	0	(959,374)		(959,374)	(391,861)	0	0	0	0		003
428945 SCS Collar 807 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	19,055	0	987.8400	0	0	0	6,463,346		6,463,346	6,463,346	0	0	0	0		003
428946 SCS Collar 807 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	19,055	23,893,590	1,491.6400	0	0	0	(1,663,852)		(1,663,852)	(1,663,852)	0	0	0	205,502		003
428947 SCS Collar 808 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	444	0	889.0600	(7,977)	0	0	(7,684)		(7,684)	293	0	0	0	0		003
428948 SCS Collar 808 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	444	0	987.8400	0	0	0	123,745		123,745	123,745	0	0	0	0		003
428949 SCS Collar 808 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	444	557,259	1,422.4900	0	0	0	(10,226)		(10,226)	(10,226)	0	0	0	2,728		003
428950 SCS Collar 809 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	4,652	0	691.4900	(138,539)	0	0	(156,662)		(156,662)	(18,122)	0	0	0	0		003
428951 SCS Collar 809 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	4,652	0	987.8400	0	0	0	1,577,806		1,577,806	1,577,806	0	0	0	0		003
428952 SCS Collar 809 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	4,652	5,832,813	1,244.6800	0	0	0	(868,601)		(868,601)	(868,601)	0	0	0	50,166		003
428953 SCS Collar 810 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	777	0	790.2700	(2,074)	0	0	(39,143)		(39,143)	(37,070)	0	0	0	0		003
428954 SCS Collar 810 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	777	0	987.8400	0	0	0	263,711		263,711	263,711	0	0	0	0		003
428955 SCS Collar 810 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	777	974,886	1,718.8400	0	0	0	(29,814)		(29,814)	(29,814)	0	0	0	8,385		003
428956 SCS Collar 811 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	345	0	691.4900	(921)	0	0	(11,626)		(11,626)	(10,705)	0	0	0	0		003
428957 SCS Collar 811 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	345	0	987.8400	0	0	0	117,092		117,092	117,092	0	0	0	0		003
428958 SCS Collar 811 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	345	432,859	1,382.9800	0	0	0	(43,082)		(43,082)	(43,082)	0	0	0	3,723		003
428959 SCS Collar 812 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	356	0	889.0600	(16,400)	0	0	(6,161)		(6,161)	10,238	0	0	0	0		003
428960 SCS Collar 812 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	356	0	987.8400	0	0	0	99,221		99,221	99,221	0	0	0	0		003
428961 SCS Collar 812 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	356	446,823	1,234.8000	0	0	0	(35,273)		(35,273)	(35,273)	0	0	0	2,188		003
428962 SCS Collar 813 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI.... G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2018	194	0	889.0600	(9,623)	0	0	(13,909)		(13,909)	(4,286)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
428963 SCS Collar 813 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.06/17/2013	.06/14/2018	194	0	987.8400	0	0	0	65,927		65,927	65,927	0	0	0	0		003
428964 SCS Collar 813 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.06/17/2013	.06/14/2018	194	243,722	1,629.9400	0	0	0	(10,372)		(10,372)	(10,372)	0	0	0	2,096		003
428965 SCS Collar 814 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.06/17/2013	.06/14/2018	109	0	790.2700	(5,413)	0	0	(5,505)		(5,505)	(92)	0	0	0	0		003
428966 SCS Collar 814 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.06/17/2013	.06/14/2018	109	0	987.8400	0	0	0	37,085		37,085	37,085	0	0	0	0		003
428967 SCS Collar 814 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.06/17/2013	.06/14/2018	109	137,093	1,284.1900	0	0	0	(18,308)		(18,308)	(18,308)	0	0	0	1,179		003
428986 SCS Collar 816 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	1,525	0	1,311.2320	(188,924)	0	0	(15,689)		(15,689)	173,236	0	0	0	0		003
428987 SCS Collar 816 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	1,525	0	1,639.0400	287,385	0	0	662,032		662,032	374,647	0	0	0	0		003
429005 SCS Collar 816 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	1,525	3,145,568	1,786.5540	(187,725)	0	0	(474,667)		(474,667)	(286,942)	0	0	0	15,401		003
429006 SCS Collar 817 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	5,802	0	1,475.1360	(1,516,845)	0	0	(549,958)		(549,958)	966,887	0	0	0	0		003
429007 SCS Collar 817 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	5,802	0	1,639.0400	1,532,061	0	0	2,913,366		2,913,366	1,381,305	0	0	0	0		003
429008 SCS Collar 817 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	5,802	11,970,529	2,524.1216	(305,271)	0	0	(435,698)		(435,698)	(130,427)	0	0	0	102,955		003
429358 SCS Collar 818 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	6,547	0	1,311.2320	(1,274,843)	0	0	(423,869)		(423,869)	850,974	0	0	0	0		003
429359 SCS Collar 818 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	6,547	0	1,639.0400	1,728,764	0	0	3,287,417		3,287,417	1,558,653	0	0	0	0		003
429360 SCS Collar 818 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	6,547	13,507,439	2,065.1904	(796,777)	0	0	(1,593,823)		(1,593,823)	(797,046)	0	0	0	116,174		003
429361 SCS Collar 819 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	1,724	0	1,147.3280	(240,125)	0	0	(71,863)		(71,863)	168,262	0	0	0	0		003
429362 SCS Collar 819 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	1,724	0	1,639.0400	455,108	0	0	865,432		865,432	410,324	0	0	0	0		003
429363 SCS Collar 819 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	1,724	3,555,914	1,868.5056	(302,840)	0	0	(607,348)		(607,348)	(304,508)	0	0	0	30,583		003
429364 SCS Collar 820 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	64	0	1,311.2320	(7,938)	0	0	(659)		(659)	7,279	0	0	0	0		003
429365 SCS Collar 820 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	64	0	1,639.0400	12,075	0	0	27,816		27,816	15,741	0	0	0	0		003
429366 SCS Collar 820 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	64	132,167	1,868.5056	(6,202)	0	0	(15,865)		(15,865)	(9,662)	0	0	0	647		003
429382 SCS Collar 821 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	259	0	1,311.2320	(50,371)	0	0	(16,748)		(16,748)	33,623	0	0	0	0		003
429383 SCS Collar 821 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	259	0	1,639.0400	68,306	0	0	129,892		129,892	61,586	0	0	0	0		003
429384 SCS Collar 821 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	259	533,702	2,327.4368	(19,419)	0	0	(34,045)		(34,045)	(14,625)	0	0	0	4,590		003
429385 SCS Collar 822 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	6	0	1,147.3280	(850)	0	0	(254)		(254)	596	0	0	0	0		003
429386 SCS Collar 822 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	6	0	1,639.0400	1,611	0	0	3,063		3,063	1,452	0	0	0	0		003
429387 SCS Collar 822 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	6	12,587	2,032.4096	(795)	0	0	(1,587)		(1,587)	(792)	0	0	0	108		003
429388 SCS Collar 823 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	349	0	1,311.2320	(43,243)	0	0	(3,591)		(3,591)	39,652	0	0	0	0		003
429389 SCS Collar 823 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	349	0	1,639.0400	65,780	0	0	151,532		151,532	85,752	0	0	0	0		003
429390 SCS Collar 823 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	349	719,994	1,737.3824	(50,096)	0	0	(122,566)		(122,566)	(72,470)	0	0	0	3,525		003
429391 SCS Collar 824 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	138	0	1,311.2320	(26,968)	0	0	(8,967)		(8,967)	18,001	0	0	0	0		003
429392 SCS Collar 824 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	138	0	1,639.0400	36,570	0	0	69,543		69,543	32,973	0	0	0	0		003
429393 SCS Collar 824 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	138	285,732	1,950.4576	(20,979)	0	0	(42,183)		(42,183)	(21,203)	0	0	0	2,458		003
429394 SCS Collar 825 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	214	0	1,147.3280	(29,835)	0	0	(8,929)		(8,929)	20,906	0	0	0	0		003
429395 SCS Collar 825 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	214	0	1,639.0400	56,546	0	0	107,528		107,528	50,982	0	0	0	0		003
429396 SCS Collar 825 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	214	441,814	1,770.1632	(44,928)	0	0	(88,652)		(88,652)	(43,724)	0	0	0	3,800		003
429397 SCS Collar 826 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	151	0	790.2720	(14,139)	0	0	(1,329)		(1,329)	12,810	0	0	0	0		003
429398 SCS Collar 826 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	151	0	987.8400	21,031	0	0	41,999		41,999	20,968	0	0	0	0		003
429399 SCS Collar 826 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	151	189,138	1,195.2864	(9,600)	0	0	(18,558)		(18,558)	(8,958)	0	0	0	926		003
429400 SCS Collar 827 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	115	0	889.0560	(21,886)	0	0	(8,259)		(8,259)	13,627	0	0	0	0		003
429401 SCS Collar 827 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	115	0	987.8400	22,892	0	0	39,144		39,144	16,251	0	0	0	0		003
429402 SCS Collar 827 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2018	115	144,710	2,025.0720	(1,314)	0	0	(1,336)		(1,336)	(21)	0	0	0	1,245		003
429403 SCS Collar 828 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	124	0	790.2720	(11,525)	0	0	(1,088)		(1,088)	10,437	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
429404 SCS Collar 828 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	124	0	987.8400	17,270	0	0	34,389		34,389	17,119	0	0	0	0		003
429405 SCS Collar 828 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.06/17/2013	.06/14/2016	124	154,865	1,096.5024	(11,613)	0	0	(23,719)		(23,719)	(12,105)	0	0	0	758		003
433204 SCS Collar 830 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	1,574	0	1,341.0100	(78,401)	0	0	(21,927)		(21,927)	56,474	0	0	0	0		003
433206 SCS Collar 830 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	1,574	0	1,676.2600	0	0	0	637,196		637,196	637,196	0	0	0	0		003
433207 SCS Collar 830 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	1,574	3,246,802	1,823.7700	0	0	0	(450,065)		(450,065)	(450,065)	0	0	0	16,564		003
433208 SCS Collar 831 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	2,355	0	1,173.3800	(54,548)	0	0	(111,017)		(111,017)	(56,469)	0	0	0	0		003
433210 SCS Collar 831 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	2,355	0	1,676.2600	0	0	0	1,130,563		1,130,563	1,130,563	0	0	0	0		003
433211 SCS Collar 831 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	2,355	4,857,895	1,951.1700	0	0	0	(728,092)		(728,092)	(728,092)	0	0	0	42,396		003
433212 SCS Collar 832 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	252	0	1,508.6300	(5,605)	0	0	(7,092)		(7,092)	(1,488)	0	0	0	0		003
433213 SCS Collar 832 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	252	0	1,676.2600	0	0	0	102,175		102,175	102,175	0	0	0	0		003
433214 SCS Collar 832 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	252	520,621	2,162.3800	0	0	0	(18,467)		(18,467)	(18,467)	0	0	0	2,656		003
433215 SCS Collar 833 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	70	0	1,341.0100	(1,550)	0	0	(973)		(973)	578	0	0	0	0		003
433216 SCS Collar 833 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	70	0	1,676.2600	0	0	0	28,262		28,262	28,262	0	0	0	0		003
433217 SCS Collar 833 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	70	144,001	1,907.5800	0	0	0	(15,601)		(15,601)	(15,601)	0	0	0	735		003
433218 SCS Collar 834 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	216	0	1,173.3800	(12,243)	0	0	(10,182)		(10,182)	2,061	0	0	0	0		003
433220 SCS Collar 834 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	216	0	1,676.2600	0	0	0	103,691		103,691	103,691	0	0	0	0		003
433221 SCS Collar 834 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	216	445,543	1,848.9100	0	0	0	(79,664)		(79,664)	(79,664)	0	0	0	3,888		003
433223 SCS Collar 835 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	1,251	0	934.8800	(38,606)	0	0	(31,550)		(31,550)	7,057	0	0	0	0		003
433224 SCS Collar 835 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	1,251	0	1,038.7500	0	0	0	299,617		299,617	299,617	0	0	0	0		003
433225 SCS Collar 835 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	1,251	1,568,113	1,334.7900	0	0	0	(67,876)		(67,876)	(67,876)	0	0	0	8,000		003
433226 SCS Collar 836 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	2,323	0	831.0000	(71,714)	0	0	(31,765)		(31,765)	39,949	0	0	0	0		003
433227 SCS Collar 836 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	2,323	0	1,038.7500	0	0	0	556,564		556,564	556,564	0	0	0	0		003
433228 SCS Collar 836 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	2,323	2,912,899	1,184.1800	0	0	0	(311,908)		(311,908)	(311,908)	0	0	0	14,861		003
433229 SCS Collar 837 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	8,210	0	934.8800	(117,857)	0	0	(703,236)		(703,236)	(585,379)	0	0	0	0		003
433230 SCS Collar 837 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	8,210	0	1,038.7500	0	0	0	2,533,985		2,533,985	2,533,985	0	0	0	0		003
433231 SCS Collar 837 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	8,210	10,294,739	1,721.2100	0	0	0	(333,466)		(333,466)	(333,466)	0	0	0	89,844		003
433243 SCS Collar 838 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	15,521	0	831.0000	(222,806)	0	0	(940,952)		(940,952)	(718,146)	0	0	0	0		003
433244 SCS Collar 838 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	15,521	0	1,038.7500	0	0	0	4,790,444		4,790,444	4,790,444	0	0	0	0		003
433245 SCS Collar 838 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	15,521	19,461,982	1,436.5900	0	0	0	(1,690,831)		(1,690,831)	(1,690,831)	0	0	0	169,849		003
433246 SCS Collar 839 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	3,784	0	727.1300	(54,326)	0	0	(154,853)		(154,853)	(100,527)	0	0	0	0		003
433247 SCS Collar 839 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	3,784	0	1,038.7500	0	0	0	1,168,047		1,168,047	1,168,047	0	0	0	0		003
433248 SCS Collar 839 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/16/2018	3,784	4,745,382	1,284.9300	0	0	0	(646,950)		(646,950)	(646,950)	0	0	0	41,414		003
433249 SCS Collar 840 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	273	0	934.8800	(3,763)	0	0	(6,898)		(6,898)	(3,135)	0	0	0	0		003
433250 SCS Collar 840 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	273	0	1,038.7500	0	0	0	65,506		65,506	65,506	0	0	0	0		003
433251 SCS Collar 840 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	273	342,836	1,443.8600	0	0	0	(5,948)		(5,948)	(5,948)	0	0	0	1,749		003
433252 SCS Collar 841 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	133	0	831.0000	(1,829)	0	0	(1,817)		(1,817)	12	0	0	0	0		003
433253 SCS Collar 841 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	133	0	1,038.7500	0	0	0	31,830		31,830	31,830	0	0	0	0		003
433254 SCS Collar 841 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	133	166,589	1,243.3800	0	0	0	(13,082)		(13,082)	(13,082)	0	0	0	850		003
433261 SCS Collar 844 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	110	0	934.8800	(4,754)	0	0	(2,769)		(2,769)	1,985	0	0	0	0		003
433262 SCS Collar 844 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	110	0	1,038.7500	0	0	0	26,295		26,295	26,295	0	0	0	0		003
433263 SCS Collar 844 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	110	137,617	1,280.7800	0	0	0	(8,628)		(8,628)	(8,628)	0	0	0	702		003
433264 SCS Collar 845 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	104	0	831.0000	(4,504)	0	0	(1,422)		(1,422)	3,082	0	0	0	0		003
433265 SCS Collar 845 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/16/2013	.07/14/2016	104	0	1,038.7500	0	0	0	24,910		24,910	24,910	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
433266 SCS Collar 845 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/14/2016	104	130,374	1,150.9400	0	0	0	(16,264)		(16,264)	(16,264)	0	0	0	665		003
433267 SCS Collar 846 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	204	0	831.0000	(7,170)	0	0	(12,373)		(12,373)	(5,203)	0	0	0	0		003
433268 SCS Collar 846 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	204	0	1,038.7500	0	0	0	62,993		62,993	62,993	0	0	0	0		003
433269 SCS Collar 846 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	204	255,920	1,349.3400	0	0	0	(29,052)		(29,052)	(29,052)	0	0	0	2,233		003
433270 SCS Collar 847 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	11	0	727.1300	(372)	0	0	(433)		(433)	(61)	0	0	0	0		003
433271 SCS Collar 847 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	11	0	1,038.7500	0	0	0	3,269		3,269	3,269	0	0	0	0		003
433272 SCS Collar 847 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	11	13,279	1,218.4500	0	0	0	(2,159)		(2,159)	(2,159)	0	0	0	116		003
433276 SCS Collar 849 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2016	1,469	0	1,508.6300	(73,171)	0	0	(41,280)		(41,280)	31,891	0	0	0	0		003
433277 SCS Collar 849 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2016	1,469	0	1,676.2600	0	0	0	594,686		594,686	594,686	0	0	0	0		003
433278 SCS Collar 849 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2016	1,469	3,030,193	2,011.5100	0	0	0	(225,494)		(225,494)	(225,494)	0	0	0	15,459		003
433279 SCS Collar 850 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	5,312	0	1,508.6300	(123,067)	0	0	(559,800)		(559,800)	(436,733)	0	0	0	0		003
433280 SCS Collar 850 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	5,312	0	1,676.2600	0	0	0	2,550,707		2,550,707	2,550,707	0	0	0	0		003
433281 SCS Collar 850 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	5,312	10,960,107	2,524.4500	0	0	0	(423,388)		(423,388)	(423,388)	0	0	0	95,651		003
433282 SCS Collar 851 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	5,159	0	1,341.0100	(119,515)	0	0	(373,528)		(373,528)	(254,013)	0	0	0	0		003
433283 SCS Collar 851 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	5,159	0	1,676.2600	0	0	0	2,477,092		2,477,092	2,477,092	0	0	0	0		003
433284 SCS Collar 851 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	5,159	10,643,791	2,135.5600	0	0	0	(1,109,164)		(1,109,164)	(1,109,164)	0	0	0	92,891		003
433294 SCS Collar 855 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	118	0	1,341.0100	(6,662)	0	0	(8,509)		(8,509)	(1,846)	0	0	0	0		003
433295 SCS Collar 855 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	118	0	1,676.2600	0	0	0	56,426		56,426	56,426	0	0	0	0		003
433296 SCS Collar 855 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	118	242,457	2,004.8100	0	0	0	(32,904)		(32,904)	(32,904)	0	0	0	2,116		003
439707 SCS Collar 898 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	1,615	0	924.8490	(48,372)	0	0	(43,114)		(43,114)	5,259	0	0	0	0		003
439708 SCS Collar 898 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	1,615	0	1,027.6100	0	0	0	405,512		405,512	405,512	0	0	0	0		003
439709 SCS Collar 898 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	1,615	2,025,624	1,315.3410	0	0	0	(107,978)		(107,978)	(107,978)	0	0	0	10,760		003
439710 SCS Collar 899 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	2,427	0	822.0880	(72,675)	0	0	(35,888)		(35,888)	36,787	0	0	0	0		003
439711 SCS Collar 899 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	2,427	0	1,027.6100	0	0	0	609,244		609,244	609,244	0	0	0	0		003
439712 SCS Collar 899 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	2,427	3,043,318	1,173.0170	0	0	0	(353,185)		(353,185)	(353,185)	0	0	0	16,167		003
439713 SCS Collar 900 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	6,886	0	924.8490	(70,972)	0	0	(586,575)		(586,575)	(515,602)	0	0	0	0		003
439714 SCS Collar 900 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	6,886	0	1,027.6100	0	0	0	2,192,675		2,192,675	2,192,675	0	0	0	0		003
439715 SCS Collar 900 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	6,886	8,634,530	1,638.4210	0	0	0	(396,542)		(396,542)	(396,542)	0	0	0	76,332		003
439716 SCS Collar 901 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	20,400	0	822.0880	(210,259)	0	0	(1,236,417)		(1,236,417)	(1,026,159)	0	0	0	0		003
439717 SCS Collar 901 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	20,400	0	1,027.6100	0	0	0	6,495,908		6,495,908	6,495,908	0	0	0	0		003
439718 SCS Collar 901 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	20,400	25,580,221	1,405.7700	0	0	0	(2,520,318)		(2,520,318)	(2,520,318)	0	0	0	226,137		003
439719 SCS Collar 902 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	2,919	0	719.3270	(30,090)	0	0	(120,120)		(120,120)	(90,030)	0	0	0	0		003
439720 SCS Collar 902 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	2,919	0	1,027.6100	0	0	0	929,626		929,626	929,626	0	0	0	0		003
439721 SCS Collar 902 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	2,919	3,660,767	1,273.2090	0	0	0	(525,389)		(525,389)	(525,389)	0	0	0	32,362		003
439725 SCS Collar 904 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	280	0	924.8490	(3,640)	0	0	(7,480)		(7,480)	(3,840)	0	0	0	0		003
439726 SCS Collar 904 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	280	0	1,027.6100	0	0	0	70,353		70,353	70,353	0	0	0	0		003
439727 SCS Collar 904 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	280	351,434	1,407.8260	0	0	0	(9,514)		(9,514)	(9,514)	0	0	0	1,867		003
439737 SCS Collar 908 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	167	0	924.8490	(7,076)	0	0	(4,467)		(4,467)	2,609	0	0	0	0		003
439738 SCS Collar 908 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	167	0	1,027.6100	0	0	0	42,017		42,017	42,017	0	0	0	0		003
439739 SCS Collar 908 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	167	209,884	1,262.9330	0	0	0	(15,439)		(15,439)	(15,439)	0	0	0	1,115		003
439740 SCS Collar 909 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	179	0	822.0880	(7,570)	0	0	(2,648)		(2,648)	4,922	0	0	0	0		003
439741 SCS Collar 909 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/15/2016	179	0	1,027.6100	0	0	0	44,949		44,949	44,949	0	0	0	0		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
439742 SCS Collar 909 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.08/15/2013	.08/15/2016	179	224,527	1,140.6470	0	0	0	(29,951)		(29,951)	(29,951)	0	0	0	1,193		003
439743 SCS Collar 910 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.08/15/2013	.08/14/2018	3	0	719.3270	(90)	0	0	(120)		(120)	(30)	0	0	0	0		003
439744 SCS Collar 910 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.08/15/2013	.08/14/2018	3	0	1,027.6100	0	0	0	930		930	930	0	0	0	0		003
439745 SCS Collar 910 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.08/15/2013	.08/14/2018	3	3,661	1,207.9560	0	0	0	(621)		(621)	(621)	0	0	0	32		003
439768 SCS Collar 915 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	1,676	0	1,495.1900	(81,153)	0	0	(49,915)		(49,915)	31,239	0	0	0	0		003
439769 SCS Collar 915 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	1,676	0	1,661.3200	0	0	0	703,070		703,070	703,070	0	0	0	0		003
439770 SCS Collar 915 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	1,676	3,458,552	1,986.8600	0	0	0	(292,184)		(292,184)	(292,184)	0	0	0	18,372		003
439771 SCS Collar 916 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	1,412	0	1,329.0600	(68,332)	0	0	(21,349)		(21,349)	46,983	0	0	0	0		003
439772 SCS Collar 916 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	1,412	0	1,661.3200	0	0	0	591,992		591,992	591,992	0	0	0	0		003
439773 SCS Collar 916 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	1,412	2,912,138	1,800.7400	0	0	0	(433,745)		(433,745)	(433,745)	0	0	0	15,470		003
439774 SCS Collar 917 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	4,280	0	1,495.1900	(71,300)	0	0	(451,384)		(451,384)	(380,084)	0	0	0	0		003
439775 SCS Collar 917 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	4,280	0	1,661.3200	0	0	0	2,111,485		2,111,485	2,111,485	0	0	0	0		003
439776 SCS Collar 917 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	4,280	8,829,552	2,486.7100	0	0	0	(399,033)		(399,033)	(399,033)	0	0	0	78,056		003
439777 SCS Collar 918 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	8,396	0	1,329.0600	(139,873)	0	0	(611,976)		(611,976)	(472,103)	0	0	0	0		003
439778 SCS Collar 918 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	8,396	0	1,661.3200	0	0	0	4,142,191		4,142,191	4,142,191	0	0	0	0		003
439779 SCS Collar 918 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	8,396	17,321,323	2,109.9800	0	0	0	(1,945,614)		(1,945,614)	(1,945,614)	0	0	0	153,125		003
439780 SCS Collar 919 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	1,582	0	1,162.9200	(26,364)	0	0	(75,589)		(75,589)	(49,225)	0	0	0	0		003
439781 SCS Collar 919 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	1,582	0	1,661.3200	0	0	0	780,746		780,746	780,746	0	0	0	0		003
439782 SCS Collar 919 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/14/2018	1,582	3,264,824	1,926.4200	0	0	0	(518,142)		(518,142)	(518,142)	0	0	0	28,862		003
439786 SCS Collar 921 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	232	0	1,495.1900	(4,867)	0	0	(6,900)		(6,900)	(2,034)	0	0	0	0		003
439787 SCS Collar 921 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	232	0	1,661.3200	0	0	0	97,191		97,191	97,191	0	0	0	0		003
439788 SCS Collar 921 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	232	478,111	2,142.1600	0	0	0	(20,339)		(20,339)	(20,339)	0	0	0	2,540		003
439789 SCS Collar 922 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	67	0	1,329.0600	(1,403)	0	0	(1,010)		(1,010)	393	0	0	0	0		003
439790 SCS Collar 922 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	67	0	1,661.3200	0	0	0	28,020		28,020	28,020	0	0	0	0		003
439791 SCS Collar 922 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.08/15/2013	.08/15/2016	67	137,845	1,881.7400	0	0	0	(16,465)		(16,465)	(16,465)	0	0	0	732		003
450002 SCS Collar 940 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	1,720	0	1,534.2800	(75,641)	0	0	(63,954)		(63,954)	11,687	0	0	0	0		003
450003 SCS Collar 940 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	1,720	0	1,704.7600	0	0	0	664,118		664,118	664,118	0	0	0	0		003
450004 SCS Collar 940 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	1,720	3,548,322	2,043.6200	0	0	0	(248,565)		(248,565)	(248,565)	0	0	0	19,524		003
450005 SCS Collar 941 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	5,260	0	1,534.2800	(25,353)	0	0	(619,443)		(619,443)	(594,090)	0	0	0	0		003
450006 SCS Collar 941 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	5,260	0	1,704.7600	0	0	0	2,459,302		2,459,302	2,459,302	0	0	0	0		003
450007 SCS Collar 941 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	5,260	10,851,913	2,600.0000	0	0	0	(374,154)		(374,154)	(374,154)	0	0	0	97,229		003
450008 SCS Collar 942 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	9,232	0	1,363.8100	(44,500)	0	0	(754,986)		(754,986)	(710,486)	0	0	0	0		003
450009 SCS Collar 942 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	9,232	0	1,704.7600	0	0	0	4,316,597		4,316,597	4,316,597	0	0	0	0		003
450010 SCS Collar 942 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	9,232	19,047,426	2,193.9700	0	0	0	(1,836,075)		(1,836,075)	(1,836,075)	0	0	0	170,657		003
450011 SCS Collar 943 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	2,372	0	1,193.3300	(11,431)	0	0	(128,274)		(128,274)	(116,843)	0	0	0	0		003
450012 SCS Collar 943 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	2,372	0	1,704.7600	0	0	0	1,108,841		1,108,841	1,108,841	0	0	0	0		003
450013 SCS Collar 943 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2018	2,372	4,892,861	2,002.4800	0	0	0	(688,609)		(688,609)	(688,609)	0	0	0	43,838		003
450017 SCS Collar 945 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	126	0	1,534.2800	(2,008)	0	0	(4,690)		(4,690)	(2,682)	0	0	0	0		003
450018 SCS Collar 945 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	126	0	1,704.7600	0	0	0	48,700		48,700	48,700	0	0	0	0		003
450019 SCS Collar 945 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	126	260,193	2,203.6400	0	0	0	(8,463)		(8,463)	(8,463)	0	0	0	1,432		003
450029 SCS Collar 949 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	160	0	1,534.2800	(10,308)	0	0	(5,955)		(5,955)	4,353	0	0	0	0		003
450030 SCS Collar 949 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	160	0	1,704.7600	0	0	0	61,836		61,836	61,836	0	0	0	0		003
450031 SCS Collar 949 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.09/17/2013	.09/14/2016	160	330,386	1,963.1800	0	0	0	(31,127)		(31,127)	(31,127)	0	0	0	1,818		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
450032 SCS Collar 950 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2018	160	0	1,193.3300	(6,225)	0	0	(8,662)		(8,662)	(2,437)	0	0	0	0		003
450033 SCS Collar 950 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2018	160	0	1,704.7600	0	0	0	74,873		74,873	74,873	0	0	0	0		003
450034 SCS Collar 950 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2018	160	330,386	1,899.5800	0	0	0	(55,578)		(55,578)	(55,578)	0	0	0	2,960		003
450035 SCS Collar 951 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	1,920	0	959.7500	(52,833)	0	0	(66,914)		(66,914)	(14,082)	0	0	0	0		003
450036 SCS Collar 951 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	1,920	0	1,066.3900	0	0	0	430,396		430,396	430,396	0	0	0	0		003
450037 SCS Collar 951 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	1,920	2,408,203	1,369.0100	0	0	0	(95,400)		(95,400)	(95,400)	0	0	0	13,250		003
450038 SCS Collar 952 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	2,943	0	853.1100	(80,952)	0	0	(58,595)		(58,595)	22,357	0	0	0	0		003
450039 SCS Collar 952 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	2,943	0	1,066.3900	0	0	0	659,464		659,464	659,464	0	0	0	0		003
450040 SCS Collar 952 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	2,943	3,689,912	1,218.3300	0	0	0	(356,605)		(356,605)	(356,605)	0	0	0	20,303		003
450041 SCS Collar 953 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	108	0	959.7500	(1,074)	0	0	(3,757)		(3,757)	(2,683)	0	0	0	0		003
450042 SCS Collar 953 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	108	0	1,066.3900	0	0	0	24,168		24,168	24,168	0	0	0	0		003
450043 SCS Collar 953 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	108	135,226	1,470.5800	0	0	0	(2,451)		(2,451)	(2,451)	0	0	0	744		003
450044 SCS Collar 954 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	112	0	853.1100	(1,111)	0	0	(2,222)		(2,222)	(1,111)	0	0	0	0		003
450045 SCS Collar 954 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	112	0	1,066.3900	0	0	0	25,008		25,008	25,008	0	0	0	0		003
450046 SCS Collar 954 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	112	139,929	1,276.0200	0	0	0	(9,990)		(9,990)	(9,990)	0	0	0	770		003
450047 SCS Collar 955 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	98	0	959.7500	(3,927)	0	0	(3,398)		(3,398)	530	0	0	0	0		003
450052 SCS Collar 955 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	98	0	1,066.3900	0	0	0	21,855		21,855	21,855	0	0	0	0		003
450055 SCS Collar 955 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	98	122,291	1,313.0100	0	0	0	(7,012)		(7,012)	(7,012)	0	0	0	673		003
450056 SCS Collar 956 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	308	0	853.1100	(12,386)	0	0	(6,125)		(6,125)	6,262	0	0	0	0		003
450057 SCS Collar 956 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	308	0	1,066.3900	0	0	0	68,931		68,931	68,931	0	0	0	0		003
450058 SCS Collar 956 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	09/17/2013	09/14/2016	308	385,689	1,181.4700	0	0	0	(44,224)		(44,224)	(44,224)	0	0	0	2,122		003
450062 SCS Collar 958 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2018	3,681	0	746.4700	(11,116)	0	0	(174,890)		(174,890)	(163,775)	0	0	0	0		003
450063 SCS Collar 958 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2018	3,681	0	1,066.3900	0	0	0	1,092,642		1,092,642	1,092,642	0	0	0	0		003
450064 SCS Collar 958 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2018	3,681	4,615,327	1,321.0500	0	0	0	(595,118)		(595,118)	(595,118)	0	0	0	41,351		003
450071 SCS Collar 961 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2018	351	0	746.4700	(8,526)	0	0	(16,665)		(16,665)	(8,139)	0	0	0	0		003
450072 SCS Collar 961 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2018	351	0	1,066.3900	0	0	0	104,115		104,115	104,115	0	0	0	0		003
450073 SCS Collar 961 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2013	09/14/2018	351	439,784	1,251.8800	0	0	0	(67,986)		(67,986)	(67,986)	0	0	0	3,940		003
450107 SCS Collar 969 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/17/2013	09/14/2016	1,756	0	1,363.8080	(77,219)	0	0	(34,790)		(34,790)	42,429	0	0	0	0		003
450108 SCS Collar 969 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/17/2013	09/14/2016	1,756	0	1,704.7600	0	0	0	677,934		677,934	677,934	0	0	0	0		003
450109 SCS Collar 969 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/17/2013	09/14/2016	1,756	3,622,145	1,854.7800	0	0	0	(474,202)		(474,202)	(474,202)	0	0	0	19,930		003
450110 SCS Collar 970 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/17/2013	09/14/2016	79	0	1,363.8080	(1,261)	0	0	(1,569)		(1,569)	(308)	0	0	0	0		003
450111 SCS Collar 970 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/17/2013	09/14/2016	79	0	1,704.7600	0	0	0	30,578		30,578	30,578	0	0	0	0		003
450112 SCS Collar 970 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	09/17/2013	09/14/2016	79	163,378	1,938.9900	0	0	0	(16,670)		(16,670)	(16,670)	0	0	0	899		003
450119 SCS Collar 973 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/17/2013	09/14/2018	8,420	0	959.7500	(25,411)	0	0	(818,305)		(818,305)	(792,894)	0	0	0	0		003
450120 SCS Collar 973 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/17/2013	09/14/2018	8,420	0	1,066.3900	0	0	0	2,499,577		2,499,577	2,499,577	0	0	0	0		003
450121 SCS Collar 973 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/17/2013	09/14/2018	8,420	10,558,229	1,812.8600	0	0	0	(276,637)		(276,637)	(276,637)	0	0	0	94,597		003
450122 SCS Collar 974 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/17/2013	09/14/2018	23,693	0	853.1100	(71,503)	0	0	(1,646,631)		(1,646,631)	(1,575,128)	0	0	0	0		003
450123 SCS Collar 974 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/17/2013	09/14/2018	23,693	0	1,066.3900	0	0	0	7,033,554		7,033,554	7,033,554	0	0	0	0		003
450124 SCS Collar 974 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/17/2013	09/14/2018	23,693	29,709,792	1,471.6200	0	0	0	(2,470,830)		(2,470,830)	(2,470,830)	0	0	0	266,187		003
456753 SCS Collar 985 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2013	10/15/2018	99	0	755.7340	(3,568)	0	0	(5,050)		(5,050)	(1,482)	0	0	0	0		003
456754 SCS Collar 985 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2013	10/15/2018	99	0	1,079.6200	0	0	0	28,902		28,902	28,902	0	0	0	0		003
456755 SCS Collar 985 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2013	10/15/2018	99	124,277	1,241.5630	0	0	0	(20,055)		(20,055)	(20,055)	0	0	0	1,128		003
456769 SCS Collar 988 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	1,238	0	1,528.2500	(64,376)	0	0	(48,809)		(48,809)	15,567	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
456770 SCS Collar 988 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	1,238	0	1,698.0600	0	0	0	488,630		488,630	488,630	0	0	0	0		003
456771 SCS Collar 988 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	1,238	2,555,104	2,023.0300	0	0	0	(200,362)		(200,362)	(200,362)	0	0	0	14,528		003
456772 SCS Collar 989 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	1,710	0	1,358.4500	(88,865)	0	0	(36,644)		(36,644)	52,221	0	0	0	0		003
456773 SCS Collar 989 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	1,710	0	1,698.0600	0	0	0	674,511		674,511	674,511	0	0	0	0		003
456774 SCS Collar 989 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	1,710	3,527,089	1,834.2800	0	0	0	(494,668)		(494,668)	(494,668)	0	0	0	20,054		003
456775 SCS Collar 990 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	5,033	0	1,528.2500	(114,107)	0	0	(601,494)		(601,494)	(487,387)	0	0	0	0		003
456776 SCS Collar 990 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	5,033	0	1,698.0600	0	0	0	2,394,628		2,394,628	2,394,628	0	0	0	0		003
456777 SCS Collar 990 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	5,033	10,384,439	2,515.4900	0	0	0	(477,453)		(477,453)	(477,453)	0	0	0	94,263		003
456778 SCS Collar 991 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	8,009	0	1,358.4500	(181,554)	0	0	(668,258)		(668,258)	(486,704)	0	0	0	0		003
456779 SCS Collar 991 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	8,009	0	1,698.0600	0	0	0	3,810,056		3,810,056	3,810,056	0	0	0	0		003
456780 SCS Collar 991 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	8,009	16,522,522	2,133.6000	0	0	0	(1,848,756)		(1,848,756)	(1,848,756)	0	0	0	149,980		003
456781 SCS Collar 992 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	2,864	0	1,188.6400	(64,924)	0	0	(159,092)		(159,092)	(94,169)	0	0	0	0		003
456782 SCS Collar 992 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	2,864	0	1,698.0600	0	0	0	1,362,477		1,362,477	1,362,477	0	0	0	0		003
456783 SCS Collar 992 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	2,864	5,908,450	1,948.6800	0	0	0	(928,369)		(928,369)	(928,369)	0	0	0	53,633		003
456787 SCS Collar 994 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	348	0	1,528.2500	(8,346)	0	0	(13,717)		(13,717)	(5,370)	0	0	0	0		003
456788 SCS Collar 994 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	348	0	1,698.0600	0	0	0	137,317		137,317	137,317	0	0	0	0		003
456789 SCS Collar 994 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	348	718,053	2,178.3200	0	0	0	(28,595)		(28,595)	(28,595)	0	0	0	4,083		003
456790 SCS Collar 995 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	78	0	1,358.4500	(1,878)	0	0	(1,679)		(1,679)	200	0	0	0	0		003
456792 SCS Collar 995 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	78	0	1,698.0600	0	0	0	30,901		30,901	30,901	0	0	0	0		003
456793 SCS Collar 995 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	78	161,593	1,916.0700	0	0	0	(18,075)		(18,075)	(18,075)	0	0	0	919		003
456814 SCS Collar 1000 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	93	0	1,528.2500	(6,731)	0	0	(3,667)		(3,667)	3,064	0	0	0	0		003
456815 SCS Collar 1000 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	93	0	1,698.0600	0	0	0	36,712		36,712	36,712	0	0	0	0		003
456816 SCS Collar 1000 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	93	191,966	1,944.0900	0	0	0	(19,708)		(19,708)	(19,708)	0	0	0	1,091		003
456817 SCS Collar 1001 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	154	0	1,528.2500	(8,738)	0	0	(18,438)		(18,438)	(9,700)	0	0	0	0		003
456818 SCS Collar 1001 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	154	0	1,698.0600	0	0	0	73,403		73,403	73,403	0	0	0	0		003
456819 SCS Collar 1001 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	154	318,325	2,275.7200	0	0	0	(26,391)		(26,391)	(26,391)	0	0	0	2,890		003
456820 SCS Collar 1002 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	101	0	1,358.4500	(5,703)	0	0	(8,403)		(8,403)	(2,700)	0	0	0	0		003
456821 SCS Collar 1002 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	101	0	1,698.0600	0	0	0	47,908		47,908	47,908	0	0	0	0		003
456822 SCS Collar 1002 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	101	207,761	2,005.2600	0	0	0	(29,591)		(29,591)	(29,591)	0	0	0	1,886		003
456825 SCS Collar 1003 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	2,713	0	971.6600	(89,664)	0	0	(108,278)		(108,278)	(18,614)	0	0	0	0		003
456827 SCS Collar 1003 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	2,713	0	1,079.6200	0	0	0	588,996		588,996	588,996	0	0	0	0		003
456828 SCS Collar 1003 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	2,713	3,401,948	1,359.0100	0	0	0	(154,333)		(154,333)	(154,333)	0	0	0	19,343		003
456830 SCS Collar 1004 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	3,032	0	863.7000	(100,195)	0	0	(70,540)		(70,540)	29,655	0	0	0	0		003
456831 SCS Collar 1004 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	3,032	0	1,079.6200	0	0	0	658,172		658,172	658,172	0	0	0	0		003
456832 SCS Collar 1004 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	3,032	3,801,493	1,219.8500	0	0	0	(375,775)		(375,775)	(375,775)	0	0	0	21,615		003
456833 SCS Collar 1005 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	8,563	0	971.6600	(123,396)	0	0	(882,632)		(882,632)	(759,237)	0	0	0	0		003
456834 SCS Collar 1005 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	8,563	0	1,079.6200	0	0	0	2,497,150		2,497,150	2,497,150	0	0	0	0		003
456835 SCS Collar 1005 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	8,563	10,737,796	1,670.3800	0	0	0	(488,482)		(488,482)	(488,482)	0	0	0	97,470		003
456836 SCS Collar 1006 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	18,721	0	863.7000	(269,775)	0	0	(1,386,831)		(1,386,831)	(1,117,056)	0	0	0	0		003
456837 SCS Collar 1006 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	18,721	0	1,079.6200	0	0	0	5,459,425		5,459,425	5,459,425	0	0	0	0		003
456838 SCS Collar 1006 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	18,721	23,475,646	1,433.4100	0	0	0	(2,260,041)		(2,260,041)	(2,260,041)	0	0	0	213,095		003
456839 SCS Collar 1007 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	3,809	0	755.7300	(54,884)	0	0	(194,073)		(194,073)	(139,189)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
456840 SCS Collar 1007 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	3,809	0	1,079.6200	0	0	0	1,110,685		1,110,685	1,110,685	0	0	0	0		003
456841 SCS Collar 1007 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	3,809	4,775,968	1,299.0500	0	0	0	(666,708)		(666,708)	(666,708)	0	0	0	43,353		003
456846 SCS Collar 1010 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	469	0	971.6600	(7,143)	0	0	(18,706)		(18,706)	(11,563)	0	0	0	0		003
456847 SCS Collar 1010 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	469	0	1,079.6200	0	0	0	101,752		101,752	101,751	0	0	0	0		003
456848 SCS Collar 1010 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	469	587,704	1,451.8800	0	0	0	(13,803)		(13,803)	(13,803)	0	0	0	3,342		003
456849 SCS Collar 1011 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	150	0	863.7000	(2,287)	0	0	(3,491)		(3,491)	(1,205)	0	0	0	0		003
456850 SCS Collar 1011 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	150	0	1,079.6200	0	0	0	32,576		32,576	32,576	0	0	0	0		003
456851 SCS Collar 1011 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	150	188,159	1,274.7700	0	0	0	(14,098)		(14,098)	(14,098)	0	0	0	1,070		003
456862 SCS Collar 1015 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	205	0	863.7000	(9,414)	0	0	(4,763)		(4,763)	4,651	0	0	0	0		003
456863 SCS Collar 1015 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	205	0	1,079.6200	0	0	0	44,441		44,441	44,441	0	0	0	0		003
456864 SCS Collar 1015 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/14/2016	205	256,685	1,184.5200	0	0	0	(29,751)		(29,751)	(29,751)	0	0	0	1,459		003
456865 SCS Collar 1016 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	116	0	863.7000	(4,169)	0	0	(8,577)		(8,577)	(4,407)	0	0	0	0		003
456866 SCS Collar 1016 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	116	0	1,079.6200	0	0	0	33,763		33,763	33,763	0	0	0	0		003
456867 SCS Collar 1016 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2013	10/15/2018	116	145,183	1,351.9200	0	0	0	(17,605)		(17,605)	(17,605)	0	0	0	1,318		003
462115 SCS Collar 1037 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	2,286	0	1,618.3600	(413,466)	0	0	(128,075)		(128,075)	285,391	0	0	0	0		003
462116 SCS Collar 1037 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	2,286	4,715,536	1,798.1800	437,715	0	0	730,469		730,469	292,754	0	0	0	27,678		003
462117 SCS Collar 1037 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	2,286	0	2,116.1000	(164,647)	0	0	(263,862)		(263,862)	(99,216)	0	0	0	0		003
462118 SCS Collar 1038 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	2,276	0	1,438.5400	(275,868)	0	0	(72,105)		(72,105)	203,763	0	0	0	0		003
462119 SCS Collar 1038 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	2,276	4,696,031	1,798.1800	435,905	0	0	727,449		727,449	291,545	0	0	0	27,564		003
462120 SCS Collar 1038 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	2,276	0	1,927.8300	(299,853)	0	0	(516,185)		(516,185)	(216,332)	0	0	0	0		003
462121 SCS Collar 1039 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	6,766	0	1,618.3600	(1,716,623)	0	0	(987,497)		(987,497)	729,125	0	0	0	0		003
462122 SCS Collar 1039 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	6,766	13,958,445	1,798.1800	1,886,946	0	0	2,810,210		2,810,210	923,263	0	0	0	128,275		003
462123 SCS Collar 1039 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	6,766	0	2,577.1500	(406,223)	0	0	(568,184)		(568,184)	(161,961)	0	0	0	0		003
462124 SCS Collar 1040 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	7,978	0	1,438.5400	(1,487,680)	0	0	(814,963)		(814,963)	672,717	0	0	0	0		003
462125 SCS Collar 1040 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	7,978	16,459,629	1,798.1800	2,225,064	0	0	3,313,767		3,313,767	1,088,702	0	0	0	151,260		003
462126 SCS Collar 1040 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	7,978	0	2,222.9100	(1,015,553)	0	0	(1,568,379)		(1,568,379)	(552,825)	0	0	0	0		003
462127 SCS Collar 1041 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	2,082	0	1,258.7300	(275,859)	0	0	(142,616)		(142,616)	133,243	0	0	0	0		003
462128 SCS Collar 1041 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	2,082	4,294,465	1,798.1800	580,539	0	0	864,591		864,591	284,052	0	0	0	39,465		003
462129 SCS Collar 1041 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	2,082	0	2,039.3200	(377,257)	0	0	(584,130)		(584,130)	(206,873)	0	0	0	0		003
462130 SCS Collar 1042 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	796	1,641,833	1,618.3600	(143,959)	0	0	(44,592)		(44,592)	99,366	0	0	0	9,637		003
462131 SCS Collar 1042 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	796	0	1,798.1800	152,402	0	0	254,330		254,330	101,929	0	0	0	0		003
462132 SCS Collar 1042 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	796	0	2,261.3900	(33,743)	0	0	(44,741)		(44,741)	(10,998)	0	0	0	0		003
462133 SCS Collar 1078 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	153	0	1,438.5400	(18,535)	0	0	(4,845)		(4,845)	13,690	0	0	0	0		003
462134 SCS Collar 1078 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	153	315,516	1,798.1800	29,288	0	0	48,875		48,875	19,588	0	0	0	1,852		003
462135 SCS Collar 1078 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	153	0	2,011.9800	(15,615)	0	0	(26,449)		(26,449)	(10,834)	0	0	0	0		003
462143 SCS Collar 1081 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	214	0	1,618.3600	(38,630)	0	0	(11,966)		(11,966)	26,664	0	0	0	0		003
462144 SCS Collar 1081 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	214	440,576	1,798.1800	40,896	0	0	68,249		68,249	27,353	0	0	0	2,586		003
462145 SCS Collar 1081 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	214	0	2,037.8800	(19,987)	0	0	(33,659)		(33,659)	(13,672)	0	0	0	0		003
462146 SCS Collar 1082 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	185	0	1,618.3600	(46,986)	0	0	(27,030)		(27,030)	19,957	0	0	0	0		003
462147 SCS Collar 1082 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	185	382,062	1,798.1800	51,648	0	0	76,920		76,920	25,272	0	0	0	3,511		003
462148 SCS Collar 1082 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	185	0	2,359.2100	(17,776)	0	0	(26,954)		(26,954)	(9,179)	0	0	0	0		003
462149 SCS Collar 1083 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	80	0	1,438.5400	(14,829)	0	0	(8,123)		(8,123)	6,706	0	0	0	0		003
462150 SCS Collar 1083 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	80	164,069	1,798.1800	22,179	0	0	33,029		33,029	10,850	0	0	0	1,508		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
462151 SCS Collar 1083 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	80	0	2,094.1600	(12,982)	0	0	(20,178)		(20,178)	(7,197)	0	0	0	0		003
462227 SCS Collar 1062 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	3,989	0	1,004.5800	(533,024)	0	0	(198,452)		(198,452)	334,572	0	0	0	0		003
462228 SCS Collar 1062 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	3,989	5,002,532	1,116.2000	596,702	0	0	773,656		773,656	176,954	0	0	0	29,363		003
462229 SCS Collar 1062 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	3,989	0	1,380.2900	(215,792)	0	0	(210,991)		(210,991)	4,801	0	0	0	0		003
462230 SCS Collar 1063 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	3,996	0	892.9600	(371,072)	0	0	(118,132)		(118,132)	252,940	0	0	0	0		003
462231 SCS Collar 1063 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	3,996	5,010,396	1,116.2000	597,640	0	0	774,872		774,872	177,232	0	0	0	29,409		003
462232 SCS Collar 1063 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	3,996	0	1,239.7600	(378,922)	0	0	(464,700)		(464,700)	(85,779)	0	0	0	0		003
462233 SCS Collar 1064 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	12,992	0	1,004.5800	(2,452,288)	0	0	(1,499,448)		(1,499,448)	952,840	0	0	0	0		003
462234 SCS Collar 1064 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	12,992	16,291,650	1,116.2000	2,907,651	0	0	3,543,921		3,543,921	636,270	0	0	0	149,717		003
462235 SCS Collar 1064 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	12,992	0	1,678.8800	(736,557)	0	0	(754,389)		(754,389)	(17,833)	0	0	0	0		003
462236 SCS Collar 1065 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	20,061	0	892.9600	(2,879,611)	0	0	(1,672,175)		(1,672,175)	1,207,437	0	0	0	0		003
462237 SCS Collar 1065 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	20,061	25,155,332	1,116.2000	4,489,596	0	0	5,472,035		5,472,035	982,439	0	0	0	231,172		003
462238 SCS Collar 1065 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	20,061	0	1,447.6000	(2,044,166)	0	0	(2,390,250)		(2,390,250)	(346,084)	0	0	0	0		003
462239 SCS Collar 1066 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	3,650	0	781.3400	(384,586)	0	0	(210,447)		(210,447)	174,138	0	0	0	0		003
462240 SCS Collar 1066 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	3,650	4,576,761	1,116.2000	816,837	0	0	995,581		995,581	178,744	0	0	0	42,059		003
462241 SCS Collar 1066 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	3,650	0	1,322.8100	(511,246)	0	0	(612,616)		(612,616)	(101,370)	0	0	0	0		003
462245 SCS Collar 1068 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	714	0	1,004.5800	(95,401)	0	0	(35,519)		(35,519)	59,882	0	0	0	0		003
462246 SCS Collar 1068 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	714	895,355	1,116.2000	106,798	0	0	138,469		138,469	31,671	0	0	0	5,255		003
462247 SCS Collar 1068 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	714	0	1,469.0300	(25,488)	0	0	(20,516)		(20,516)	4,972	0	0	0	0		003
462248 SCS Collar 1069 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	159	0	892.9600	(14,810)	0	0	(4,715)		(4,715)	10,095	0	0	0	0		003
462249 SCS Collar 1069 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	159	199,966	1,116.2000	23,852	0	0	30,925		30,925	7,073	0	0	0	1,174		003
462250 SCS Collar 1069 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	159	0	1,293.7900	(12,189)	0	0	(14,088)		(14,088)	(1,899)	0	0	0	0		003
462260 SCS Collar 1073 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	202	0	1,004.5800	(27,052)	0	0	(10,072)		(10,072)	16,980	0	0	0	0		003
462261 SCS Collar 1073 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	202	253,890	1,116.2000	30,284	0	0	39,264		39,264	8,980	0	0	0	1,490		003
462262 SCS Collar 1073 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	202	0	1,329.2800	(13,662)	0	0	(14,649)		(14,649)	(987)	0	0	0	0		003
462263 SCS Collar 1074 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	404	0	892.9600	(37,523)	0	0	(11,946)		(11,946)	25,578	0	0	0	0		003
462264 SCS Collar 1074 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	404	506,657	1,116.2000	60,434	0	0	78,356		78,356	17,922	0	0	0	2,974		003
462265 SCS Collar 1074 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	404	0	1,204.6000	(43,724)	0	0	(55,179)		(55,179)	(11,454)	0	0	0	0		003
462266 SCS Collar 1075 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	217	0	1,004.5800	(40,922)	0	0	(25,022)		(25,022)	15,900	0	0	0	0		003
462267 SCS Collar 1075 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	217	271,865	1,116.2000	48,521	0	0	59,139		59,139	10,618	0	0	0	2,498		003
462268 SCS Collar 1075 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	217	0	1,554.0900	(17,129)	0	0	(18,740)		(18,740)	(1,611)	0	0	0	0		003
462269 SCS Collar 1076 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	316	0	892.9600	(45,396)	0	0	(26,361)		(26,361)	19,035	0	0	0	0		003
462270 SCS Collar 1076 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	316	396,563	1,116.2000	70,777	0	0	86,264		86,264	15,487	0	0	0	3,644		003
462271 SCS Collar 1076 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	316	0	1,371.3600	(39,282)	0	0	(46,654)		(46,654)	(7,372)	0	0	0	0		003
462272 SCS Collar 1077 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	168	0	781.3400	(17,653)	0	0	(9,660)		(9,660)	7,993	0	0	0	0		003
462273 SCS Collar 1077 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	168	210,077	1,116.2000	37,494	0	0	45,697		45,697	8,204	0	0	0	1,931		003
462274 SCS Collar 1077 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	168	0	1,258.5200	(27,205)	0	0	(33,057)		(33,057)	(5,853)	0	0	0	0		003
469634 SCS Collar 1120 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	1,654	0	1,602.9000	(93,261)	0	0	(94,279)		(94,279)	(1,018)	0	0	0	0		003
469635 SCS Collar 1120 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	1,654	3,411,486	1,781.0000	93,261	0	0	555,139		555,139	461,878	0	0	0	20,613		003
469636 SCS Collar 1120 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	1,654	0	2,114.7600	(93,261)	0	0	(199,601)		(199,601)	(106,340)	0	0	0	0		003
469637 SCS Collar 1121 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	6,068	0	1,602.9000	(125,485)	0	0	(880,406)		(880,406)	(754,921)	0	0	0	0		003
469638 SCS Collar 1121 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	6,068	12,518,826	1,781.0000	125,485	0	0	2,604,203		2,604,203	2,478,718	0	0	0	116,436		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
469639 SCS Collar 1121 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	6,068	0	2,608.1700	(125,485)	0	0	(490,055)		(490,055)	(364,570)	0	0	0	0		003
469640 SCS Collar 1122 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	165	0	1,602.9000	(4,475)	0	0	(9,412)		(9,412)	(4,937)	0	0	0	0		003
469641 SCS Collar 1122 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	165	340,570	1,781.0000	4,475	0	0	55,421		55,421	50,946	0	0	0	2,058		003
469642 SCS Collar 1122 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	165	0	2,269.4200	(4,475)	0	0	(9,528)		(9,528)	(5,053)	0	0	0	0		003
469650 SCS Collar 1125 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	195	0	1,602.9000	(15,143)	0	0	(11,108)		(11,108)	4,034	0	0	0	0		003
469651 SCS Collar 1125 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	195	401,964	1,781.0000	15,143	0	0	65,409		65,409	50,266	0	0	0	2,429		003
469652 SCS Collar 1125 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	195	0	2,034.1300	(15,143)	0	0	(32,004)		(32,004)	(16,861)	0	0	0	0		003
469653 SCS Collar 1126 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	330	0	1,602.9000	(18,564)	0	0	(47,902)		(47,902)	(29,338)	0	0	0	0		003
469654 SCS Collar 1126 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	330	681,140	1,781.0000	18,564	0	0	141,692		141,692	123,127	0	0	0	6,335		003
469655 SCS Collar 1126 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	330	0	2,368.2000	(18,564)	0	0	(48,502)		(48,502)	(29,938)	0	0	0	0		003
469661 SCS Collar 1093 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	2,898	3,633,330	1,007.0000	(102,688)	0	0	(154,838)		(154,838)	(52,150)	0	0	0	21,953		003
469662 SCS Collar 1093 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	2,898	0	1,118.8900	102,688	0	0	565,019		565,019	462,331	0	0	0	0		003
469663 SCS Collar 1093 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	2,898	0	1,392.2200	(102,688)	0	0	(151,107)		(151,107)	(48,419)	0	0	0	0		003
469664 SCS Collar 1106 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	280	0	1,007.0000	(4,764)	0	0	(14,949)		(14,949)	(10,185)	0	0	0	0		003
469665 SCS Collar 1106 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	280	350,782	1,118.8900	4,764	0	0	54,550		54,550	49,786	0	0	0	2,119		003
469666 SCS Collar 1106 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	280	0	1,480.1900	(4,764)	0	0	(8,170)		(8,170)	(3,406)	0	0	0	0		003
469667 SCS Collar 1107 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	160	0	1,007.0000	(7,812)	0	0	(8,549)		(8,549)	(737)	0	0	0	0		003
469668 SCS Collar 1107 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	160	200,606	1,118.8900	7,812	0	0	31,196		31,196	23,384	0	0	0	1,212		003
469669 SCS Collar 1107 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	160	0	1,341.2700	(7,812)	0	0	(11,336)		(11,336)	(3,524)	0	0	0	0		003
469670 SCS Collar 1108 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	474	0	895.1100	(23,130)	0	0	(15,266)		(15,266)	7,864	0	0	0	0		003
469671 SCS Collar 1108 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	474	593,975	1,118.8900	23,130	0	0	92,368		92,368	69,238	0	0	0	3,589		003
469672 SCS Collar 1108 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2016	474	0	1,219.0200	(23,130)	0	0	(62,276)		(62,276)	(39,146)	0	0	0	0		003
469708 SCS Collar 1127 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2016	2,167	0	1,424.8000	(262,219)	0	0	(70,768)		(70,768)	191,451	0	0	0	0		003
469709 SCS Collar 1127 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2016	2,167	4,470,264	1,781.0000	418,393	0	0	727,432		727,432	309,039	0	0	0	27,010		003
469710 SCS Collar 1127 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2016	2,167	0	1,922.2333	(278,388)	0	0	(508,187)		(508,187)	(229,799)	0	0	0	0		003
469711 SCS Collar 1128 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	8,774	0	1,424.8000	(1,589,008)	0	0	(895,604)		(895,604)	693,404	0	0	0	0		003
469713 SCS Collar 1128 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	8,774	18,101,156	1,781.0000	2,498,441	0	0	3,765,454		3,765,454	1,267,013	0	0	0	168,357		003
469714 SCS Collar 1128 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	8,774	0	2,230.3463	(1,090,851)	0	0	(1,737,322)		(1,737,322)	(646,471)	0	0	0	0		003
469715 SCS Collar 1129 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	2,500	0	1,246.7000	(321,640)	0	0	(172,164)		(172,164)	149,477	0	0	0	0		003
469716 SCS Collar 1129 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	2,500	5,158,355	1,781.0000	711,990	0	0	1,073,056		1,073,056	361,066	0	0	0	47,977		003
469717 SCS Collar 1129 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	2,500	0	2,049.0405	(442,049)	0	0	(699,950)		(699,950)	(257,901)	0	0	0	0		003
469722 SCS Collar 1131 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	104	0	1,424.8000	(18,813)	0	0	(10,603)		(10,603)	8,210	0	0	0	0		003
469724 SCS Collar 1131 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	104	214,303	1,781.0000	29,580	0	0	44,578		44,578	14,999	0	0	0	1,993		003
469725 SCS Collar 1131 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	104	0	2,101.0457	(16,607)	0	0	(26,465)		(26,465)	(9,858)	0	0	0	0		003
469728 SCS Collar 1109 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	11,115	0	1,007.0010	(2,089,248)	0	0	(1,317,018)		(1,317,018)	772,230	0	0	0	0		003
469730 SCS Collar 1109 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	11,115	13,937,103	1,118.8900	2,554,354	0	0	3,045,735		3,045,735	491,380	0	0	0	129,628		003
469731 SCS Collar 1109 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	11,115	0	1,708.2094	(609,364)	0	0	(613,297)		(613,297)	(3,933)	0	0	0	0		003
469732 SCS Collar 1110 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	18,265	0	895.1120	(2,607,634)	0	0	(1,569,968)		(1,569,968)	1,037,666	0	0	0	0		003
469733 SCS Collar 1110 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	18,265	22,902,753	1,118.8900	4,197,554	0	0	5,005,035		5,005,035	807,481	0	0	0	213,016		003
469734 SCS Collar 1110 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	18,265	0	1,477.9418	(1,826,978)	0	0	(2,051,069)		(2,051,069)	(224,091)	0	0	0	0		003
469735 SCS Collar 1111 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	4,321	0	783.2230	(451,589)	0	0	(258,260)		(258,260)	193,329	0	0	0	0		003
469736 SCS Collar 1111 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	4,321	5,418,615	1,118.8900	993,109	0	0	1,184,154		1,184,154	191,045	0	0	0	50,398		003
469737 SCS Collar 1111 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	4,321	0	1,345.8009	(597,606)	0	0	(697,164)		(697,164)	(99,558)	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
469745 SCS Collar 1114 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.12/17/2013	.12/14/2018	147	0	1,007.0010	(27,552)	0	0	(17,368)		(17,368)	10,184	0	0	0	0		003
469747 SCS Collar 1114 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.12/17/2013	.12/14/2018	147	183,796	1,118.8900	33,686	0	0	40,165		40,165	6,479	0	0	0	1,709		003
469748 SCS Collar 1114 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.12/17/2013	.12/14/2018	147	0	1,583.2294	(11,300)	0	0	(11,996)		(11,996)	(696)	0	0	0	0		003
469749 SCS Collar 1115 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.12/17/2013	.12/14/2018	560	0	895.1120	(80,005)	0	0	(48,169)		(48,169)	31,837	0	0	0	0		003
469750 SCS Collar 1115 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.12/17/2013	.12/14/2018	560	702,683	1,118.8900	128,786	0	0	153,561		153,561	24,775	0	0	0	6,536		003
469751 SCS Collar 1115 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.12/17/2013	.12/14/2018	560	0	1,395.5915	(68,531)	0	0	(79,217)		(79,217)	(10,686)	0	0	0	0		003
469795 SCS Collar 1119 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.12/17/2013	.12/14/2016	3,220	0	895.1100	(309,135)	0	0	(103,783)		(103,783)	205,353	0	0	0	0		003
469796 SCS Collar 1119 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.12/17/2013	.12/14/2016	3,220	4,037,910	1,118.8900	499,125	0	0	627,934		627,934	128,810	0	0	0	24,397		003
469797 SCS Collar 1119 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.12/17/2013	.12/14/2016	3,220	0	1,255.5100	(304,096)	0	0	(358,179)		(358,179)	(54,083)	0	0	0	0		003
473919 SCS Collar 1144 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	75	0	1,478.7000	(12,546)	0	0	(8,797)		(8,797)	3,748	0	0	0	0		003
473920 SCS Collar 1144 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	75	155,148	1,848.3800	21,999	0	0	29,573		29,573	7,574	0	0	0	1,461		003
473921 SCS Collar 1144 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	75	0	2,150.2900	(13,039)	0	0	(17,865)		(17,865)	(4,826)	0	0	0	0		003
473923 SCS Collar 1145 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	1,360	2,806,057	1,848.3800	397,995	0	0	534,873		534,873	136,878	0	0	0	26,417		003
473924 SCS Collar 1145 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	1,360	0	2,105.2300	(255,728)	0	0	(351,110)		(351,110)	(95,383)	0	0	0	0		003
473927 SCS Collar 1145 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	1,360	0	1,293.8700	(156,875)	0	0	(107,767)		(107,767)	49,108	0	0	0	0		003
473942 SCS Collar 1146 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	5,159	0	1,478.7000	(860,385)	0	0	(603,553)		(603,553)	256,832	0	0	0	0		003
473943 SCS Collar 1146 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	5,159	10,643,816	1,848.3800	1,509,763	0	0	2,028,858		2,028,858	519,096	0	0	0	100,205		003
473944 SCS Collar 1146 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	5,159	0	2,278.5900	(704,786)	0	0	(951,597)		(951,597)	(246,811)	0	0	0	0		003
473945 SCS Collar 1147 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	3,921	0	1,663.5400	(905,422)	0	0	(650,207)		(650,207)	255,214	0	0	0	0		003
473946 SCS Collar 1147 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	3,921	8,090,015	1,848.3800	1,147,560	0	0	1,542,068		1,542,068	394,508	0	0	0	76,162		003
473947 SCS Collar 1147 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/14/2019	3,921	0	2,607.4200	(284,253)	0	0	(335,299)		(335,299)	(51,046)	0	0	0	0		003
473952 SCS Collar 1138 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	95	0	1,663.5400	(16,138)	0	0	(6,912)		(6,912)	9,226	0	0	0	0		003
473953 SCS Collar 1138 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	95	196,447	1,848.3800	18,844	0	0	27,732		27,732	8,888	0	0	0	1,224		003
473954 SCS Collar 1138 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	95	0	2,080.8900	(9,737)	0	0	(13,788)		(13,788)	(4,051)	0	0	0	0		003
473955 SCS Collar 1139 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	208	0	1,478.7000	(23,091)	0	0	(8,814)		(8,814)	14,277	0	0	0	0		003
473956 SCS Collar 1139 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	208	429,727	1,848.3800	41,250	0	0	60,663		60,663	19,413	0	0	0	2,678		003
473957 SCS Collar 1139 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	208	0	2,062.0500	(22,548)	0	0	(32,286)		(32,286)	(9,738)	0	0	0	0		003
473958 SCS Collar 1140 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	386	0	1,663.5400	(65,322)	0	0	(27,999)		(27,999)	37,323	0	0	0	0		003
473959 SCS Collar 1140 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	386	795,830	1,848.3800	76,400	0	0	112,343		112,343	35,943	0	0	0	4,959		003
473960 SCS Collar 1140 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	386	0	2,301.3800	(19,206)	0	0	(20,839)		(20,839)	(1,633)	0	0	0	0		003
473961 SCS Collar 1141 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	1,832	0	1,478.7000	(203,137)	0	0	(77,518)		(77,518)	125,619	0	0	0	0		003
473962 SCS Collar 1141 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	1,832	3,779,358	1,848.3800	362,656	0	0	533,515		533,515	170,859	0	0	0	23,552		003
473963 SCS Collar 1141 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	1,832	0	1,977.9700	(254,099)	0	0	(374,565)		(374,565)	(120,465)	0	0	0	0		003
473964 SCS Collar 1142 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	1,725	0	1,663.5400	(292,265)	0	0	(125,232)		(125,232)	167,033	0	0	0	0		003
473965 SCS Collar 1142 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	1,725	3,559,473	1,848.3800	341,574	0	0	502,478		502,478	160,904	0	0	0	22,182		003
473966 SCS Collar 1142 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.01/15/2014	.01/17/2017	1,725	0	2,157.9800	(138,386)	0	0	(184,285)		(184,285)	(45,899)	0	0	0	0		003
474132 SCS Collar 1159 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	2,388	2,993,925	819.7400	(241,148)	0	0	(166,264)		(166,264)	74,884	0	0	0	28,186		003
474133 SCS Collar 1159 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	2,388	0	1,171.0500	563,474	0	0	593,601		593,601	30,127	0	0	0	0		003
474134 SCS Collar 1159 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	2,388	0	1,401.1600	(338,562)	0	0	(341,772)		(341,772)	(3,210)	0	0	0	0		003
474137 SCS Collar 1160 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	7,013	8,793,316	1,053.9500	(1,290,302)	0	0	(958,408)		(958,408)	331,894	0	0	0	82,783		003
474138 SCS Collar 1160 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	7,013	0	1,171.0500	1,654,952	0	0	1,743,439		1,743,439	88,486	0	0	0	0		003
474139 SCS Collar 1160 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	7,013	0	1,729.4100	(412,336)	0	0	(381,787)		(381,787)	30,549	0	0	0	0		003
474140 SCS Collar 1161 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	2,574	3,227,357	936.8400	(239,360)	0	0	(108,266)		(108,266)	131,093	0	0	0	20,112		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
474141 SCS Collar 1161 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	2,574	0	1,171.0500	409,228	0	0	425,497		425,497	16,270	0	0	0	0		003
474142 SCS Collar 1161 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	2,574	0	1,305.2500	(254,056)	0	0	(235,545)		(235,545)	18,511	0	0	0	0		003
474144 SCS Collar 1162 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	2,925	3,667,451	1,053.9500	(394,838)	0	0	(200,531)		(200,531)	194,307	0	0	0	22,855		003
474145 SCS Collar 1162 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	2,925	0	1,171.0500	462,107	0	0	483,520		483,520	21,413	0	0	0	0		003
474146 SCS Collar 1162 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	2,925	0	1,435.3600	(162,936)	0	0	(127,362)		(127,362)	35,575	0	0	0	0		003
474156 SCS Collar 1166 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	10,750	13,480,157	936.8400	(1,494,275)	0	0	(1,071,659)		(1,071,659)	422,616	0	0	0	126,907		003
474157 SCS Collar 1166 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	10,750	0	1,171.0500	2,547,793	0	0	2,672,692		2,672,692	124,899	0	0	0	0		003
474158 SCS Collar 1166 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	10,750	0	1,528.2200	(1,126,619)	0	0	(1,080,648)		(1,080,648)	45,971	0	0	0	0		003
474165 SCS Collar 1169 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	363	455,085	1,053.9500	(48,994)	0	0	(24,883)		(24,883)	24,111	0	0	0	2,836		003
474166 SCS Collar 1169 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	363	0	1,171.0500	57,342	0	0	59,998		59,998	2,657	0	0	0	0		003
474167 SCS Collar 1169 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	363	0	1,521.5500	(13,192)	0	0	(9,090)		(9,090)	4,102	0	0	0	0		003
474168 SCS Collar 1170 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	324	405,829	936.8400	(44,986)	0	0	(32,263)		(32,263)	12,723	0	0	0	3,821		003
474169 SCS Collar 1170 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	324	0	1,171.0500	76,379	0	0	80,463		80,463	4,084	0	0	0	0		003
474170 SCS Collar 1170 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	324	0	1,443.9000	(41,170)	0	0	(41,296)		(41,296)	(126)	0	0	0	0		003
474171 SCS Collar 1171 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	494	619,987	1,053.9500	(66,748)	0	0	(33,900)		(33,900)	32,848	0	0	0	3,864		003
474172 SCS Collar 1171 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	494	0	1,171.0500	78,120	0	0	81,740		81,740	3,620	0	0	0	0		003
474173 SCS Collar 1171 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	494	0	1,384.8800	(34,501)	0	0	(29,284)		(29,284)	5,217	0	0	0	0		003
474176 SCS Collar 1172 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	273	342,652	936.8400	(25,566)	0	0	(11,495)		(11,495)	14,071	0	0	0	2,135		003
474177 SCS Collar 1172 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	273	0	1,171.0500	44,511	0	0	45,176		45,176	665	0	0	0	0		003
474178 SCS Collar 1172 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/17/2017	273	0	1,361.3500	(22,593)	0	0	(18,529)		(18,529)	4,064	0	0	0	0		003
474179 SCS Collar 1173 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	92	115,645	819.7400	(9,315)	0	0	(6,422)		(6,422)	2,893	0	0	0	1,089		003
474180 SCS Collar 1173 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	92	0	1,171.0500	21,765	0	0	22,928		22,928	1,162	0	0	0	0		003
474181 SCS Collar 1173 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.01/15/2014	.01/14/2019	92	0	1,340.7400	(15,236)	0	0	(15,433)		(15,433)	(197)	0	0	0	0		003
481745 SCS Collar 1183 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	8,988	0	1,045.3300	(1,647,170)	0	0	(1,225,451)		(1,225,451)	421,720	0	0	0	0		003
481748 SCS Collar 1183 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	8,988	11,270,063	1,161.4800	2,144,189	0	0	2,314,213		2,314,213	170,025	0	0	0	107,364		003
481749 SCS Collar 1183 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	8,988	0	1,717.0200	(606,488)	0	0	(537,628)		(537,628)	68,860	0	0	0	0		003
481755 SCS Collar 1184 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	13,589	17,039,506	929.1800	(1,882,714)	0	0	(1,356,618)		(1,356,618)	526,096	0	0	0	162,326		003
481756 SCS Collar 1184 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	13,589	0	1,161.4800	3,241,855	0	0	3,498,921		3,498,921	257,066	0	0	0	0		003
481759 SCS Collar 1184 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	13,589	0	1,507.4800	(1,524,652)	0	0	(1,504,424)		(1,504,424)	20,227	0	0	0	0		003
481760 SCS Collar 1180 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.02/18/2014	.02/14/2017	2,557	3,206,445	929.1800	(345,206)	0	0	(109,683)		(109,683)	235,523	0	0	0	20,469		003
481761 SCS Collar 1185 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	4,503	5,646,368	813.0400	(453,395)	0	0	(315,609)		(315,609)	137,785	0	0	0	53,790		003
481762 SCS Collar 1185 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	4,503	0	1,161.4800	1,074,251	0	0	1,159,436		1,159,436	85,185	0	0	0	0		003
481763 SCS Collar 1180 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.02/18/2014	.02/14/2017	2,557	0	1,161.4800	409,133	0	0	448,193		448,193	39,060	0	0	0	0		003
481764 SCS Collar 1185 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	4,503	0	1,378.4400	(675,702)	0	0	(702,605)		(702,605)	(26,903)	0	0	0	0		003
481767 SCS Collar 1180 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.02/18/2014	.02/14/2017	2,557	0	1,293.4200	(151,635)	0	0	(258,840)		(258,840)	(107,205)	0	0	0	0		003
481771 SCS Collar 1181 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.02/18/2014	.02/14/2017	2,660	3,334,920	1,045.3300	(359,038)	0	0	(183,996)		(183,996)	175,041	0	0	0	21,290		003
481773 SCS Collar 1181 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.02/18/2014	.02/14/2017	2,660	0	1,161.4800	425,526	0	0	466,152		466,152	40,626	0	0	0	0		003
481777 SCS Collar 1181 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.02/18/2014	.02/14/2017	2,660	0	1,429.3200	(157,711)	0	0	(129,483)		(129,483)	28,227	0	0	0	0		003
481778 SCS Collar 1189 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	172	0	1,045.3300	(31,570)	0	0	(23,478)		(23,478)	8,092	0	0	0	0		003
481779 SCS Collar 1189 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	172	0	1,161.4800	41,080	0	0	44,337		44,337	3,256	0	0	0	0		003
481780 SCS Collar 1189 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2014	.02/14/2019	172	215,922	1,597.6200	(15,601)	0	0	(14,717)		(14,717)	883	0	0	0	2,057		003
481785 SCS Collar 1182 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.02/18/2014	.02/14/2017	951	1,191,890	1,045.3300	(128,319)	0	0	(65,760)		(65,760)	62,559	0	0	0	7,609		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
481794 SCS Collar 1182 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.02/18/2014	.02/14/2017	.951	.0	.1,161.4800	.152,082	.0	.0	.166,601		.166,601	.14,519	.0	.0	.0	.0		003
481795 SCS Collar 1182 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.02/18/2014	.02/14/2017	.951	.0	.1,520.6100	.(38,211)	.0	.0	.(26,377)		.(26,377)	.11,834	.0	.0	.0	.0		003
481892 SCS Collar 1198 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.1,439	.2,967,858	.1,472.6100	.(161,346)	.0	.0	.(63,853)		.(63,853)	.97,493	.0	.0	.0	.18,946		003
481893 SCS Collar 1198 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.1,439	.0	.1,840.7600	.274,127	.0	.0	.431,405		.431,405	.157,277	.0	.0	.0	.0		003
481894 SCS Collar 1198 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.1,439	.0	.1,967.0500	.(190,980)	.0	.0	.(309,839)		.(309,839)	.(118,859)	.0	.0	.0	.0		003
481896 SCS Collar 1200 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.1,440	.0	.1,288.5300	.(170,423)	.0	.0	.(116,306)		.(116,306)	.54,117	.0	.0	.0	.0		003
481897 SCS Collar 1200 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.1,440	.2,970,101	.1,840.7600	.406,017	.0	.0	.578,613		.578,613	.172,596	.0	.0	.0	.28,295		003
481898 SCS Collar 1200 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.1,440	.0	.2,083.7400	.(263,393)	.0	.0	.(393,445)		.(393,445)	.(130,051)	.0	.0	.0	.0		003
481899 SCS Collar 1197 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.1,941	.4,003,471	.1,656.6800	.(333,165)	.0	.0	.(146,102)		.(146,102)	.187,063	.0	.0	.0	.25,558		003
481900 SCS Collar 1197 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.1,941	.0	.1,840.7600	.369,782	.0	.0	.581,938		.581,938	.212,156	.0	.0	.0	.0		003
481901 SCS Collar 1197 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.1,941	.0	.2,154.1500	.(142,103)	.0	.0	.(219,723)		.(219,723)	.(77,620)	.0	.0	.0	.0		003
481906 SCS Collar 1199 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.5,247	.10,824,614	.1,656.6800	.(1,244,476)	.0	.0	.(879,415)		.(879,415)	.365,061	.0	.0	.0	.103,120		003
481907 SCS Collar 1199 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.5,247	.0	.1,840.7600	.1,479,530	.0	.0	.2,108,778		.2,108,778	.629,248	.0	.0	.0	.0		003
481908 SCS Collar 1199 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.5,247	.0	.2,614.3200	.(336,369)	.0	.0	.(464,407)		.(464,407)	.(128,038)	.0	.0	.0	.0		003
481909 SCS Collar 1210 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.6,675	.0	.1,472.6100	.(1,142,953)	.0	.0	.(792,704)		.(792,704)	.350,249	.0	.0	.0	.0		003
481910 SCS Collar 1210 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.6,675	.13,771,177	.1,840.7600	.1,882,339	.0	.0	.2,682,805		.2,682,805	.800,467	.0	.0	.0	.131,191		003
481911 SCS Collar 1210 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2019	.6,675	.0	.2,262.5300	.(868,279)	.0	.0	.(1,307,306)		.(1,307,306)	.(439,027)	.0	.0	.0	.0		003
481912 SCS Collar 1203 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.94	.193,897	.1,472.6100	.(10,542)	.0	.0	.(4,172)		.(4,172)	.6,371	.0	.0	.0	.1,238		003
481913 SCS Collar 1203 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.94	.0	.1,840.7600	.17,909	.0	.0	.28,184		.28,184	.10,274	.0	.0	.0	.0		003
481914 SCS Collar 1203 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.94	.0	.2,051.7500	.(9,632)	.0	.0	.(15,526)		.(15,526)	.(5,894)	.0	.0	.0	.0		003
481922 SCS Collar 1207 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.139	.0	.1,656.6800	.(23,784)	.0	.0	.(10,430)		.(10,430)	.13,354	.0	.0	.0	.0		003
481923 SCS Collar 1207 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.139	.285,803	.1,840.7600	.26,398	.0	.0	.41,544		.41,544	.15,146	.0	.0	.0	.1,825		003
481924 SCS Collar 1207 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.139	.0	.2,074.7600	.(13,191)	.0	.0	.(21,145)		.(21,145)	.(7,955)	.0	.0	.0	.0		003
481927 SCS Collar 1206 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.549	.1,133,122	.1,656.6800	.(94,303)	.0	.0	.(41,352)		.(41,352)	.52,951	.0	.0	.0	.7,234		003
481928 SCS Collar 1206 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.549	.0	.1,840.7600	.104,656	.0	.0	.164,709		.164,709	.60,053	.0	.0	.0	.0		003
481929 SCS Collar 1206 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.02/18/2014	.02/14/2017	.549	.0	.2,306.0900	.(23,589)	.0	.0	.(31,172)		.(31,172)	.(7,583)	.0	.0	.0	.0		003
481968 SCS Collar 1214 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.02/18/2014	.02/14/2017	.90	.113,359	.929.1800	.(8,126)	.0	.0	.(3,878)		.(3,878)	.4,249	.0	.0	.0	.724		003
481969 SCS Collar 1214 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.02/18/2014	.02/14/2017	.90	.0	.1,161.4800	.14,244	.0	.0	.15,845		.15,845	.1,601	.0	.0	.0	.0		003
481970 SCS Collar 1214 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.02/18/2014	.02/14/2017	.90	.0	.1,346.5000	.(7,492)	.0	.0	.(7,015)		.(7,015)	.476	.0	.0	.0	.0		003
481971 SCS Collar 1215 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.02/18/2014	.02/14/2017	.214	.268,824	.1,045.3300	.(28,097)	.0	.0	.(14,832)		.(14,832)	.13,265	.0	.0	.0	.1,716		003
481972 SCS Collar 1215 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.02/18/2014	.02/14/2017	.214	.0	.1,161.4800	.33,778	.0	.0	.37,576		.37,576	.3,797	.0	.0	.0	.0		003
481973 SCS Collar 1215 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804...	.02/18/2014	.02/14/2017	.214	.0	.1,373.3300	.(16,008)	.0	.0	.(14,401)		.(14,401)	.1,606	.0	.0	.0	.0		003
488426 SCS Collar 1228 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2017	.1,487	.3,068,866	.1,672.9500	.(250,316)	.0	.0	.(123,037)		.(123,037)	.127,279	.0	.0	.0	.20,047		003
488427 SCS Collar 1228 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2017	.1,487	.0	.1,858.8300	.283,918	.0	.0	.432,323		.432,323	.148,405	.0	.0	.0	.0		003
488428 SCS Collar 1228 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2017	.1,487	.0	.2,157.1700	.(113,064)	.0	.0	.(173,307)		.(173,307)	.(60,243)	.0	.0	.0	.0		003
488429 SCS Collar 1229 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2017	.1,540	.3,177,635	.1,487.0600	.(168,315)	.0	.0	.(75,923)		.(75,923)	.92,392	.0	.0	.0	.20,757		003
488430 SCS Collar 1229 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2017	.1,540	.0	.1,858.8300	.293,996	.0	.0	.447,646		.447,646	.153,649	.0	.0	.0	.0		003
488431 SCS Collar 1229 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2017	.1,540	.0	.1,979.8400	.(207,960)	.0	.0	.(325,987)		.(325,987)	.(118,027)	.0	.0	.0	.0		003
488432 SCS Collar 1230 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2019	.5,449	.11,242,148	.1,672.9500	.(1,251,773)	.0	.0	.(958,977)		.(958,977)	.292,796	.0	.0	.0	.108,224		003
488433 SCS Collar 1230 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2019	.5,449	.0	.1,858.8300	.1,522,377	.0	.0	.2,152,514		.2,152,514	.630,137	.0	.0	.0	.0		003
488434 SCS Collar 1230 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2019	.5,449	.0	.2,554.2200	.(381,493)	.0	.0	.(582,069)		.(582,069)	.(200,576)	.0	.0	.0	.0		003
488435 SCS Collar 1231 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2019	.4,876	.10,058,998	.1,487.0600	.(802,824)	.0	.0	.(609,972)		.(609,972)	.192,852	.0	.0	.0	.96,834		003
488436 SCS Collar 1231 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.03/17/2014	.03/14/2019	.4,876	.0	.1,858.8300	.1,362,159	.0	.0	.1,925,978		.1,925,978	.563,820	.0	.0	.0	.0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
488437 SCS Collar 1231 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2019	4,876	0	2,246.7700	(658,554)	0	0	(1,006,746)		(1,006,746)	(348,192)	0	0	0	0		003
488438 SCS Collar 1232 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2019	1,566	3,230,911	1,301.1800	(176,806)	0	0	(133,754)		(133,754)	43,052	0	0	0	31,103		003
488439 SCS Collar 1232 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2019	1,566	0	1,858.8300	437,520	0	0	618,617		618,617	181,097	0	0	0	0		003
488440 SCS Collar 1232 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2019	1,566	0	2,080.9600	(292,583)	0	0	(436,644)		(436,644)	(144,061)	0	0	0	0		003
488441 SCS Collar 1233 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2017	195	402,892	1,672.9500	(32,862)	0	0	(16,152)		(16,152)	16,710	0	0	0	2,632		003
488442 SCS Collar 1233 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2017	195	0	1,858.8300	37,274	0	0	56,756		56,756	19,482	0	0	0	0		003
488443 SCS Collar 1233 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2017	195	0	2,296.2100	(8,874)	0	0	(12,442)		(12,442)	(3,569)	0	0	0	0		003
488444 SCS Collar 1234 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2017	63	129,858	1,487.0600	(6,878)	0	0	(3,103)		(3,103)	3,775	0	0	0	848		003
488445 SCS Collar 1234 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2017	63	0	1,858.8300	12,014	0	0	18,293		18,293	6,279	0	0	0	0		003
488446 SCS Collar 1234 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2017	63	0	2,064.2300	(6,574)	0	0	(10,251)		(10,251)	(3,677)	0	0	0	0		003
488456 SCS Collar 1238 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2019	271	559,388	1,672.9500	(62,289)	0	0	(47,717)		(47,717)	14,571	0	0	0	5,385		003
488457 SCS Collar 1238 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2019	271	0	1,858.8300	75,742	0	0	107,106		107,106	31,363	0	0	0	0		003
488458 SCS Collar 1238 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/17/2014	03/14/2019	271	0	2,358.8600	(29,033)	0	0	(44,740)		(44,740)	(15,706)	0	0	0	0		003
488497 SCS Collar 1246 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	9,468	0	1,069.4100	(1,777,121)	0	0	(1,394,286)		(1,394,286)	382,835	0	0	0	0		003
488498 SCS Collar 1246 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	9,468	11,872,220	1,188.2300	2,270,682	0	0	2,332,773		2,332,773	62,092	0	0	0	114,289		003
488499 SCS Collar 1246 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	9,468	0	1,767.9600	(616,738)	0	0	(507,540)		(507,540)	109,198	0	0	0	0		003
488500 SCS Collar 1247 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	11,707	0	950.5800	(1,654,248)	0	0	(1,267,628)		(1,267,628)	386,621	0	0	0	0		003
488501 SCS Collar 1247 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	11,707	14,680,395	1,188.2300	2,807,774	0	0	2,884,552		2,884,552	76,779	0	0	0	141,322		003
488502 SCS Collar 1247 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	11,707	0	1,545.6500	(1,305,838)	0	0	(1,200,891)		(1,200,891)	104,946	0	0	0	0		003
488503 SCS Collar 1248 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	2,787	0	831.7600	(277,703)	0	0	(212,647)		(212,647)	65,056	0	0	0	0		003
488504 SCS Collar 1248 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	2,787	3,494,126	1,188.2300	668,287	0	0	686,561		686,561	18,274	0	0	0	33,637		003
488505 SCS Collar 1248 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	2,787	0	1,405.2000	(426,864)	0	0	(415,420)		(415,420)	11,444	0	0	0	0		003
488510 SCS Collar 1249 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	460	577,253	1,069.4100	(62,304)	0	0	(36,193)		(36,193)	26,111	0	0	0	3,771		003
488511 SCS Collar 1249 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	460	0	1,188.2300	75,414	0	0	74,811		74,811	(604)	0	0	0	0		003
488512 SCS Collar 1249 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	460	0	1,550.7600	(19,836)	0	0	(11,600)		(11,600)	8,237	0	0	0	0		003
488513 SCS Collar 1250 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	104	0	950.5800	(9,629)	0	0	(5,158)		(5,158)	4,471	0	0	0	0		003
488514 SCS Collar 1250 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	104	130,858	1,188.2300	17,096	0	0	16,959		16,959	(136)	0	0	0	855		003
488515 SCS Collar 1250 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	104	0	1,379.5300	(8,991)	0	0	(7,158)		(7,158)	1,834	0	0	0	0		003
488523 SCS Collar 1261 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	233	0	1,069.4100	(31,550)	0	0	(18,328)		(18,328)	13,223	0	0	0	0		003
488524 SCS Collar 1261 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	233	292,320	1,188.2300	38,190	0	0	37,884		37,884	(306)	0	0	0	1,910		003
488525 SCS Collar 1261 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	233	0	1,408.4100	(17,915)	0	0	(13,657)		(13,657)	4,258	0	0	0	0		003
488526 SCS Collar 1262 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	401	0	950.5800	(37,041)	0	0	(19,840)		(19,840)	17,201	0	0	0	0		003
488527 SCS Collar 1262 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	401	503,382	1,188.2300	65,764	0	0	65,237		65,237	(526)	0	0	0	3,288		003
488528 SCS Collar 1262 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2017	401	0	1,285.4300	(48,144)	0	0	(43,786)		(43,786)	4,358	0	0	0	0		003
488529 SCS Collar 1263 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	355	0	1,069.4100	(66,662)	0	0	(52,301)		(52,301)	14,361	0	0	0	0		003
488530 SCS Collar 1263 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	355	445,341	1,188.2300	85,176	0	0	87,505		87,505	2,329	0	0	0	4,287		003
488531 SCS Collar 1263 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	03/17/2014	03/14/2019	355	0	1,642.1300	(31,559)	0	0	(27,694)		(27,694)	3,865	0	0	0	0		003
488583 SCS Collar 1266 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	03/17/2014	03/14/2017	2,248	0	950.5800	(213,549)	0	0	(111,095)		(111,095)	102,453	0	0	0	0		003
488584 SCS Collar 1266 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	03/17/2014	03/14/2017	2,248	2,818,724	1,188.2300	370,923	0	0	365,298		365,298	(5,625)	0	0	0	18,413		003
488585 SCS Collar 1266 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	03/17/2014	03/14/2017	2,248	0	1,327.8500	(234,139)	0	0	(200,804)		(200,804)	33,335	0	0	0	0		003
488586 SCS Collar 1265 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	03/17/2014	03/14/2017	2,178	0	1,069.4100	(294,034)	0	0	(171,236)		(171,236)	122,798	0	0	0	0		003
488587 SCS Collar 1265 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	03/17/2014	03/14/2017	2,178	2,731,134	1,188.2300	359,397	0	0	353,947		353,947	(5,450)	0	0	0	17,841		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
488588 SCS Collar 1265 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.03/17/2014	.03/14/2017	2,178	0	1,467.4600	(139,742)	0	0	(90,753)		(90,753)	48,990	0	0	0	0		003
496385 SCS Collar 1286 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	2,233	2,800,264	1,119.4900	347,502	0	0	470,995		470,995	123,493	0	0	0	18,799		003
496386 SCS Collar 1286 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	2,233	0	1,007.5400	(287,497)	0	0	(146,198)		(146,198)	141,299	0	0	0	0		003
496387 SCS Collar 1286 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	2,233	0	1,394.7700	(126,375)	0	0	(151,181)		(151,181)	(24,806)	0	0	0	0		003
496388 SCS Collar 1287 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	3,020	3,787,077	1,119.4900	469,962	0	0	636,972		636,972	167,010	0	0	0	25,424		003
496389 SCS Collar 1287 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	3,020	0	895.5900	(270,482)	0	0	(125,048)		(125,048)	145,434	0	0	0	0		003
496390 SCS Collar 1287 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	3,020	0	1,260.3200	(289,237)	0	0	(383,094)		(383,094)	(93,857)	0	0	0	0		003
496391 SCS Collar 1288 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	12,685	15,906,620	1,119.4900	2,811,811	0	0	3,637,414		3,637,414	825,603	0	0	0	154,927		003
496392 SCS Collar 1288 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	12,685	0	1,007.5400	(2,158,521)	0	0	(1,631,429)		(1,631,429)	527,092	0	0	0	0		003
496393 SCS Collar 1288 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	12,685	0	1,664.4600	(751,981)	0	0	(969,810)		(969,810)	(217,829)	0	0	0	0		003
496394 SCS Collar 1289 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	16,514	20,707,392	1,119.4900	3,660,442	0	0	4,735,221		4,735,221	1,074,779	0	0	0	201,685		003
496395 SCS Collar 1289 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	16,514	0	895.5900	(2,125,983)	0	0	(1,565,622)		(1,565,622)	560,360	0	0	0	0		003
496396 SCS Collar 1289 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	16,514	0	1,460.2600	(1,662,937)	0	0	(2,200,499)		(2,200,499)	(537,562)	0	0	0	0		003
496397 SCS Collar 1290 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	2,988	3,746,754	1,119.4900	662,313	0	0	856,782		856,782	194,469	0	0	0	36,492		003
496398 SCS Collar 1290 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	2,988	0	783.6400	(277,642)	0	0	(200,777)		(200,777)	76,865	0	0	0	0		003
496399 SCS Collar 1290 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	2,988	0	1,336.0000	(407,917)	0	0	(539,816)		(539,816)	(131,899)	0	0	0	0		003
496403 SCS Collar 1291 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	119	148,974	1,119.4900	18,487	0	0	25,056		25,056	6,569	0	0	0	1,000		003
496404 SCS Collar 1291 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	119	0	1,007.5400	(15,295)	0	0	(7,777)		(7,777)	7,517	0	0	0	0		003
496405 SCS Collar 1291 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	119	0	1,484.8900	(4,523)	0	0	(4,893)		(4,893)	(370)	0	0	0	0		003
496406 SCS Collar 1292 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	264	331,551	1,119.4900	41,144	0	0	55,767		55,767	14,622	0	0	0	2,226		003
496407 SCS Collar 1292 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	264	0	895.5900	(23,680)	0	0	(10,948)		(10,948)	12,732	0	0	0	0		003
496408 SCS Collar 1292 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	264	0	1,316.6300	(20,428)	0	0	(26,243)		(26,243)	(5,815)	0	0	0	0		003
496415 SCS Collar 1295 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	209	262,105	1,119.4900	32,526	0	0	44,084		44,084	11,558	0	0	0	1,760		003
496416 SCS Collar 1295 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	209	0	1,007.5400	(26,910)	0	0	(13,684)		(13,684)	13,226	0	0	0	0		003
496417 SCS Collar 1295 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	209	0	1,343.8400	(14,646)	0	0	(18,257)		(18,257)	(3,611)	0	0	0	0		003
496418 SCS Collar 1296 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	141	176,977	1,119.4900	21,962	0	0	29,768		29,768	7,806	0	0	0	1,188		003
496419 SCS Collar 1296 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	141	0	895.5900	(12,640)	0	0	(5,844)		(5,844)	6,796	0	0	0	0		003
496420 SCS Collar 1296 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/18/2017	141	0	1,223.8300	(15,419)	0	0	(20,703)		(20,703)	(5,284)	0	0	0	0		003
496436 SCS Collar 1300 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.04/15/2014	.04/18/2017	1,702	3,510,571	1,842.9800	297,915	0	0	522,658		522,658	224,743	0	0	0	23,568		003
496437 SCS Collar 1300 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.04/15/2014	.04/18/2017	1,702	0	1,658.6800	(278,483)	0	0	(143,080)		(143,080)	135,403	0	0	0	0		003
496438 SCS Collar 1300 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.04/15/2014	.04/18/2017	1,702	0	2,142.4600	(102,708)	0	0	(220,796)		(220,796)	(118,088)	0	0	0	0		003
496439 SCS Collar 1301 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.04/15/2014	.04/18/2017	1,790	3,693,041	1,842.9800	313,400	0	0	549,826		549,826	236,426	0	0	0	24,793		003
496440 SCS Collar 1301 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.04/15/2014	.04/18/2017	1,790	0	1,474.3800	(292,957)	0	0	(90,803)		(90,803)	202,154	0	0	0	0		003
496441 SCS Collar 1301 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573...	.04/15/2014	.04/18/2017	1,790	0	1,969.2200	(108,047)	0	0	(401,608)		(401,608)	(293,562)	0	0	0	0		003
496442 SCS Collar 1306 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2014	.04/15/2019	6,259	12,912,768	1,842.9800	1,653,848	0	0	2,559,871		2,559,871	906,023	0	0	0	125,767		003
496443 SCS Collar 1306 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2014	.04/15/2019	6,259	0	1,658.6800	(1,366,502)	0	0	(1,095,705)		(1,095,705)	270,798	0	0	0	0		003
496444 SCS Collar 1306 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.04/15/2014	.04/15/2019	6,259	0	2,548.8400	(367,522)	0	0	(709,242)		(709,242)	(341,721)	0	0	0	0		003
496445 SCS Collar 1304 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	7,026	14,495,661	1,842.9800	1,916,445	0	0	2,873,671		2,873,671	957,226	0	0	0	141,184		003
496446 SCS Collar 1304 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	7,026	0	1,474.3800	(1,113,640)	0	0	(878,008)		(878,008)	235,632	0	0	0	0		003
496447 SCS Collar 1304 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	7,026	0	2,239.4000	(892,809)	0	0	(1,511,281)		(1,511,281)	(618,472)	0	0	0	0		003
496448 SCS Collar 1305 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	1,882	3,882,226	1,842.9800	513,262	0	0	769,628		769,628	256,366	0	0	0	37,812		003
496449 SCS Collar 1305 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	1,882	0	1,290.0900	(201,139)	0	0	(161,241)		(161,241)	39,897	0	0	0	0		003
496450 SCS Collar 1305 S&P500	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTWFZYICNSX8D621K86...	.04/15/2014	.04/15/2019	1,882	0	2,076.3000	(336,228)	0	0	(539,239)		(539,239)	(203,010)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
496454 SCS Collar 1307 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/18/2017	63	130,974	1,842.9800	11,581	0	0	19,498		19,498	7,918	0	0	0	879		003
496455 SCS Collar 1307 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/18/2017	63	0	1,658.6800	(10,275)	0	0	(5,338)		(5,338)	4,937	0	0	0	0		003
496456 SCS Collar 1307 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/18/2017	63	0	2,279.4000	(2,477)	0	0	(4,741)		(4,741)	(2,264)	0	0	0	0		003
496457 SCS Collar 1311 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	04/15/2014	04/18/2017	190	391,805	1,842.9800	35,745	0	0	58,332		58,332	22,588	0	0	0	2,630		003
496458 SCS Collar 1311 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	04/15/2014	04/18/2017	190	0	1,474.3800	(19,739)	0	0	(9,634)		(9,634)	10,106	0	0	0	0		003
496459 SCS Collar 1311 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	04/15/2014	04/18/2017	190	0	2,047.9200	(19,509)	0	0	(33,856)		(33,856)	(14,347)	0	0	0	0		003
496466 SCS Collar 1309 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/18/2017	143	294,414	1,842.9800	25,999	0	0	43,832		43,832	17,832	0	0	0	1,976		003
496467 SCS Collar 1309 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/18/2017	143	0	1,658.6800	(23,125)	0	0	(11,999)		(11,999)	11,126	0	0	0	0		003
496468 SCS Collar 1309 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/18/2017	143	0	2,060.8200	(13,023)	0	0	(24,429)		(24,429)	(11,406)	0	0	0	0		003
496469 SCS Collar 1310 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/15/2019	57	117,542	1,842.9800	15,046	0	0	23,301		23,301	8,255	0	0	0	1,145		003
496470 SCS Collar 1310 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/15/2019	57	0	1,658.6800	(12,447)	0	0	(9,973)		(9,973)	2,474	0	0	0	0		003
496471 SCS Collar 1310 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2014	04/15/2019	57	0	2,342.8000	(5,428)	0	0	(10,038)		(10,038)	(4,609)	0	0	0	0		003
500838 SCS Collar 1332 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	2,214	2,775,642	1,095.9900	320,695	0	0	509,166		509,166	188,471	0	0	0	19,012		003
500839 SCS Collar 1332 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	2,214	0	986.3900	(270,581)	0	0	(138,623)		(138,623)	131,958	0	0	0	0		003
500840 SCS Collar 1332 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	2,214	0	1,358.3700	(112,181)	0	0	(187,940)		(187,940)	(75,759)	0	0	0	0		003
500841 SCS Collar 1333 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	2,578	3,232,146	1,095.9900	373,440	0	0	592,909		592,909	219,470	0	0	0	22,139		003
500842 SCS Collar 1333 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	2,578	0	876.7900	(216,181)	0	0	(102,889)		(102,889)	113,292	0	0	0	0		003
500843 SCS Collar 1333 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	2,578	0	1,227.8400	(230,049)	0	0	(381,687)		(381,687)	(151,638)	0	0	0	0		003
500844 SCS Collar 1334 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	342	429,045	1,095.9900	49,572	0	0	78,706		78,706	29,134	0	0	0	2,939		003
500845 SCS Collar 1334 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	342	0	986.3900	(41,825)	0	0	(21,428)		(21,428)	20,397	0	0	0	0		003
500846 SCS Collar 1334 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	342	0	1,448.4600	(11,219)	0	0	(18,380)		(18,380)	(7,160)	0	0	0	0		003
500847 SCS Collar 1335 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	122	153,313	1,095.9900	17,714	0	0	28,123		28,123	10,409	0	0	0	1,050		003
500848 SCS Collar 1335 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	122	0	876.7900	(10,254)	0	0	(4,880)		(4,880)	5,374	0	0	0	0		003
500849 SCS Collar 1335 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	122	0	1,282.9700	(8,700)	0	0	(14,544)		(14,544)	(5,844)	0	0	0	0		003
500850 SCS Collar 1336 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	182	227,680	1,095.9900	26,306	0	0	41,766		41,766	15,460	0	0	0	1,560		003
500851 SCS Collar 1336 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	182	0	876.7900	(15,228)	0	0	(7,248)		(7,248)	7,981	0	0	0	0		003
500852 SCS Collar 1336 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2014	05/15/2017	182	0	1,192.4400	(18,593)	0	0	(30,586)		(30,586)	(11,994)	0	0	0	0		003
500853 SCS Collar 1327 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	9,167	11,495,043	1,095.9900	1,914,913	0	0	2,778,132		2,778,132	863,219	0	0	0	113,125		003
500854 SCS Collar 1327 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	9,167	0	986.3900	(1,534,296)	0	0	(1,136,053)		(1,136,053)	398,242	0	0	0	0		003
500855 SCS Collar 1327 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	9,167	0	1,613.2900	(479,530)	0	0	(839,016)		(839,016)	(359,486)	0	0	0	0		003
500856 SCS Collar 1328 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	13,344	16,732,856	1,095.9900	2,787,459	0	0	4,044,010		4,044,010	1,256,551	0	0	0	164,671		003
500857 SCS Collar 1328 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	13,344	0	876.7900	(1,672,022)	0	0	(1,223,171)		(1,223,171)	448,851	0	0	0	0		003
500858 SCS Collar 1328 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	13,344	0	1,412.7300	(1,259,421)	0	0	(2,051,997)		(2,051,997)	(792,577)	0	0	0	0		003
500859 SCS Collar 1329 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	1,998	0	1,095.9900	417,404	0	0	605,564		605,564	188,160	0	0	0	0		003
500860 SCS Collar 1329 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	1,998	2,505,638	767.1900	(180,038)	0	0	(130,368)		(130,368)	49,670	0	0	0	24,658		003
500861 SCS Collar 1329 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	1,998	0	1,292.1700	(258,927)	0	0	(406,206)		(406,206)	(147,279)	0	0	0	0		003
500865 SCS Collar 1331 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	222	278,023	1,095.9900	46,315	0	0	67,193		67,193	20,879	0	0	0	2,736		003
500866 SCS Collar 1331 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	222	0	876.7900	(27,781)	0	0	(20,324)		(20,324)	7,458	0	0	0	0		003
500867 SCS Collar 1331 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	05/15/2014	05/14/2019	222	0	1,333.8100	(25,779)	0	0	(41,056)		(41,056)	(15,276)	0	0	0	0		003
500885 SCS Collar 1342 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2014	05/15/2017	1,277	0	1,870.8500	221,173	0	0	371,687		371,687	150,514	0	0	0	0		003
500886 SCS Collar 1342 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2014	05/15/2017	1,277	2,635,611	1,683.7700	(194,780)	0	0	(119,531)		(119,531)	75,249	0	0	0	18,053		003
500887 SCS Collar 1342 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2014	05/15/2017	1,277	0	2,143.4300	(87,955)	0	0	(170,274)		(170,274)	(82,319)	0	0	0	0		003
500888 SCS Collar 1343 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2014	05/15/2017	1,846	3,807,851	1,870.8500	321,574	0	0	537,002		537,002	215,428	0	0	0	26,082		003

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
500889 SCS Collar 1343 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	1,846	0	1,496.6800	(176,872)	0	0	(105,170)		(105,170)	71,702	0	0	0	0		003
500890 SCS Collar 1343 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	1,846	0	1,974.3100	(233,645)	0	0	(414,833)		(414,833)	(181,188)	0	0	0	0		003
500891 SCS Collar 1344 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	91	188,572	1,870.8500	15,932	0	0	26,593		26,593	10,661	0	0	0	1,292		003
500892 SCS Collar 1344 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	91	0	1,683.7700	(13,888)	0	0	(8,552)		(8,552)	5,336	0	0	0	0		003
500893 SCS Collar 1344 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	91	0	2,288.8000	(3,628)	0	0	(6,882)		(6,882)	(3,254)	0	0	0	0		003
500894 SCS Collar 1345 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	97	0	1,870.8500	16,863	0	0	28,149		28,149	11,286	0	0	0	0		003
500895 SCS Collar 1345 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	97	199,600	1,496.6800	(9,267)	0	0	(5,513)		(5,513)	3,754	0	0	0	1,367		003
500896 SCS Collar 1345 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/15/2017	97	0	2,057.9400	(9,271)	0	0	(17,086)		(17,086)	(7,814)	0	0	0	0		003
500897 SCS Collar 1346 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	4,431	9,141,931	1,870.8500	1,124,358	0	0	1,758,742		1,758,742	634,384	0	0	0	89,968		003
500898 SCS Collar 1346 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	4,431	0	1,683.7700	(927,925)	0	0	(825,107)		(825,107)	102,818	0	0	0	0		003
500899 SCS Collar 1346 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	4,431	0	2,507.5000	(278,010)	0	0	(570,259)		(570,259)	(292,249)	0	0	0	0		003
500900 SCS Collar 1347 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	4,935	10,181,840	1,870.8500	1,252,304	0	0	1,958,802		1,958,802	706,497	0	0	0	100,202		003
500901 SCS Collar 1347 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	4,935	0	1,496.6800	(724,486)	0	0	(658,027)		(658,027)	66,459	0	0	0	0		003
500902 SCS Collar 1347 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.05/14/2019	4,935	0	2,212.6500	(618,675)	0	0	(1,137,399)		(1,137,399)	(518,724)	0	0	0	0		003
500903 SCS Collar 1351 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2014	.05/14/2019	1,521	0	1,870.8500	393,663	0	0	603,573		603,573	209,910	0	0	0	0		003
500904 SCS Collar 1351 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2014	.05/14/2019	1,521	0	1,309.6000	(149,074)	0	0	(139,488)		(139,488)	9,586	0	0	0	0		003
500905 SCS Collar 1351 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2014	.05/14/2019	1,521	3,137,369	2,062.2400	(272,585)	0	0	(452,482)		(452,482)	(179,896)	0	0	0	30,875		003
509287 SCS Collar 1367 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	1,644	2,061,101	1,176.6200	253,408	0	0	298,855		298,855	45,447	0	0	0	14,424		003
509288 SCS Collar 1367 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	1,644	0	1,058.9600	(201,632)	0	0	(138,832)		(138,832)	62,800	0	0	0	0		003
509289 SCS Collar 1367 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	1,644	0	1,432.1800	(95,877)	0	0	(102,030)		(102,030)	(6,153)	0	0	0	0		003
509290 SCS Collar 1368 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	2,349	2,945,649	1,176.6200	361,950	0	0	427,112		427,112	65,162	0	0	0	20,614		003
509291 SCS Collar 1368 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	2,349	0	941.3000	(196,150)	0	0	(128,410)		(128,410)	67,740	0	0	0	0		003
509292 SCS Collar 1368 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	2,349	0	1,305.9300	(228,826)	0	0	(262,679)		(262,679)	(33,853)	0	0	0	0		003
509293 SCS Collar 1369 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	258	322,913	1,176.6200	39,725	0	0	46,822		46,822	7,098	0	0	0	2,260		003
509294 SCS Collar 1369 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	258	0	1,058.9600	(31,572)	0	0	(21,751)		(21,751)	9,821	0	0	0	0		003
509295 SCS Collar 1369 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	258	0	1,521.0200	(10,074)	0	0	(9,942)		(9,942)	132	0	0	0	0		003
509296 SCS Collar 1370 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	102	127,886	1,176.6200	15,722	0	0	18,544		18,544	2,821	0	0	0	895		003
509297 SCS Collar 1370 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	102	0	941.3000	(8,512)	0	0	(5,575)		(5,575)	2,937	0	0	0	0		003
509298 SCS Collar 1370 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	102	0	1,362.1700	(7,971)	0	0	(8,893)		(8,893)	(922)	0	0	0	0		003
509299 SCS Collar 1371 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	480	602,132	1,176.6200	74,007	0	0	87,308		87,308	13,301	0	0	0	4,214		003
509300 SCS Collar 1371 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	480	0	1,058.9600	(58,929)	0	0	(40,558)		(40,558)	18,370	0	0	0	0		003
509301 SCS Collar 1371 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	480	0	1,381.3500	(34,718)	0	0	(38,273)		(38,273)	(3,555)	0	0	0	0		003
509302 SCS Collar 1372 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	234	293,072	1,176.6200	36,000	0	0	42,495		42,495	6,495	0	0	0	2,051		003
509303 SCS Collar 1372 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	234	0	941.3000	(19,520)	0	0	(12,776)		(12,776)	6,744	0	0	0	0		003
509304 SCS Collar 1372 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2017	234	0	1,269.6900	(26,039)	0	0	(30,306)		(30,306)	(4,267)	0	0	0	0		003
509305 SCS Collar 1373 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	9,005	11,291,299	1,176.6200	2,033,150	0	0	2,362,759		2,362,759	329,609	0	0	0	112,331		003
509306 SCS Collar 1373 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	9,005	0	1,058.9600	(1,481,168)	0	0	(1,359,297)		(1,359,297)	121,871	0	0	0	0		003
509307 SCS Collar 1373 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	9,005	0	1,691.6300	(593,404)	0	0	(691,464)		(691,464)	(98,061)	0	0	0	0		003
509308 SCS Collar 1374 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	16,100	20,188,992	1,176.6200	3,635,138	0	0	4,224,644		4,224,644	589,506	0	0	0	200,850		003
509309 SCS Collar 1374 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	16,100	0	941.3000	(1,960,701)	0	0	(1,805,761)		(1,805,761)	154,940	0	0	0	0		003
509310 SCS Collar 1374 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	16,100	0	1,497.6000	(1,748,499)	0	0	(2,060,109)		(2,060,109)	(311,611)	0	0	0	0		003
509311 SCS Collar 1375 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	2,620	3,285,613	1,176.6200	591,724	0	0	687,531		687,531	95,807	0	0	0	32,687		003

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
509312 SCS Collar 1375 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	2,620	0	823.6300	(226,649)	0	0	(209,833)		(209,833)	16,816	0	0	0	0		003
509313 SCS Collar 1375 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	2,620	0	1,379.7000	(377,128)	0	0	(445,294)		(445,294)	(68,166)	0	0	0	0		003
509314 SCS Collar 1376 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	340	426,288	1,176.6200	76,725	0	0	89,204		89,204	12,479	0	0	0	4,241		003
509315 SCS Collar 1376 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	340	0	1,058.9600	(55,950)	0	0	(51,319)		(51,319)	4,631	0	0	0	0		003
509316 SCS Collar 1376 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	340	0	1,575.8500	(30,328)	0	0	(35,562)		(35,562)	(5,235)	0	0	0	0		003
509317 SCS Collar 1377 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	268	335,702	1,176.6200	60,440	0	0	70,248		70,248	9,809	0	0	0	3,340		003
509318 SCS Collar 1377 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	268	0	823.6300	(23,165)	0	0	(21,440)		(21,440)	1,726	0	0	0	0		003
509319 SCS Collar 1377 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.06/17/2014	.06/14/2019	268	0	1,313.4600	(44,797)	0	0	(52,833)		(52,833)	(8,036)	0	0	0	0		003
509337 SCS Collar 1381 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	1,110	2,289,404	1,941.9900	212,571	0	0	275,958		275,958	63,387	0	0	0	16,021		003
509338 SCS Collar 1381 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	1,110	0	1,747.7900	(173,655)	0	0	(126,112)		(126,112)	47,543	0	0	0	0		003
509339 SCS Collar 1381 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	1,110	0	2,229.6000	(88,054)	0	0	(111,859)		(111,859)	(23,805)	0	0	0	0		003
509340 SCS Collar 1382 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	1,798	3,708,731	1,941.9900	344,356	0	0	447,038		447,038	102,682	0	0	0	25,954		003
509341 SCS Collar 1382 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	1,798	0	1,553.5900	(179,369)	0	0	(125,976)		(125,976)	53,392	0	0	0	0		003
509342 SCS Collar 1382 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	1,798	0	2,063.7500	(244,587)	0	0	(319,796)		(319,796)	(75,209)	0	0	0	0		003
509343 SCS Collar 1383 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	262	539,683	1,941.9900	50,110	0	0	65,052		65,052	14,943	0	0	0	3,777		003
509344 SCS Collar 1383 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	262	0	1,747.7900	(40,936)	0	0	(29,729)		(29,729)	11,207	0	0	0	0		003
509345 SCS Collar 1383 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	262	0	2,367.8700	(12,394)	0	0	(14,743)		(14,743)	(2,349)	0	0	0	0		003
509346 SCS Collar 1384 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	56	114,736	1,941.9900	10,653	0	0	13,829		13,829	3,176	0	0	0	803		003
509347 SCS Collar 1384 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	56	0	1,553.5900	(5,549)	0	0	(3,897)		(3,897)	1,652	0	0	0	0		003
509348 SCS Collar 1384 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	56	0	2,149.5900	(5,789)	0	0	(7,505)		(7,505)	(1,716)	0	0	0	0		003
509349 SCS Collar 1385 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	75	155,107	1,941.9900	14,402	0	0	18,696		18,696	4,294	0	0	0	1,085		003
509350 SCS Collar 1385 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	75	0	1,747.7900	(11,765)	0	0	(8,544)		(8,544)	3,221	0	0	0	0		003
509351 SCS Collar 1385 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2017	75	0	2,154.0600	(7,712)	0	0	(9,991)		(9,991)	(2,279)	0	0	0	0		003
509352 SCS Collar 1386 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	4,102	8,462,832	1,941.9900	1,157,291	0	0	1,486,988		1,486,988	329,697	0	0	0	84,192		003
509353 SCS Collar 1386 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	4,102	0	1,747.7900	(885,658)	0	0	(863,796)		(863,796)	21,862	0	0	0	0		003
509354 SCS Collar 1386 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	4,102	0	2,607.9000	(302,808)	0	0	(440,139)		(440,139)	(137,331)	0	0	0	0		003
509355 SCS Collar 1387 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	6,138	12,663,439	1,941.9900	1,731,724	0	0	2,225,066		2,225,066	493,342	0	0	0	125,982		003
509356 SCS Collar 1387 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	6,138	0	1,553.5900	(932,367)	0	0	(928,437)		(928,437)	3,931	0	0	0	0		003
509357 SCS Collar 1387 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	6,138	0	2,324.3700	(845,944)	0	0	(1,179,368)		(1,179,368)	(333,424)	0	0	0	0		003
509358 SCS Collar 1388 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	1,677	3,459,074	1,941.9900	473,028	0	0	607,787		607,787	134,759	0	0	0	34,413		003
509359 SCS Collar 1388 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	1,677	0	1,359.3900	(172,693)	0	0	(174,908)		(174,908)	(2,215)	0	0	0	0		003
509360 SCS Collar 1388 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/17/2014	.06/14/2019	1,677	0	2,172.1200	(313,061)	0	0	(423,071)		(423,071)	(110,011)	0	0	0	0		003
514919 SCS Collar 1401 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	7,272	13,398,321	1,953.9400	665,095	0	0	24,553		24,553	640,542	0	0	0	13,120		003
514920 SCS Collar 1401 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	7,272	0	1,758.5500	(464,243)	0	0	(62,887)		(62,887)	401,356	0	0	0	0		003
514921 SCS Collar 1401 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	7,272	0	2,022.3300	(413,412)	0	0	(2,645)		(2,645)	410,767	0	0	0	0		003
514922 SCS Collar 1402 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	828	1,524,744	1,953.9400	75,689	0	0	2,794		2,794	(72,894)	0	0	0	1,493		003
514923 SCS Collar 1402 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	828	0	1,758.5500	(52,831)	0	0	(7,157)		(7,157)	45,675	0	0	0	0		003
514924 SCS Collar 1402 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	828	0	2,046.3600	(38,184)	0	0	(135)		(135)	38,048	0	0	0	0		003
514925 SCS Collar 1403 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	295	543,137	1,953.9400	26,961	0	0	995		995	(25,966)	0	0	0	532		003
514926 SCS Collar 1403 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	295	0	1,758.5500	(18,819)	0	0	(2,549)		(2,549)	16,270	0	0	0	0		003
514927 SCS Collar 1403 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/15/2014	.07/14/2015	295	0	1,998.1000	(19,058)	0	0	(241)		(241)	18,817	0	0	0	0		003
514934 SCS Collar 1404 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.07/15/2014	.07/14/2015	517	502,377	1,066.3500	34,160	0	0	32		32	(34,128)	0	0	0	492		003
514935 SCS Collar 1404 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.07/15/2014	.07/14/2015	517	0	959.7200	(22,038)	0	0	(5,147)		(5,147)	16,891	0	0	0	0		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
514936 SCS Collar 1404 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	07/15/2014	07/14/2015	517	0	1,133.5300	(17,346)	0	0	(2)		(2)	17,345	0	0	0	0		003
514937 SCS Collar 1405 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	07/15/2014	07/14/2015	5,257	5,111,299	1,066.3500	347,553	0	0	325		325	(347,227)	0	0	0	5,005		003
514938 SCS Collar 1405 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	07/15/2014	07/14/2015	5,257	0	959.7200	(224,219)	0	0	(52,365)		(52,365)	171,854	0	0	0	0		003
514939 SCS Collar 1405 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	07/15/2014	07/14/2015	5,257	0	1,120.7300	(207,186)	0	0	(27)		(27)	207,159	0	0	0	0		003
514940 SCS Collar 1406 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	07/15/2014	07/14/2015	348	338,261	1,066.3500	23,001	0	0	22		22	(22,979)	0	0	0	331		003
514941 SCS Collar 1406 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	07/15/2014	07/14/2015	348	0	959.7200	(14,839)	0	0	(3,466)		(3,466)	11,373	0	0	0	0		003
514942 SCS Collar 1406 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	07/15/2014	07/14/2015	348	0	1,106.8700	(15,193)	0	0	(3)		(3)	15,190	0	0	0	0		003
514943 SCS Collar 1407 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	100	439,175	3,914.4600	23,108	0	0	48,276		48,276	25,168	0	0	0	430		003
514944 SCS Collar 1407 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	100	0	3,523.0100	(12,277)	0	0	(4)		(4)	12,273	0	0	0	0		003
514945 SCS Collar 1407 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	100	0	4,089.4300	(14,537)	0	0	(31,356)		(31,356)	(16,818)	0	0	0	0		003
514946 SCS Collar 1408 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	1,213	5,334,133	3,914.4600	280,661	0	0	586,323		586,323	305,663	0	0	0	5,223		003
514947 SCS Collar 1408 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	1,213	0	3,523.0100	(149,114)	0	0	(46)		(46)	149,068	0	0	0	0		003
514948 SCS Collar 1408 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	1,213	0	4,038.5400	(202,592)	0	0	(439,780)		(439,780)	(237,189)	0	0	0	0		003
514949 SCS Collar 1409 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	92	405,478	3,914.4600	21,335	0	0	44,569		44,569	23,234	0	0	0	397		003
514950 SCS Collar 1409 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	92	0	3,523.0100	(11,335)	0	0	(3)		(3)	11,332	0	0	0	0		003
514951 SCS Collar 1409 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	07/15/2014	07/14/2015	92	0	4,004.1000	(16,841)	0	0	(36,496)		(36,496)	(19,655)	0	0	0	0		003
514952 SCS Collar 1395 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	46,519	2,766,462	99.9600	0	0	0	0		0	0	0	0	0	2,709		003
514953 SCS Collar 1395 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	46,519	0	89.9600	(69,778)	0	0	(1,418,250)		(1,418,250)	(1,348,472)	0	0	0	0		003
514954 SCS Collar 1395 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	46,519	0	106.9600	0	0	0	0		0	0	0	0	0	0		003
514955 SCS Collar 1396 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	1,381	82,101	99.9600	0	0	0	0		0	0	0	0	0	80		003
514956 SCS Collar 1396 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	1,381	0	89.9600	(1,312)	0	0	(42,090)		(42,090)	(40,778)	0	0	0	0		003
514957 SCS Collar 1396 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	1,381	0	109.9600	0	0	0	0		0	0	0	0	0	0		003
514958 SCS Collar 1397 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	3,942	234,406	99.9600	0	0	0	0		0	0	0	0	0	230		003
514959 SCS Collar 1397 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	3,942	0	89.9600	(7,450)	0	0	(120,170)		(120,170)	(112,721)	0	0	0	0		003
514960 SCS Collar 1397 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	07/15/2014	07/14/2015	3,942	0	104.8600	0	0	0	0		0	0	0	0	0	0		003
514961 SCS Collar 1410 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	31,558	39,572,128	1,153.8100	2,647,405	0	0	3,166,646		3,166,646	519,241	0	0	0	38,750		003
514962 SCS Collar 1410 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	31,558	0	1,038.4300	(1,794,391)	0	0	(751)		(751)	1,793,640	0	0	0	0		003
514963 SCS Collar 1410 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	31,558	0	1,240.8100	(1,397,706)	0	0	(808,200)		(808,200)	589,506	0	0	0	0		003
514964 SCS Collar 1411 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	3,003	3,765,721	1,153.8100	251,990	0	0	301,341		301,341	49,351	0	0	0	3,688		003
514965 SCS Collar 1411 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	3,003	0	1,038.4300	(170,666)	0	0	(71)		(71)	170,594	0	0	0	0		003
514966 SCS Collar 1411 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	3,003	0	1,258.8100	(114,178)	0	0	(44,464)		(44,464)	69,713	0	0	0	0		003
514967 SCS Collar 1412 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	2,213	2,774,570	1,153.8100	185,577	0	0	222,027		222,027	36,451	0	0	0	2,717		003
514968 SCS Collar 1412 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	2,213	0	1,038.4300	(125,834)	0	0	(53)		(53)	125,782	0	0	0	0		003
514969 SCS Collar 1412 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	2,213	0	1,228.6900	(108,111)	0	0	(75,744)		(75,744)	32,367	0	0	0	0		003
514970 SCS Collar 1415 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	2,757	3,457,073	1,153.8100	419,057	0	0	549,373		549,373	130,317	0	0	0	24,695		003
514971 SCS Collar 1415 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	2,757	0	1,038.4300	(344,619)	0	0	(225,042)		(225,042)	119,577	0	0	0	0		003
514972 SCS Collar 1415 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	2,757	0	1,416.3000	(145,981)	0	0	(195,685)		(195,685)	(49,704)	0	0	0	0		003
514973 SCS Collar 1416 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	2,470	3,097,346	1,153.8100	375,452	0	0	492,209		492,209	116,758	0	0	0	22,125		003
514974 SCS Collar 1416 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	2,470	0	923.0500	(212,427)	0	0	(131,356)		(131,356)	81,071	0	0	0	0		003
514975 SCS Collar 1416 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	2,470	0	1,288.8100	(227,124)	0	0	(306,108)		(306,108)	(78,985)	0	0	0	0		003
514976 SCS Collar 1417 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	120	149,977	1,153.8100	18,180	0	0	23,833		23,833	5,653	0	0	0	1,071		003
514977 SCS Collar 1417 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2014	07/14/2017	120	0	923.0500	(10,166)	0	0	(6,360)		(6,360)	3,806	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
514978 SCS Collar 1417 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2017	120	0	1,251.8800	(12,771)	0	0	(17,072)		(17,072)	(4,301)	0	0	0	0		003
514979 SCS Collar 1413 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	7,263	9,107,284	1,153.8100	1,606,552	0	0	2,015,788		2,015,788	409,236	0	0	0	91,571		003
514980 SCS Collar 1413 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	7,263	0	1,038.4300	(1,187,556)	0	0	(1,060,892)		(1,060,892)	126,664	0	0	0	0		003
514981 SCS Collar 1413 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	7,263	0	1,666.9100	(457,054)	0	0	(619,725)		(619,725)	(162,671)	0	0	0	0		003
514982 SCS Collar 1418 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/15/2019	10,979	13,767,431	1,153.8100	2,415,441	0	0	3,047,258		3,047,258	631,818	0	0	0	138,427		003
514983 SCS Collar 1418 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/15/2019	10,979	0	923.0500	(1,361,430)	0	0	(1,195,065)		(1,195,065)	166,365	0	0	0	0		003
514984 SCS Collar 1418 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/15/2019	10,979	0	1,471.1100	(1,111,542)	0	0	(1,540,010)		(1,540,010)	(428,468)	0	0	0	0		003
514985 SCS Collar 1419 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/15/2019	1,830	2,295,296	1,153.8100	402,701	0	0	508,037		508,037	105,337	0	0	0	23,078		003
514986 SCS Collar 1419 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/15/2019	1,830	0	807.6700	(161,080)	0	0	(142,899)		(142,899)	18,181	0	0	0	0		003
514987 SCS Collar 1419 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/15/2019	1,830	0	1,358.6100	(251,212)	0	0	(333,162)		(333,162)	(81,950)	0	0	0	0		003
515001 SCS Collar 1427 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	24,510	50,567,775	1,973.2800	2,353,004	0	0	2,351,569		2,351,569	(1,436)	0	0	0	49,518		003
515002 SCS Collar 1427 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	24,510	0	1,775.9500	(1,483,373)	0	0	(6,738)		(6,738)	1,476,635	0	0	0	0		003
515003 SCS Collar 1427 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	24,510	0	2,034.8500	(1,593,180)	0	0	(1,095,155)		(1,095,155)	498,025	0	0	0	0		003
515004 SCS Collar 1428 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	2,269	4,680,807	1,973.2800	220,075	0	0	217,673		217,673	(2,402)	0	0	0	4,584		003
515005 SCS Collar 1428 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	2,269	0	1,775.9500	(137,740)	0	0	(624)		(624)	137,116	0	0	0	0		003
515006 SCS Collar 1428 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	2,269	0	2,060.1000	(124,785)	0	0	(62,811)		(62,811)	61,973	0	0	0	0		003
515007 SCS Collar 1429 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	842	1,736,615	1,973.2800	81,649	0	0	80,759		80,759	(891)	0	0	0	1,701		003
515008 SCS Collar 1429 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	842	0	1,775.9500	(51,347)	0	0	(231)		(231)	51,115	0	0	0	0		003
515009 SCS Collar 1429 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.07/15/2014	.07/14/2015	842	0	2,017.0900	(61,776)	0	0	(49,142)		(49,142)	12,634	0	0	0	0		003
515010 SCS Collar 1420 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	1,200	2,474,754	1,973.2800	237,854	0	0	281,950		281,950	44,096	0	0	0	17,678		003
515011 SCS Collar 1420 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	1,200	0	1,775.9500	(195,307)	0	0	(150,495)		(150,495)	44,811	0	0	0	0		003
515012 SCS Collar 1420 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	1,200	0	2,276.3800	(95,782)	0	0	(107,086)		(107,086)	(11,304)	0	0	0	0		003
515013 SCS Collar 1421 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	1,266	2,611,718	1,973.2800	251,018	0	0	297,553		297,553	46,535	0	0	0	18,656		003
515014 SCS Collar 1421 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	1,266	0	1,578.6200	(132,516)	0	0	(99,237)		(99,237)	33,279	0	0	0	0		003
515015 SCS Collar 1421 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	1,266	0	2,103.9100	(174,683)	0	0	(206,341)		(206,341)	(31,658)	0	0	0	0		003
515016 SCS Collar 1422 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	391	806,098	1,973.2800	77,476	0	0	91,839		91,839	14,363	0	0	0	5,758		003
515017 SCS Collar 1422 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	391	0	1,775.9500	(63,617)	0	0	(49,021)		(49,021)	14,597	0	0	0	0		003
515018 SCS Collar 1422 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2017	391	0	2,418.8500	(18,493)	0	0	(19,231)		(19,231)	(738)	0	0	0	0		003
515019 SCS Collar 1423 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	3,133	6,464,470	1,973.2800	906,544	0	0	1,099,318		1,099,318	192,774	0	0	0	64,998		003
515020 SCS Collar 1423 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	3,133	0	1,775.9500	(700,024)	0	0	(701,162)		(701,162)	(1,137)	0	0	0	0		003
515021 SCS Collar 1423 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	3,133	0	2,665.5100	(234,595)	0	0	(308,752)		(308,752)	(74,157)	0	0	0	0		003
515022 SCS Collar 1424 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	4,550	9,387,753	1,973.2800	1,316,490	0	0	1,596,438		1,596,438	279,948	0	0	0	94,391		003
515023 SCS Collar 1424 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	4,550	0	1,578.6200	(721,813)	0	0	(733,865)		(733,865)	(12,052)	0	0	0	0		003
515024 SCS Collar 1424 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	4,550	0	2,371.4900	(635,448)	0	0	(821,594)		(821,594)	(186,146)	0	0	0	0		003
515025 SCS Collar 1425 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	1,136	2,343,018	1,973.2800	328,573	0	0	398,442		398,442	69,869	0	0	0	23,558		003
515026 SCS Collar 1425 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	1,136	0	1,381.3000	(122,505)	0	0	(126,722)		(126,722)	(4,217)	0	0	0	0		003
515027 SCS Collar 1425 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/15/2019	1,136	0	2,210.6700	(216,244)	0	0	(273,799)		(273,799)	(57,556)	0	0	0	0		003
515056 SCS Collar 1398 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	3,375	240,646	72.5900	8,674	0	0	1,434		1,434	(7,240)	0	0	0	236		003
515057 SCS Collar 1398 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	3,375	0	65.3300	(7,695)	0	0	(179)		(179)	7,516	0	0	0	0		003
515058 SCS Collar 1398 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	3,375	0	77.1800	(3,308)	0	0	(51)		(51)	3,257	0	0	0	0		003
515059 SCS Collar 1399 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	44,772	3,192,244	72.5900	115,064	0	0	19,020		19,020	(96,044)	0	0	0	3,126		003
515060 SCS Collar 1399 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	44,772	0	65.3300	(102,528)	0	0	(2,376)		(2,376)	100,152	0	0	0	0		003
515061 SCS Collar 1399 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	.07/15/2014	.07/14/2015	44,772	0	75.6300	(61,338)	0	0	(1,881)		(1,881)	59,457	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
515062 SCS Collar 1400 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	3,871	276,006	72.5900	9,910	0	0	1,645		1,645	(8,265)	0	0	0	270		003
515063 SCS Collar 1400 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	3,871	0	65.3300	(8,865)	0	0	(205)		(205)	8,659	0	0	0	0		003
515064 SCS Collar 1400 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/14/2015	3,871	0	74.7000	(6,387)	0	0	(329)		(329)	6,058	0	0	0	0		003
520417 SCS Collar 1437 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	8,171	15,055,072	1,900.4600	801,756	0	0	249,274		249,274	(552,482)	0	0	0	26,431		003
520418 SCS Collar 1437 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	8,171	0	1,710.4100	(595,189)	0	0	(127,894)		(127,894)	467,295	0	0	0	0		003
520419 SCS Collar 1437 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	8,171	0	1,985.0300	(438,711)	0	0	(62,906)		(62,906)	375,805	0	0	0	0		003
520420 SCS Collar 1438 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	1,004	1,849,769	1,900.4600	98,509	0	0	30,628		30,628	(67,882)	0	0	0	3,247		003
520421 SCS Collar 1438 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	1,004	0	1,710.4100	(73,129)	0	0	(15,714)		(15,714)	57,415	0	0	0	0		003
520422 SCS Collar 1438 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	1,004	0	2,015.4400	(43,432)	0	0	(4,285)		(4,285)	39,147	0	0	0	0		003
520423 SCS Collar 1439 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	316	581,689	1,900.4600	30,978	0	0	9,631		9,631	(21,347)	0	0	0	1,021		003
520424 SCS Collar 1439 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	316	0	1,710.4100	(22,997)	0	0	(4,941)		(4,941)	18,055	0	0	0	0		003
520425 SCS Collar 1439 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	316	0	1,970.2100	(19,341)	0	0	(3,193)		(3,193)	16,148	0	0	0	0		003
520432 SCS Collar 1433 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	148	173,481	1,296.0000	11,655	0	0	161		161	(11,494)	0	0	0	305		003
520433 SCS Collar 1433 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	148	0	1,166.4000	(3,410)	0	0	(2,862)		(2,862)	549	0	0	0	0		003
520434 SCS Collar 1433 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	148	0	1,321.9200	(10,061)	0	0	(103)		(103)	9,958	0	0	0	0		003
520435 SCS Collar 1440 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	463	450,606	1,074.5100	36,850	0	0	282		282	(36,568)	0	0	0	791		003
520436 SCS Collar 1440 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	463	0	967.0600	(24,402)	0	0	(10,778)		(10,778)	13,624	0	0	0	0		003
520437 SCS Collar 1440 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	463	0	1,167.9900	(17,162)	0	0	(17)		(17)	17,146	0	0	0	0		003
520438 SCS Collar 1441 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	6,001	5,834,351	1,074.5100	477,130	0	0	3,653		3,653	(473,476)	0	0	0	10,243		003
520439 SCS Collar 1441 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	6,001	0	967.0600	(315,946)	0	0	(139,550)		(139,550)	176,396	0	0	0	0		003
520440 SCS Collar 1441 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	6,001	0	1,154.0200	(257,618)	0	0	(315)		(315)	257,303	0	0	0	0		003
520441 SCS Collar 1442 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	374	363,742	1,074.5100	29,747	0	0	228		228	(29,519)	0	0	0	639		003
520442 SCS Collar 1442 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	374	0	967.0600	(19,698)	0	0	(8,700)		(8,700)	10,997	0	0	0	0		003
520443 SCS Collar 1442 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	374	0	1,138.9800	(17,659)	0	0	(30)		(30)	17,628	0	0	0	0		003
520444 SCS Collar 1443 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	59	259,119	3,987.5100	14,650	0	0	25,135		25,135	10,485	0	0	0	455		003
520445 SCS Collar 1443 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	59	0	3,588.7600	(8,070)	0	0	(227)		(227)	7,843	0	0	0	0		003
520446 SCS Collar 1443 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	59	0	4,187.6800	(8,803)	0	0	(14,830)		(14,830)	(6,027)	0	0	0	0		003
520447 SCS Collar 1444 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	1,233	5,419,443	3,987.5100	306,399	0	0	525,728		525,728	219,328	0	0	0	9,514		003
520448 SCS Collar 1444 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	1,233	0	3,588.7600	(168,780)	0	0	(4,755)		(4,755)	164,025	0	0	0	0		003
520449 SCS Collar 1444 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	1,233	0	4,135.4500	(211,095)	0	0	(364,005)		(364,005)	(152,910)	0	0	0	0		003
520450 SCS Collar 1445 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	140	615,270	3,987.5100	34,786	0	0	59,687		59,687	24,902	0	0	0	1,080		003
520451 SCS Collar 1445 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	140	0	3,588.7600	(19,162)	0	0	(540)		(540)	18,622	0	0	0	0		003
520452 SCS Collar 1445 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	140	0	4,099.9600	(26,186)	0	0	(45,608)		(45,608)	(19,421)	0	0	0	0		003
520453 SCS Collar 1434 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	4,572	325,948	73.2800	13,257	0	0	3,705		3,705	(9,552)	0	0	0	572		003
520454 SCS Collar 1434 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	4,572	0	65.9500	(12,023)	0	0	(1,877)		(1,877)	10,146	0	0	0	0		003
520455 SCS Collar 1434 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	4,572	0	79.1400	(4,389)	0	0	(268)		(268)	4,120	0	0	0	0		003
520456 SCS Collar 1435 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	70,852	5,051,714	73.2800	206,178	0	0	57,425		57,425	(148,753)	0	0	0	8,869		003
520457 SCS Collar 1435 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	70,852	0	65.9500	(187,048)	0	0	(29,096)		(29,096)	157,952	0	0	0	0		003
520458 SCS Collar 1435 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	70,852	0	77.3400	(97,067)	0	0	(9,047)		(9,047)	88,020	0	0	0	0		003
520459 SCS Collar 1436 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	5,527	394,057	73.2800	15,972	0	0	4,479		4,479	(11,493)	0	0	0	692		003
520460 SCS Collar 1436 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	5,527	0	65.9500	(14,591)	0	0	(2,270)		(2,270)	12,321	0	0	0	0		003
520461 SCS Collar 1436 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2015	5,527	0	76.2900	(9,064)	0	0	(1,141)		(1,141)	7,923	0	0	0	0		003
520462 SCS Collar 1430 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	44,581	2,651,256	97.3500	188,579	0	0	35		35	(188,544)	0	0	0	4,655		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
520463 SCS Collar 1430 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	44,581	0	87.6200	(167,180)	0	0	(1,244,457)		(1,244,457)	(1,077,277)	0	0	0	0		003
520464 SCS Collar 1430 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	44,581	0	105.3300	(86,488)	0	0	(8)		(8)	86,480	0	0	0	0		003
520465 SCS Collar 1431 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	3,472	206,480	97.3500	14,687	0	0	3		3	(14,684)	0	0	0	363		003
520466 SCS Collar 1431 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	3,472	0	87.6200	(13,020)	0	0	(96,919)		(96,919)	(83,899)	0	0	0	0		003
520467 SCS Collar 1431 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	3,472	0	106.7900	(4,896)	0	0	(0)		(0)	4,895	0	0	0	0		003
520468 SCS Collar 1432 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	3,842	228,472	97.3500	16,251	0	0	3		3	(16,248)	0	0	0	401		003
520469 SCS Collar 1432 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	3,842	0	87.6200	(14,407)	0	0	(107,241)		(107,241)	(92,835)	0	0	0	0		003
520470 SCS Collar 1432 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	08/15/2014	08/14/2015	3,842	0	102.2200	(8,951)	0	0	(1)		(1)	8,950	0	0	0	0		003
520471 SCS Collar 1447 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	32,678	40,976,657	1,141.6500	2,775,681	0	0	3,802,966		3,802,966	1,027,285	0	0	0	71,939		003
520472 SCS Collar 1447 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	32,678	0	1,027.4900	(1,925,069)	0	0	(39,742)		(39,742)	1,885,327	0	0	0	0		003
520473 SCS Collar 1447 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	32,678	0	1,233.3200	(1,408,428)	0	0	(1,382,995)		(1,382,995)	25,433	0	0	0	0		003
520474 SCS Collar 1448 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	2,800	3,511,469	1,141.6500	237,860	0	0	325,893		325,893	88,032	0	0	0	6,165		003
520475 SCS Collar 1448 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	2,800	0	1,027.4900	(164,968)	0	0	(3,406)		(3,406)	161,562	0	0	0	0		003
520476 SCS Collar 1448 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	2,800	0	1,251.7100	(103,136)	0	0	(85,814)		(85,814)	17,322	0	0	0	0		003
520477 SCS Collar 1449 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	2,428	3,044,665	1,141.6500	206,240	0	0	282,569		282,569	76,329	0	0	0	5,345		003
520478 SCS Collar 1449 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	2,428	0	1,027.4900	(143,037)	0	0	(2,953)		(2,953)	140,084	0	0	0	0		003
520479 SCS Collar 1449 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2015	2,428	0	1,220.9900	(115,673)	0	0	(123,599)		(123,599)	(7,926)	0	0	0	0		003
520480 SCS Collar 1450 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	1,663	2,085,793	1,141.6500	262,814	0	0	349,518		349,518	86,704	0	0	0	15,206		003
520481 SCS Collar 1450 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	1,663	0	1,027.4900	(220,282)	0	0	(135,607)		(135,607)	84,675	0	0	0	0		003
520482 SCS Collar 1450 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	1,663	0	1,443.0500	(85,032)	0	0	(109,667)		(109,667)	(24,635)	0	0	0	0		003
520483 SCS Collar 1451 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	2,365	2,965,582	1,141.6500	373,670	0	0	496,946		496,946	123,276	0	0	0	21,620		003
520484 SCS Collar 1451 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	2,365	0	913.3200	(219,519)	0	0	(126,633)		(126,633)	92,886	0	0	0	0		003
520485 SCS Collar 1451 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	2,365	0	1,301.6000	(214,600)	0	0	(287,517)		(287,517)	(72,918)	0	0	0	0		003
520486 SCS Collar 1452 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	107	134,001	1,141.6500	16,884	0	0	22,454		22,454	5,570	0	0	0	977		003
520487 SCS Collar 1452 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	107	0	1,027.4900	(14,152)	0	0	(8,712)		(8,712)	5,440	0	0	0	0		003
520488 SCS Collar 1452 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	107	0	1,543.1700	(3,452)	0	0	(4,304)		(4,304)	(852)	0	0	0	0		003
520489 SCS Collar 1453 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	248	310,837	1,141.6500	39,166	0	0	52,088		52,088	12,922	0	0	0	2,266		003
520490 SCS Collar 1453 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	248	0	913.3200	(23,009)	0	0	(13,273)		(13,273)	9,736	0	0	0	0		003
520491 SCS Collar 1453 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	248	0	1,361.4200	(17,826)	0	0	(23,606)		(23,606)	(5,781)	0	0	0	0		003
520492 SCS Collar 1454 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	105	131,804	1,141.6500	16,608	0	0	22,086		22,086	5,479	0	0	0	961		003
520493 SCS Collar 1454 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	105	0	1,027.4900	(13,920)	0	0	(8,569)		(8,569)	5,351	0	0	0	0		003
520494 SCS Collar 1454 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	105	0	1,387.2200	(6,811)	0	0	(8,949)		(8,949)	(2,138)	0	0	0	0		003
520495 SCS Collar 1455 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	183	229,558	1,141.6500	28,925	0	0	38,468		38,468	9,543	0	0	0	1,674		003
520496 SCS Collar 1455 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	183	0	913.3200	(16,992)	0	0	(9,802)		(9,802)	7,190	0	0	0	0		003
520497 SCS Collar 1455 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	183	0	1,263.4600	(19,116)	0	0	(25,708)		(25,708)	(6,592)	0	0	0	0		003
520498 SCS Collar 1456 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	8,581	10,760,670	1,141.6500	1,930,824	0	0	2,462,773		2,462,773	531,949	0	0	0	109,289		003
520499 SCS Collar 1456 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	8,581	0	1,027.4900	(1,564,654)	0	0	(1,239,954)		(1,239,954)	324,700	0	0	0	0		003
520500 SCS Collar 1456 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	8,581	0	1,729.6000	(429,072)	0	0	(643,498)		(643,498)	(214,426)	0	0	0	0		003
520501 SCS Collar 1457 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	10,346	12,972,774	1,141.6500	2,327,749	0	0	2,969,052		2,969,052	641,303	0	0	0	131,756		003
520502 SCS Collar 1457 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	10,346	0	913.3200	(1,420,755)	0	0	(1,117,228)		(1,117,228)	303,527	0	0	0	0		003
520503 SCS Collar 1457 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	10,346	0	1,504.1200	(982,827)	0	0	(1,374,144)		(1,374,144)	(391,316)	0	0	0	0		003
520504 SCS Collar 1458 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	1,929	2,418,597	1,141.6500	424,333	0	0	553,540		553,540	129,207	0	0	0	24,564		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
520505 SCS Collar 1458 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	1,929	0	799.1600	(178,085)	0	0	(149,988)		(149,988)	28,097	0	0	0	0		003
520506 SCS Collar 1458 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	1,929	0	1,375.6900	(260,386)	0	0	(344,473)		(344,473)	(84,087)	0	0	0	0		003
520510 SCS Collar 1459 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	88	110,934	1,141.6500	19,905	0	0	25,390		25,390	5,485	0	0	0	1,127		003
520511 SCS Collar 1459 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	88	0	913.3200	(11,956)	0	0	(9,554)		(9,554)	2,402	0	0	0	0		003
520512 SCS Collar 1459 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	88	0	1,421.3500	(10,616)	0	0	(14,261)		(14,261)	(3,645)	0	0	0	0		003
520523 SCS Collar 1472 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	36,418	75,133,944	1,955.0600	3,799,470	0	0	4,451,713		4,451,713	652,243	0	0	0	131,906		003
520524 SCS Collar 1472 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	36,418	0	1,759.5500	(2,476,775)	0	0	(141,832)		(141,832)	2,334,943	0	0	0	0		003
520525 SCS Collar 1472 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	36,418	0	2,032.6800	(2,387,187)	0	0	(2,230,422)		(2,230,422)	156,766	0	0	0	0		003
520526 SCS Collar 1473 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	2,681	5,531,710	1,955.0600	277,563	0	0	327,756		327,756	50,193	0	0	0	9,712		003
520527 SCS Collar 1473 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	2,681	0	1,759.5500	(182,352)	0	0	(10,442)		(10,442)	171,909	0	0	0	0		003
520528 SCS Collar 1473 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	2,681	0	2,061.0200	(144,787)	0	0	(114,003)		(114,003)	30,784	0	0	0	0		003
520529 SCS Collar 1474 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	1,085	2,239,277	1,955.0600	112,208	0	0	132,678		132,678	20,471	0	0	0	3,931		003
520530 SCS Collar 1474 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	1,085	0	1,759.5500	(73,817)	0	0	(4,227)		(4,227)	69,590	0	0	0	0		003
520531 SCS Collar 1474 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	1,085	0	2,017.2300	(78,560)	0	0	(78,580)		(78,580)	(20)	0	0	0	0		003
520538 SCS Collar 1460 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	1,387	2,860,828	1,955.0600	296,717	0	0	348,240		348,240	51,523	0	0	0	20,857		003
520539 SCS Collar 1460 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	1,387	0	1,759.5500	(249,612)	0	0	(174,127)		(174,127)	75,485	0	0	0	0		003
520540 SCS Collar 1460 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	1,387	0	2,319.2900	(107,771)	0	0	(111,558)		(111,558)	(3,786)	0	0	0	0		003
520541 SCS Collar 1463 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	1,586	3,271,327	1,955.0600	337,834	0	0	398,208		398,208	60,374	0	0	0	23,849		003
520542 SCS Collar 1463 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	1,586	0	1,564.0500	(189,435)	0	0	(125,494)		(125,494)	63,941	0	0	0	0		003
520543 SCS Collar 1463 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	1,586	0	2,124.9500	(217,770)	0	0	(251,105)		(251,105)	(33,334)	0	0	0	0		003
520544 SCS Collar 1461 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	97	199,445	1,955.0600	20,697	0	0	24,277		24,277	3,580	0	0	0	1,454		003
520545 SCS Collar 1461 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	97	0	1,759.5500	(17,392)	0	0	(12,139)		(12,139)	5,253	0	0	0	0		003
520546 SCS Collar 1461 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	97	0	2,479.2100	(4,419)	0	0	(4,007)		(4,007)	412	0	0	0	0		003
520547 SCS Collar 1464 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	54	110,803	1,955.0600	11,443	0	0	13,488		13,488	2,046	0	0	0	808		003
520548 SCS Collar 1464 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	54	0	1,564.0500	(6,416)	0	0	(4,251)		(4,251)	2,166	0	0	0	0		003
520549 SCS Collar 1464 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	54	0	2,217.8200	(5,645)	0	0	(6,286)		(6,286)	(642)	0	0	0	0		003
520550 SCS Collar 1462 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	68	140,351	1,955.0600	14,551	0	0	17,085		17,085	2,534	0	0	0	1,023		003
520551 SCS Collar 1462 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	68	0	1,759.5500	(12,251)	0	0	(8,543)		(8,543)	3,708	0	0	0	0		003
520552 SCS Collar 1462 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2014	08/14/2017	68	0	2,234.0500	(6,870)	0	0	(7,522)		(7,522)	(652)	0	0	0	0		003
520553 SCS Collar 1465 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	739	1,523,805	1,955.0600	157,365	0	0	185,489		185,489	28,123	0	0	0	11,109		003
520554 SCS Collar 1465 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	739	0	1,564.0500	(88,240)	0	0	(58,456)		(58,456)	29,784	0	0	0	0		003
520555 SCS Collar 1465 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2017	739	0	2,066.3000	(118,737)	0	0	(138,887)		(138,887)	(20,151)	0	0	0	0		003
520556 SCS Collar 1466 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	3,655	7,539,881	1,955.0600	1,134,978	0	0	1,331,383		1,331,383	196,404	0	0	0	76,577		003
520557 SCS Collar 1466 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	3,655	0	1,759.5500	(925,350)	0	0	(809,345)		(809,345)	116,004	0	0	0	0		003
520558 SCS Collar 1466 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	3,655	0	2,784.7900	(255,494)	0	0	(288,131)		(288,131)	(32,637)	0	0	0	0		003
520559 SCS Collar 1467 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	7,035	14,513,086	1,955.0600	2,184,655	0	0	2,562,703		2,562,703	378,048	0	0	0	147,399		003
520560 SCS Collar 1467 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	7,035	0	1,564.0500	(1,304,209)	0	0	(1,126,559)		(1,126,559)	177,650	0	0	0	0		003
520561 SCS Collar 1467 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	7,035	0	2,436.2000	(968,730)	0	0	(1,152,544)		(1,152,544)	(183,814)	0	0	0	0		003
520562 SCS Collar 1468 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	835	1,722,196	1,955.0600	259,242	0	0	304,104		304,104	44,862	0	0	0	17,491		003
520563 SCS Collar 1468 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	835	0	1,368.5400	(109,395)	0	0	(92,850)		(92,850)	16,545	0	0	0	0		003
520564 SCS Collar 1468 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	835	0	2,250.8600	(160,332)	0	0	(191,537)		(191,537)	(31,205)	0	0	0	0		003
520568 SCS Collar 1470 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	79	162,511	1,955.0600	24,463	0	0	28,696		28,696	4,233	0	0	0	1,651		003
520569 SCS Collar 1470 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	79	0	1,564.0500	(14,604)	0	0	(12,615)		(12,615)	1,989	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
520570 SCS Collar 1470 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.08/15/2014	.08/14/2019	79	0	2,298.3700	(13,927)	0	0	(16,639)		(16,639)	(2,713)	0	0	0	0		003
520571 SCS Collar 1471 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.08/15/2014	.08/14/2019	368	758,738	1,955.0600	114,213	0	0	133,975		133,975	19,763	0	0	0	7,706		003
520572 SCS Collar 1471 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.08/15/2014	.08/14/2019	368	0	1,368.5400	(48,195)	0	0	(40,906)		(40,906)	7,290	0	0	0	0		003
520573 SCS Collar 1471 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.08/15/2014	.08/14/2019	368	0	2,140.9900	(85,009)	0	0	(101,238)		(101,238)	(16,230)	0	0	0	0		003
526044 SCS Collar 1523 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	21,550	0	21.1300	(17,240)	0	0	(2,788)		(2,788)	14,452	0	0	0	0		003
526045 SCS Collar 1479 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	7,107	0	64.3300	(19,402)	0	0	(3,810)		(3,810)	15,592	0	0	0	0		003
526046 SCS Collar 1480 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	83,156	0	64.3300	(227,848)	0	0	(44,579)		(44,579)	183,268	0	0	0	0		003
526047 SCS Collar 1481 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	7,597	0	64.3300	(20,814)	0	0	(4,072)		(4,072)	16,742	0	0	0	0		003
526048 SCS Collar 1475 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	49,726	0	85.3900	(140,725)	0	0	(1,260,288)		(1,260,288)	(1,119,564)	0	0	0	0		003
526049 SCS Collar 1476 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	4,258	0	85.3900	(12,050)	0	0	(107,918)		(107,918)	(95,868)	0	0	0	0		003
526050 SCS Collar 1477 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	3,109	0	85.3900	(8,799)	0	0	(78,801)		(78,801)	(70,002)	0	0	0	0		003
526052 SCS Collar 1501 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	414	0	1,035.8700	(54,440)	0	0	(35,953)		(35,953)	18,487	0	0	0	0		003
526053 SCS Collar 1505 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/16/2019	92	0	805.6800	(8,988)	0	0	(7,483)		(7,483)	1,505	0	0	0	0		003
526054 SCS Collar 1498 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	2,924	0	920.7800	(268,644)	0	0	(168,221)		(168,221)	100,423	0	0	0	0		003
526055 SCS Collar 1500 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	98	0	920.7800	(9,019)	0	0	(5,647)		(5,647)	3,371	0	0	0	0		003
526057 SCS Collar 1485 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	760	0	948.6600	(40,047)	0	0	(17,737)		(17,737)	22,311	0	0	0	0		003
526058 SCS Collar 1486 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	8,150	0	948.6600	(429,522)	0	0	(190,231)		(190,231)	239,291	0	0	0	0		003
526059 SCS Collar 1487 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	512	0	948.6600	(26,998)	0	0	(11,957)		(11,957)	15,041	0	0	0	0		003
526061 SCS Collar 1494 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	33,179	0	1,035.8700	(1,899,164)	0	0	(158,932)		(158,932)	1,740,232	0	0	0	0		003
526062 SCS Collar 1495 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	3,539	0	1,035.8700	(203,938)	0	0	(16,951)		(16,951)	186,987	0	0	0	0		003
526063 SCS Collar 1496 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	2,718	0	1,035.8700	(156,622)	0	0	(13,018)		(13,018)	143,603	0	0	0	0		003
526064 SCS Collar 1497 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	1,953	0	1,035.8700	(256,564)	0	0	(169,442)		(169,442)	87,122	0	0	0	0		003
526065 SCS Collar 1499 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	98	0	1,035.8700	(12,897)	0	0	(8,517)		(8,517)	4,379	0	0	0	0		003
526068 SCS Collar 1504 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/16/2019	348	0	1,035.8700	(61,141)	0	0	(52,087)		(52,087)	9,054	0	0	0	0		003
526069 SCS Collar 1478 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	137	0	1,109.0300	(1,494)	0	0	(1,312)		(1,312)	182	0	0	0	0		003
526071 SCS Collar 1519 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/16/2019	497	0	1,399.2900	(63,713)	0	0	(60,134)		(60,134)	3,580	0	0	0	0		003
526073 SCS Collar 1507 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	2,573	0	1,599.1800	(313,137)	0	0	(231,672)		(231,672)	81,465	0	0	0	0		003
526074 SCS Collar 1510 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	88	0	1,599.1800	(10,719)	0	0	(7,928)		(7,928)	2,791	0	0	0	0		003
526077 SCS Collar 1482 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	7,233	0	1,702.8100	(547,357)	0	0	(186,110)		(186,110)	361,248	0	0	0	0		003
526078 SCS Collar 1483 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	659	0	1,702.8100	(49,880)	0	0	(16,960)		(16,960)	32,920	0	0	0	0		003
526079 SCS Collar 1484 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	331	0	1,702.8100	(25,040)	0	0	(8,514)		(8,514)	16,526	0	0	0	0		003
526080 SCS Collar 1520 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	22,437	0	1,799.0800	(1,481,511)	0	0	(277,946)		(277,946)	1,203,566	0	0	0	0		003
526081 SCS Collar 1521 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,802	0	1,799.0800	(118,981)	0	0	(22,322)		(22,322)	96,659	0	0	0	0		003
526082 SCS Collar 1522 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,184	0	1,799.0800	(78,153)	0	0	(14,662)		(14,662)	63,491	0	0	0	0		003
526083 SCS Collar 1506 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	1,318	0	1,799.0800	(240,752)	0	0	(185,872)		(185,872)	54,880	0	0	0	0		003
526084 SCS Collar 1508 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	197	0	1,799.0800	(35,913)	0	0	(27,733)		(27,733)	8,180	0	0	0	0		003
526085 SCS Collar 1509 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	222	0	1,799.0800	(40,587)	0	0	(31,331)		(31,331)	9,256	0	0	0	0		003
526089 SCS Collar 1518 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/16/2019	136	0	1,799.0800	(34,144)	0	0	(32,554)		(32,554)	1,590	0	0	0	0		003
526090 SCS Collar 1488 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	87	0	3,660.5500	(12,232)	0	0	(1,341)		(1,341)	10,891	0	0	0	0		003
526091 SCS Collar 1489 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	1,398	0	3,660.5500	(197,662)	0	0	(21,660)		(21,660)	176,002	0	0	0	0		003
526092 SCS Collar 1490 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	164	0	3,660.5500	(23,188)	0	0	(2,541)		(2,541)	20,648	0	0	0	0		003
526093 SCS Collar 1501 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	414	519,677	1,150.9700	69,418	0	0	86,031		86,031	16,613	0	0	0	3,864		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
526094 SCS Collar 1501 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	414	0	1,406.0200	(28,699)	0	0	(33,975)		(33,975)	(5,276)	0	0	0	0		003
526095 SCS Collar 1505 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/16/2019	92	115,484	1,150.9700	22,220	0	0	26,270		26,270	4,050	0	0	0	1,186		003
526096 SCS Collar 1499 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	98	123,110	1,150.9700	16,445	0	0	20,381		20,381	3,936	0	0	0	915		003
526097 SCS Collar 1500 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	98	123,110	1,150.9700	16,445	0	0	20,381		20,381	3,936	0	0	0	915		003
526098 SCS Collar 1505 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/16/2019	92	0	1,345.7100	(14,967)	0	0	(17,894)		(17,894)	(2,928)	0	0	0	0		003
526099 SCS Collar 1500 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	98	0	1,382.2000	(7,463)	0	0	(8,915)		(8,915)	(1,452)	0	0	0	0		003
526101 SCS Collar 1499 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	98	0	1,556.3400	(3,584)	0	0	(3,990)		(3,990)	(405)	0	0	0	0		003
526103 SCS Collar 1478 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	137	160,599	1,232.2500	0	0	0	1,270		1,270	1,270	0	0	0	366		003
526104 SCS Collar 1478 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	137	0	1,263.8000	0	0	0	(707)		(707)	(707)	0	0	0	0		003
526105 SCS Collar 1510 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	88	181,647	1,998.9800	20,235	0	0	20,316		20,316	82	0	0	0	1,350		003
526107 SCS Collar 1510 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	88	0	2,134.3100	(14,579)	0	0	(14,063)		(14,063)	516	0	0	0	0		003
526118 SCS Collar 1518 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/16/2019	136	280,725	1,998.9800	45,544	0	0	47,142		47,142	1,598	0	0	0	2,882		003
526119 SCS Collar 1477 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	3,109	184,904	94.8800	12,064	0	0	26		26	(12,037)	0	0	0	422		003
526120 SCS Collar 1477 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	3,109	0	97.3900	(8,675)	0	0	(18)		(18)	8,657	0	0	0	0		003
526126 SCS Collar 1488 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	87	380,513	4,067.2700	22,282	0	0	32,353		32,353	10,071	0	0	0	868		003
526127 SCS Collar 1518 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/16/2019	136	0	2,652.8500	(15,849)	0	0	(14,930)		(14,930)	919	0	0	0	0		003
526129 SCS Collar 1488 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	87	0	4,285.2800	(13,162)	0	0	(17,642)		(17,642)	(4,480)	0	0	0	0		003
526132 SCS Collar 1508 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	197	405,607	1,998.9800	45,183	0	0	45,367		45,367	185	0	0	0	3,016		003
526133 SCS Collar 1504 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/16/2019	348	435,788	1,150.9700	83,849	0	0	99,127		99,127	15,277	0	0	0	4,474		003
526134 SCS Collar 1476 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	4,258	253,224	94.8800	16,521	0	0	36		36	(16,485)	0	0	0	578		003
526135 SCS Collar 1476 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	4,258	0	100.5700	(8,048)	0	0	(14)		(14)	8,033	0	0	0	0		003
526136 SCS Collar 1509 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	222	458,244	1,998.9800	51,030	0	0	51,254		51,254	224	0	0	0	3,407		003
526138 SCS Collar 1508 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	197	0	2,558.4900	(9,396)	0	0	(6,337)		(6,337)	3,059	0	0	0	0		003
526139 SCS Collar 1523 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	21,550	525,395	23.4800	29,524	0	0	28,573		28,573	(951)	0	0	0	1,199		003
526140 SCS Collar 1479 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	7,107	506,721	71.4800	22,742	0	0	14,981		14,981	(7,761)	0	0	0	1,156		003
526141 SCS Collar 1509 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	222	0	2,306.2200	(23,217)	0	0	(20,008)		(20,008)	3,209	0	0	0	0		003
526144 SCS Collar 1523 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	21,550	0	24.5600	(19,395)	0	0	(13,528)		(13,528)	5,867	0	0	0	0		003
526145 SCS Collar 1487 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	512	498,084	1,054.0700	37,797	0	0	1,474		1,474	(36,323)	0	0	0	1,136		003
526146 SCS Collar 1481 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	7,597	541,633	71.4800	24,233	0	0	16,014		16,014	(8,219)	0	0	0	1,236		003
526147 SCS Collar 1479 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	7,107	0	77.2700	(7,818)	0	0	(2,324)		(2,324)	5,493	0	0	0	0		003
526148 SCS Collar 1504 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/16/2019	348	0	1,630.6900	(29,252)	0	0	(34,857)		(34,857)	(5,605)	0	0	0	0		003
526149 SCS Collar 1481 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	7,597	0	74.8700	(13,370)	0	0	(5,749)		(5,749)	7,621	0	0	0	0		003
526151 SCS Collar 1487 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	512	0	1,120.4800	(20,676)	0	0	(248)		(248)	20,428	0	0	0	0		003
526153 SCS Collar 1484 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	331	609,606	1,892.0100	33,804	0	0	14,881		14,881	(18,924)	0	0	0	1,391		003
526154 SCS Collar 1484 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	331	0	1,962.0100	(20,213)	0	0	(6,437)		(6,437)	13,775	0	0	0	0		003
526157 SCS Collar 1490 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	164	721,034	4,067.2700	42,207	0	0	61,309		61,309	19,102	0	0	0	1,645		003
526159 SCS Collar 1490 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	164	0	4,196.2100	(31,218)	0	0	(44,193)		(44,193)	(12,975)	0	0	0	0		003
526164 SCS Collar 1485 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	760	738,824	1,054.0700	56,066	0	0	2,187		2,187	(53,879)	0	0	0	1,686		003
526166 SCS Collar 1485 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	760	0	1,159.4800	(23,101)	0	0	(148)		(148)	22,954	0	0	0	0		003
526169 SCS Collar 1519 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/16/2019	497	1,025,890	1,998.9800	166,525	0	0	172,272		172,272	5,747	0	0	0	10,533		003
526171 SCS Collar 1519 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/16/2019	497	0	2,221.6700	(119,072)	0	0	(122,297)		(122,297)	(3,225)	0	0	0	0		003
526173 SCS Collar 1483 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	659	1,214,341	1,892.0100	67,339	0	0	29,644		29,644	(37,695)	0	0	0	2,771		003
526174 SCS Collar 1483 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	659	0	2,010.2600	(28,479)	0	0	(6,340)		(6,340)	22,139	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
526181 SCS Collar 1497 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	1,953	2,449,128	1,150.9700	327,150	0	0	405,449		405,449	78,299	0	0	0	18,208		003
526184 SCS Collar 1522 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,184	2,441,905	1,998.9800	123,367	0	0	113,745		113,745	(9,622)	0	0	0	5,571		003
526185 SCS Collar 1522 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,184	0	2,056.9500	(88,486)	0	0	(66,578)		(66,578)	21,909	0	0	0	0		003
526187 SCS Collar 1506 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	1,318	2,718,502	1,998.9800	302,775	0	0	304,066		304,066	1,291	0	0	0	20,211		003
526193 SCS Collar 1497 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	1,953	0	1,463.1100	(108,340)	0	0	(123,737)		(123,737)	(15,397)	0	0	0	0		003
526198 SCS Collar 1496 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	2,718	3,407,862	1,150.9700	230,815	0	0	309,400		309,400	78,585	0	0	0	7,775		003
526199 SCS Collar 1506 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	1,318	0	2,394.1800	(106,244)	0	0	(84,673)		(84,673)	21,571	0	0	0	0		003
526200 SCS Collar 1496 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	2,718	0	1,228.2000	(131,401)	0	0	(149,019)		(149,019)	(17,618)	0	0	0	0		003
526201 SCS Collar 1498 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	2,924	3,667,155	1,150.9700	489,852	0	0	607,090		607,090	117,238	0	0	0	27,264		003
526202 SCS Collar 1521 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,802	3,717,557	1,998.9800	187,814	0	0	173,166		173,166	(14,648)	0	0	0	8,482		003
526204 SCS Collar 1521 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	1,802	0	2,100.7300	(100,673)	0	0	(57,007)		(57,007)	43,666	0	0	0	0		003
526205 SCS Collar 1498 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2017	2,924	0	1,322.6900	(277,739)	0	0	(338,085)		(338,085)	(60,346)	0	0	0	0		003
526206 SCS Collar 1495 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	3,539	4,437,410	1,150.9700	300,546	0	0	402,872		402,872	102,325	0	0	0	10,124		003
526207 SCS Collar 1495 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	3,539	0	1,258.5900	(132,633)	0	0	(127,879)		(127,879)	4,754	0	0	0	0		003
526208 SCS Collar 1475 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	49,726	2,957,203	94.8800	192,937	0	0	418		418	(192,518)	0	0	0	6,747		003
526209 SCS Collar 1475 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	49,726	0	99.6200	(119,840)	0	0	(196)		(196)	119,643	0	0	0	0		003
526210 SCS Collar 1507 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	2,573	5,307,994	1,998.9800	591,438	0	0	593,702		593,702	2,264	0	0	0	39,463		003
526211 SCS Collar 1507 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2017	2,573	0	2,195.0800	(364,645)	0	0	(340,405)		(340,405)	24,240	0	0	0	0		003
526212 SCS Collar 1489 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	1,398	6,146,619	4,067.2700	359,814	0	0	522,646		522,646	162,832	0	0	0	14,024		003
526213 SCS Collar 1489 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	1,398	0	4,232.4100	(243,516)	0	0	(338,417)		(338,417)	(94,901)	0	0	0	0		003
526214 SCS Collar 1480 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	83,156	5,929,032	71.4800	266,100	0	0	175,295		175,295	(90,804)	0	0	0	13,527		003
526215 SCS Collar 1480 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.09/16/2014	.09/14/2015	83,156	0	75.7800	(123,071)	0	0	(45,988)		(45,988)	77,083	0	0	0	0		003
526217 SCS Collar 1486 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	8,150	7,924,142	1,054.0700	601,330	0	0	23,456		23,456	(577,874)	0	0	0	18,079		003
526220 SCS Collar 1486 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.09/16/2014	.09/14/2015	8,150	0	1,139.9800	(294,797)	0	0	(2,473)		(2,473)	292,324	0	0	0	0		003
526226 SCS Collar 1482 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	7,233	13,325,629	1,892.0100	738,947	0	0	325,294		325,294	(413,652)	0	0	0	30,403		003
526227 SCS Collar 1482 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.09/16/2014	.09/14/2015	7,233	0	1,981.8800	(387,374)	0	0	(106,416)		(106,416)	280,957	0	0	0	0		003
526232 SCS Collar 1494 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	33,179	41,604,671	1,150.9700	2,817,890	0	0	3,777,285		3,777,285	959,395	0	0	0	94,923		003
526233 SCS Collar 1494 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	33,179	0	1,239.2500	(1,465,183)	0	0	(1,581,610)		(1,581,610)	(116,427)	0	0	0	0		003
526234 SCS Collar 1520 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	22,437	46,289,881	1,998.9800	2,338,603	0	0	2,156,206		2,156,206	(182,397)	0	0	0	105,613		003
526235 SCS Collar 1520 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU... 1IE8VN30JCEQV1H4R804	.09/16/2014	.09/14/2015	22,437	0	2,075.7400	(1,499,012)	0	0	(1,008,656)		(1,008,656)	490,356	0	0	0	0		003
533036 SCS Collar 1524 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	8,954	16,497,508	1,726.5900	977,605	0	0	1,425,367		1,425,367	447,762	0	0	0	44,452		003
533037 SCS Collar 1524 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	8,954	0	1,553.9300	(803,627)	0	0	(124,152)		(124,152)	679,476	0	0	0	0		003
533038 SCS Collar 1524 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	8,954	0	1,849.5200	(404,634)	0	0	(671,224)		(671,224)	(266,590)	0	0	0	0		003
533039 SCS Collar 1525 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	1,142	2,103,271	1,726.5900	124,635	0	0	181,721		181,721	57,086	0	0	0	5,667		003
533040 SCS Collar 1525 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	1,142	0	1,553.9300	(102,455)	0	0	(15,828)		(15,828)	86,626	0	0	0	0		003
533041 SCS Collar 1525 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	1,142	0	1,881.6400	(40,788)	0	0	(65,880)		(65,880)	(25,092)	0	0	0	0		003
533042 SCS Collar 1526 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	617	1,137,538	1,726.5900	67,408	0	0	98,282		98,282	30,874	0	0	0	3,065		003
533043 SCS Collar 1526 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	617	0	1,553.9300	(55,412)	0	0	(8,561)		(8,561)	46,851	0	0	0	0		003
533044 SCS Collar 1526 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568	.10/15/2014	.10/14/2015	617	0	1,828.8000	(32,154)	0	0	(53,892)		(53,892)	(21,738)	0	0	0	0		003
533057 SCS Collar 1527 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.10/15/2014	.10/14/2015	7,457	8,732,112	1,237.5000	0	0	0	100,315		100,315	100,315	0	0	0	23,529		003
533058 SCS Collar 1527 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.10/15/2014	.10/14/2015	7,457	0	1,113.7500	(137,682)	0	0	(117,371)		(117,371)	20,311	0	0	0	0		003
533059 SCS Collar 1527 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI... G5GSEF7VJP5I7OUK5573	.10/15/2014	.10/14/2015	7,457	0	1,263.9800	0	0	0	(67,641)		(67,641)	(67,641)	0	0	0	0		003
533060 SCS Collar 1528 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL... 7LTWFZYICNSX8D621K86	.10/15/2014	.10/14/2015	1,458	1,417,906	982.6000	114,643	0	0	36,504		36,504	(78,139)	0	0	0	3,821		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
533061 SCS Collar 1528 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	1,458	0	884.3400	(85,986)	0	0	(18,914)		(18,914)	67,072	0	0	0	0		003
533062 SCS Collar 1528 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	1,458	0	1,091.1800	(42,191)	0	0	(2,953)		(2,953)	39,238	0	0	0	0		003
533063 SCS Collar 1529 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	7,522	7,313,149	982.6000	591,295	0	0	188,278		188,278	(403,018)	0	0	0	19,705		003
533064 SCS Collar 1529 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	7,522	0	884.3400	(443,490)	0	0	(97,552)		(97,552)	345,938	0	0	0	0		003
533065 SCS Collar 1529 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	7,522	0	1,073.0000	(258,076)	0	0	(23,601)		(23,601)	234,474	0	0	0	0		003
533066 SCS Collar 1530 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	691	671,848	982.6000	54,321	0	0	17,297		17,297	(37,025)	0	0	0	1,810		003
533067 SCS Collar 1530 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	691	0	884.3400	(40,743)	0	0	(8,962)		(8,962)	31,781	0	0	0	0		003
533068 SCS Collar 1530 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	691	0	1,059.7300	(26,418)	0	0	(3,006)		(3,006)	23,412	0	0	0	0		003
533069 SCS Collar 1531 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	259	1,138,102	3,785.9740	76,048	0	0	164,785		164,785	88,737	0	0	0	3,067		003
533070 SCS Collar 1531 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	259	0	3,407.3800	(48,019)	0	0	(2,873)		(2,873)	45,146	0	0	0	0		003
533071 SCS Collar 1531 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	259	0	4,098.3200	(37,280)	0	0	(95,275)		(95,275)	(57,995)	0	0	0	0		003
533072 SCS Collar 1532 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	1,794	7,888,906	3,785.9740	527,134	0	0	1,142,226		1,142,226	615,092	0	0	0	21,257		003
533073 SCS Collar 1532 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	1,794	0	3,407.3800	(332,852)	0	0	(19,915)		(19,915)	312,937	0	0	0	0		003
533074 SCS Collar 1532 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	1,794	0	4,043.4200	(295,639)	0	0	(740,345)		(740,345)	(444,705)	0	0	0	0		003
533075 SCS Collar 1533 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	195	855,900	3,785.9740	57,191	0	0	123,928		123,928	66,737	0	0	0	2,306		003
533076 SCS Collar 1533 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	195	0	3,407.3800	(36,112)	0	0	(2,161)		(2,161)	33,952	0	0	0	0		003
533077 SCS Collar 1533 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	195	0	4,005.5600	(35,015)	0	0	(86,460)		(86,460)	(51,445)	0	0	0	0		003
533078 SCS Collar 1534 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	12,590	897,666	70.8500	47,842	0	0	31,726		31,726	(16,116)	0	0	0	2,419		003
533079 SCS Collar 1534 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	12,590	0	63.7700	(42,680)	0	0	(9,966)		(9,966)	32,714	0	0	0	0		003
533080 SCS Collar 1534 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	12,590	0	80.1300	(13,723)	0	0	(2,408)		(2,408)	11,315	0	0	0	0		003
533081 SCS Collar 1535 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	78,024	5,563,111	70.8500	296,491	0	0	196,614		196,614	(99,877)	0	0	0	14,990		003
533082 SCS Collar 1535 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	78,024	0	63.7700	(264,501)	0	0	(61,763)		(61,763)	202,738	0	0	0	0		003
533083 SCS Collar 1535 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	78,024	0	77.7200	(115,476)	0	0	(30,389)		(30,389)	85,086	0	0	0	0		003
533084 SCS Collar 1536 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	9,725	693,376	70.8500	36,954	0	0	24,506		24,506	(12,449)	0	0	0	1,868		003
533085 SCS Collar 1536 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	9,725	0	63.7700	(32,967)	0	0	(7,698)		(7,698)	25,269	0	0	0	0		003
533086 SCS Collar 1536 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	9,725	0	76.4500	(17,116)	0	0	(5,536)		(5,536)	11,579	0	0	0	0		003
533087 SCS Collar 1537 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	39,927	973,430	22.0400	62,287	0	0	102,833		102,833	40,546	0	0	0	2,623		003
533088 SCS Collar 1537 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	39,927	0	19.8400	(41,525)	0	0	(4,306)		(4,306)	37,219	0	0	0	0		003
533089 SCS Collar 1537 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	39,927	0	23.6500	(34,338)	0	0	(52,080)		(52,080)	(17,743)	0	0	0	0		003
533090 SCS Collar 1538 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	59,403	3,532,713	81.7800	0	0	0	10,313		10,313	10,313	0	0	0	9,519		003
533091 SCS Collar 1538 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	59,403	0	73.6000	(72,472)	0	0	(820,493)		(820,493)	(748,021)	0	0	0	0		003
533092 SCS Collar 1538 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	59,403	0	89.6300	0	0	0	(3,345)		(3,345)	(3,345)	0	0	0	0		003
533093 SCS Collar 1539 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	6,322	375,960	81.7800	29,460	0	0	1,098		1,098	(28,362)	0	0	0	1,013		003
533094 SCS Collar 1539 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	6,322	0	73.6000	(22,506)	0	0	(87,319)		(87,319)	(64,813)	0	0	0	0		003
533095 SCS Collar 1539 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	6,322	0	90.7800	(11,885)	0	0	(304)		(304)	11,581	0	0	0	0		003
533096 SCS Collar 1540 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	4,952	294,514	81.7800	0	0	0	860		860	860	0	0	0	794		003
533097 SCS Collar 1540 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	4,952	0	73.6000	(7,676)	0	0	(68,403)		(68,403)	(60,726)	0	0	0	0		003
533098 SCS Collar 1540 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2015	4,952	0	87.5900	0	0	0	(369)		(369)	(369)	0	0	0	0		003
533159 SCS Collar 1545 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	33,589	69,298,714	1,862.4900	4,236,636	0	0	7,232,327		7,232,327	2,995,691	0	0	0	186,725		003
533160 SCS Collar 1545 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	33,589	0	1,676.2400	(3,011,629)	0	0	(309,619)		(309,619)	2,702,010	0	0	0	0		003
533161 SCS Collar 1545 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	33,589	0	2,007.7600	(2,158,458)	0	0	(3,321,049)		(3,321,049)	(1,162,592)	0	0	0	0		003
533162 SCS Collar 1546 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	2,799	5,774,523	1,862.4900	357,089	0	0	602,655		602,655	245,566	0	0	0	15,559		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
533163 SCS Collar 1546 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	2,799	0	1,676.2400	(257,531)	0	0	(25,800)		(25,800)	231,731	0	0	0	0		003
533164 SCS Collar 1546 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	2,799	0	2,039.4300	(148,792)	0	0	(216,507)		(216,507)	(67,716)	0	0	0	0		003
533165 SCS Collar 1547 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	2,563	5,288,236	1,862.4900	327,018	0	0	551,905		551,905	224,888	0	0	0	14,249		003
533166 SCS Collar 1547 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	2,563	0	1,676.2400	(235,843)	0	0	(23,627)		(23,627)	212,216	0	0	0	0		003
533167 SCS Collar 1547 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2015	2,563	0	1,991.0000	(181,451)	0	0	(284,372)		(284,372)	(102,920)	0	0	0	0		003
533168 SCS Collar 1548 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	1,770	3,651,032	1,862.4900	394,301	0	0	565,754		565,754	171,452	0	0	0	27,677		003
533169 SCS Collar 1548 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	1,770	0	1,676.2400	(352,342)	0	0	(197,998)		(197,998)	154,344	0	0	0	0		003
533170 SCS Collar 1548 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	1,770	0	2,315.0800	(117,701)	0	0	(164,116)		(164,116)	(46,415)	0	0	0	0		003
533171 SCS Collar 1549 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,146	6,490,109	1,862.4900	689,431	0	0	1,005,691		1,005,691	316,260	0	0	0	49,199		003
533172 SCS Collar 1549 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,146	0	1,489.9900	(420,844)	0	0	(225,556)		(225,556)	195,287	0	0	0	0		003
533173 SCS Collar 1549 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,146	0	2,093.0700	(403,227)	0	0	(585,165)		(585,165)	(181,938)	0	0	0	0		003
533174 SCS Collar 1550 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	833	1,719,175	1,862.4900	185,858	0	0	266,398		266,398	80,540	0	0	0	13,032		003
533175 SCS Collar 1550 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	833	0	1,676.2400	(165,700)	0	0	(93,232)		(93,232)	72,469	0	0	0	0		003
533176 SCS Collar 1550 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	833	0	2,507.1000	(30,182)	0	0	(36,812)		(36,812)	(6,630)	0	0	0	0		003
533177 SCS Collar 1551 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	82	169,480	1,862.4900	18,298	0	0	26,263		26,263	7,965	0	0	0	1,285		003
533178 SCS Collar 1551 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	82	0	1,676.2400	(16,356)	0	0	(9,191)		(9,191)	7,165	0	0	0	0		003
533179 SCS Collar 1551 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	82	0	2,218.7800	(7,295)	0	0	(10,547)		(10,547)	(3,252)	0	0	0	0		003
533180 SCS Collar 1552 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	200	413,179	1,862.4900	43,887	0	0	64,025		64,025	20,138	0	0	0	3,132		003
533181 SCS Collar 1552 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	200	0	1,489.9900	(26,792)	0	0	(14,360)		(14,360)	12,433	0	0	0	0		003
533182 SCS Collar 1552 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	200	0	2,031.7900	(30,147)	0	0	(43,710)		(43,710)	(13,563)	0	0	0	0		003
533183 SCS Collar 1553 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,953	10,217,573	1,862.4900	1,504,473	0	0	2,087,399		2,087,399	582,925	0	0	0	105,854		003
533184 SCS Collar 1553 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,953	0	1,676.2400	(1,339,852)	0	0	(990,673)		(990,673)	349,179	0	0	0	0		003
533185 SCS Collar 1553 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,953	0	2,860.9700	(265,256)	0	0	(361,733)		(361,733)	(96,476)	0	0	0	0		003
533186 SCS Collar 1554 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,355	8,985,793	1,862.4900	1,324,800	0	0	1,835,753		1,835,753	510,952	0	0	0	93,092		003
533187 SCS Collar 1554 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,355	0	1,489.9900	(874,925)	0	0	(634,271)		(634,271)	240,654	0	0	0	0		003
533188 SCS Collar 1554 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,355	0	2,404.2900	(538,378)	0	0	(798,123)		(798,123)	(259,745)	0	0	0	0		003
533189 SCS Collar 1555 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	1,188	2,451,375	1,862.4900	363,789	0	0	500,802		500,802	137,013	0	0	0	25,396		003
533190 SCS Collar 1555 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	1,188	0	1,303.7400	(167,832)	0	0	(121,174)		(121,174)	46,658	0	0	0	0		003
533191 SCS Collar 1555 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	1,188	0	2,197.3700	(220,101)	0	0	(309,259)		(309,259)	(89,158)	0	0	0	0		003
533198 SCS Collar 1558 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2019	356	734,416	1,955.6100	93,152	0	0	132,548		132,548	39,397	0	0	0	7,609		003
533199 SCS Collar 1558 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2019	356	0	1,676.2400	(98,395)	0	0	(71,208)		(71,208)	27,187	0	0	0	0		003
533200 SCS Collar 1558 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2019	356	0	3,993.1800	(1,990)	0	0	(2,272)		(2,272)	(282)	0	0	0	0		003
533201 SCS Collar 1559 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	176	363,330	1,955.6100	46,639	0	0	65,574		65,574	18,935	0	0	0	3,764		003
533202 SCS Collar 1559 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	176	0	1,583.1200	(41,178)	0	0	(30,191)		(30,191)	10,987	0	0	0	0		003
533203 SCS Collar 1559 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	176	0	2,883.5100	(9,040)	0	0	(12,234)		(12,234)	(3,195)	0	0	0	0		003
533204 SCS Collar 1560 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	115	237,051	1,955.6100	30,463	0	0	42,783		42,783	12,319	0	0	0	2,456		003
533205 SCS Collar 1560 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	115	0	1,396.8700	(19,623)	0	0	(14,080)		(14,080)	5,542	0	0	0	0		003
533206 SCS Collar 1560 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	115	0	2,445.2600	(13,176)	0	0	(19,540)		(19,540)	(6,365)	0	0	0	0		003
533258 SCS Collar 1561 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	33,652	42,197,880	1,072.4500	3,040,126	0	0	6,271,927		6,271,927	3,231,801	0	0	0	113,702		003
533259 SCS Collar 1561 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	33,652	0	965.2000	(2,185,364)	0	0	(130,350)		(130,350)	2,055,014	0	0	0	0		003
533260 SCS Collar 1561 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	33,652	0	1,186.2300	(1,393,195)	0	0	(3,078,870)		(3,078,870)	(1,685,676)	0	0	0	0		003
533261 SCS Collar 1562 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	4,342	5,445,152	1,072.4500	392,293	0	0	809,320		809,320	417,027	0	0	0	14,672		003
533262 SCS Collar 1562 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	4,342	0	965.2000	(281,996)	0	0	(16,820)		(16,820)	265,176	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
533263 SCS Collar 1562 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	4,342	0	1,202.8600	(154,286)	0	0	(344,740)		(344,740)	(190,454)	0	0	0	0		003
533264 SCS Collar 1563 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	3,600	4,514,436	1,072.4500	325,240	0	0	670,987		670,987	345,746	0	0	0	12,164		003
533265 SCS Collar 1563 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	3,600	0	965.2000	(233,796)	0	0	(13,945)		(13,945)	219,851	0	0	0	0		003
533266 SCS Collar 1563 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2015	3,600	0	1,171.4300	(164,492)	0	0	(369,886)		(369,886)	(205,394)	0	0	0	0		003
533267 SCS Collar 1564 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/16/2017	2,541	3,186,179	1,072.4500	422,377	0	0	663,098		663,098	240,721	0	0	0	24,153		003
533268 SCS Collar 1564 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/16/2017	2,541	0	965.2000	(351,536)	0	0	(179,323)		(179,323)	172,213	0	0	0	0		003
533269 SCS Collar 1564 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/16/2017	2,541	0	1,443.5100	(133,475)	0	0	(185,140)		(185,140)	(51,665)	0	0	0	0		003
533270 SCS Collar 1565 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,468	4,348,405	1,072.4500	570,657	0	0	904,976		904,976	334,320	0	0	0	32,964		003
533271 SCS Collar 1565 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,468	0	857.9600	(351,077)	0	0	(162,989)		(162,989)	188,089	0	0	0	0		003
533272 SCS Collar 1565 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,468	0	1,262.5900	(304,991)	0	0	(513,606)		(513,606)	(208,615)	0	0	0	0		003
533273 SCS Collar 1566 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	826	1,035,947	1,072.4500	135,951	0	0	215,599		215,599	79,648	0	0	0	7,853		003
533274 SCS Collar 1566 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	826	0	965.2000	(116,190)	0	0	(58,305)		(58,305)	57,885	0	0	0	0		003
533275 SCS Collar 1566 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	826	0	1,522.0200	(25,478)	0	0	(42,184)		(42,184)	(16,706)	0	0	0	0		003
533276 SCS Collar 1567 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	132	166,033	1,072.4500	21,789	0	0	34,555		34,555	12,766	0	0	0	1,259		003
533277 SCS Collar 1567 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	132	0	857.9600	(13,405)	0	0	(6,223)		(6,223)	7,182	0	0	0	0		003
533278 SCS Collar 1567 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	132	0	1,223.9800	(13,351)	0	0	(22,311)		(22,311)	(8,960)	0	0	0	0		003
533279 SCS Collar 1568 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	6,539	8,199,882	1,072.4500	1,497,098	0	0	2,161,883		2,161,883	664,785	0	0	0	84,950		003
533280 SCS Collar 1568 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	6,539	0	965.2000	(1,241,282)	0	0	(836,737)		(836,737)	404,545	0	0	0	0		003
533281 SCS Collar 1568 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	6,539	0	1,725.9900	(332,260)	0	0	(532,821)		(532,821)	(200,562)	0	0	0	0		003
533282 SCS Collar 1569 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	11,057	13,864,851	1,072.4500	2,490,140	0	0	3,655,440		3,655,440	1,165,300	0	0	0	143,639		003
533283 SCS Collar 1569 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	11,057	0	857.9600	(1,588,997)	0	0	(1,064,199)		(1,064,199)	524,798	0	0	0	0		003
533284 SCS Collar 1569 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	11,057	0	1,522.8700	(1,030,620)	0	0	(1,477,309)		(1,477,309)	(446,689)	0	0	0	0		003
533285 SCS Collar 1570 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	1,343	1,683,706	1,072.4500	302,395	0	0	443,904		443,904	141,509	0	0	0	17,443		003
533286 SCS Collar 1570 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	1,343	0	750.7100	(145,444)	0	0	(93,788)		(93,788)	51,656	0	0	0	0		003
533287 SCS Collar 1570 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	1,343	0	1,337.3400	(172,674)	0	0	(269,807)		(269,807)	(97,132)	0	0	0	0		003
533291 SCS Collar 1572 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	683	857,053	1,126.0700	140,955	0	0	205,863		205,863	64,908	0	0	0	8,879		003
533292 SCS Collar 1572 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	683	0	965.2000	(129,739)	0	0	(87,455)		(87,455)	42,284	0	0	0	0		003
533293 SCS Collar 1572 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	683	0	1,951.5300	(19,213)	0	0	(30,939)		(30,939)	(11,727)	0	0	0	0		003
533294 SCS Collar 1573 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	890	1,115,455	1,126.0700	181,256	0	0	267,934		267,934	86,679	0	0	0	11,556		003
533295 SCS Collar 1573 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	890	0	911.5800	(143,103)	0	0	(99,100)		(99,100)	44,002	0	0	0	0		003
533296 SCS Collar 1573 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	890	0	1,790.9800	(48,570)	0	0	(61,334)		(61,334)	(12,764)	0	0	0	0		003
533297 SCS Collar 1574 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	125	156,678	1,126.0700	25,459	0	0	37,635		37,635	12,175	0	0	0	1,623		003
533298 SCS Collar 1574 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	125	0	804.3300	(14,740)	0	0	(10,301)		(10,301)	4,439	0	0	0	0		003
533299 SCS Collar 1574 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	125	0	1,501.4200	(12,182)	0	0	(17,547)		(17,547)	(5,364)	0	0	0	0		003
533300 SCS Collar 1575 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	93	116,924	1,072.4500	21,350	0	0	30,825		30,825	9,475	0	0	0	1,211		003
533301 SCS Collar 1575 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	93	0	857.9600	(13,630)	0	0	(8,974)		(8,974)	4,656	0	0	0	0		003
533302 SCS Collar 1575 Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	93	0	1,391.1800	(10,810)	0	0	(16,725)		(16,725)	(5,915)	0	0	0	0		003
537825 SCS Collar 1580 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	9,004	16,589,020	1,805.1400	814,298	0	0	991,257		991,257	176,960	0	0	0	51,186		003
537826 SCS Collar 1580 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	9,004	0	1,624.6300	(651,780)	0	0	(242,875)		(242,875)	408,905	0	0	0	0		003
537827 SCS Collar 1580 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	9,004	0	1,897.2000	(399,496)	0	0	(521,524)		(521,524)	(122,028)	0	0	0	0		003
537828 SCS Collar 1581 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	1,631	3,004,864	1,805.1400	147,498	0	0	179,552		179,552	32,054	0	0	0	9,272		003
537829 SCS Collar 1581 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	1,631	0	1,624.6300	(118,061)	0	0	(43,993)		(43,993)	74,067	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
537830 SCS Collar 1581 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	1,631	0	1,926.0800	(56,201)	0	0	(73,767)		(73,767)	(17,566)	0	0	0	0		003
537831 SCS Collar 1582 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	800	1,474,874	1,805.1400	72,397	0	0	88,129		88,129	15,733	0	0	0	4,551		003
537832 SCS Collar 1582 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	800	0	1,624.6300	(57,948)	0	0	(21,593)		(21,593)	36,354	0	0	0	0		003
537833 SCS Collar 1582 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	11/17/2014	11/16/2015	800	0	1,880.0500	(41,281)	0	0	(53,112)		(53,112)	(11,831)	0	0	0	0		003
537844 SCS Collar 1620 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	2,544	2,978,746	1,182.5000	204,544	0	0	95,035		95,035	(109,509)	0	0	0	9,191		003
537845 SCS Collar 1620 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	2,544	0	1,064.2500	(90,253)	0	0	(28,868)		(28,868)	61,385	0	0	0	0		003
537846 SCS Collar 1620 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	2,544	0	1,214.4300	(158,171)	0	0	(63,644)		(63,644)	94,527	0	0	0	0		003
537847 SCS Collar 1576 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	250	293,121	1,182.5000	20,128	0	0	9,352		9,352	(10,776)	0	0	0	904		003
537848 SCS Collar 1576 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	250	0	1,064.2500	(8,881)	0	0	(2,841)		(2,841)	6,041	0	0	0	0		003
537849 SCS Collar 1576 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	250	0	1,226.2500	(13,938)	0	0	(5,389)		(5,389)	8,549	0	0	0	0		003
537850 SCS Collar 1583 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	1,711	1,663,677	985.8800	117,249	0	0	48,151		48,151	(69,098)	0	0	0	5,133		003
537851 SCS Collar 1583 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	1,711	0	887.2900	(83,505)	0	0	(30,492)		(30,492)	53,013	0	0	0	0		003
537852 SCS Collar 1583 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	1,711	0	1,079.5400	(49,076)	0	0	(7,347)		(7,347)	41,729	0	0	0	0		003
537853 SCS Collar 1584 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	8,244	8,015,629	985.8800	564,907	0	0	231,991		231,991	(332,916)	0	0	0	24,733		003
537854 SCS Collar 1584 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	8,244	0	887.2900	(402,327)	0	0	(146,912)		(146,912)	255,415	0	0	0	0		003
537855 SCS Collar 1584 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	8,244	0	1,062.2900	(281,052)	0	0	(51,439)		(51,439)	229,613	0	0	0	0		003
537856 SCS Collar 1585 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	748	726,810	985.8800	51,222	0	0	21,036		21,036	(30,187)	0	0	0	2,243		003
537857 SCS Collar 1585 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	748	0	887.2900	(36,481)	0	0	(13,321)		(13,321)	23,159	0	0	0	0		003
537858 SCS Collar 1585 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	11/17/2014	11/16/2015	748	0	1,050.9500	(28,430)	0	0	(5,956)		(5,956)	22,474	0	0	0	0		003
537859 SCS Collar 1586 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	471	2,071,191	4,213.7900	133,116	0	0	141,777		141,777	8,662	0	0	0	6,391		003
537860 SCS Collar 1586 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	471	0	3,792.4100	(73,803)	0	0	(23,386)		(23,386)	50,417	0	0	0	0		003
537861 SCS Collar 1586 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	471	0	4,456.0800	(77,355)	0	0	(70,711)		(70,711)	6,644	0	0	0	0		003
537862 SCS Collar 1588 NDX	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	2,544	11,184,441	4,213.7900	727,626	0	0	765,600		765,600	37,974	0	0	0	34,510		003
537863 SCS Collar 1588 NDX	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	2,544	0	3,792.4100	(403,598)	0	0	(126,284)		(126,284)	277,314	0	0	0	0		003
537864 SCS Collar 1588 NDX	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	2,544	0	4,403.8300	(480,319)	0	0	(454,669)		(454,669)	25,649	0	0	0	0		003
537865 SCS Collar 1587 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	298	1,310,538	4,213.7900	84,204	0	0	89,710		89,710	5,505	0	0	0	4,044		003
537866 SCS Collar 1587 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	298	0	3,792.4100	(46,713)	0	0	(14,797)		(14,797)	31,916	0	0	0	0		003
537867 SCS Collar 1587 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	298	0	4,362.5400	(60,815)	0	0	(60,507)		(60,507)	308	0	0	0	0		003
537868 SCS Collar 1577 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	11,670	832,071	75.1500	36,994	0	0	13,279		13,279	(23,715)	0	0	0	2,567		003
537869 SCS Collar 1577 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	11,670	0	67.6400	(32,443)	0	0	(21,870)		(21,870)	10,572	0	0	0	0		003
537870 SCS Collar 1577 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	11,670	0	80.9800	(12,487)	0	0	(3,118)		(3,118)	9,369	0	0	0	0		003
537871 SCS Collar 1578 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	80,732	5,756,182	75.1500	253,498	0	0	91,862		91,862	(161,637)	0	0	0	17,761		003
537872 SCS Collar 1578 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	80,732	0	67.6400	(226,049)	0	0	(151,297)		(151,297)	74,752	0	0	0	0		003
537873 SCS Collar 1578 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	80,732	0	79.4500	(116,254)	0	0	(31,471)		(31,471)	84,783	0	0	0	0		003
537874 SCS Collar 1579 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	9,102	648,958	75.1500	28,398	0	0	10,357		10,357	(18,041)	0	0	0	2,002		003
537875 SCS Collar 1579 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	9,102	0	67.6400	(25,667)	0	0	(17,057)		(17,057)	8,610	0	0	0	0		003
537876 SCS Collar 1579 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	9,102	0	78.5100	(15,473)	0	0	(4,491)		(4,491)	10,982	0	0	0	0		003
537877 SCS Collar 1618 XLF	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	31,671	772,135	24.0600	45,923	0	0	37,611		37,611	(8,311)	0	0	0	2,382		003
537878 SCS Collar 1618 XLF	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	31,671	0	21.6500	(28,820)	0	0	(10,646)		(10,646)	18,174	0	0	0	0		003
537879 SCS Collar 1618 XLF	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	31,671	0	25.6300	(24,070)	0	0	(14,045)		(14,045)	10,025	0	0	0	0		003
537880 SCS Collar 1619 XLF	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	36,160	881,571	24.0600	52,431	0	0	42,942		42,942	(9,489)	0	0	0	2,720		003
537881 SCS Collar 1619 XLF	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	36,160	0	21.6500	(32,905)	0	0	(12,155)		(12,155)	20,750	0	0	0	0		003
537882 SCS Collar 1619 XLF	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	36,160	0	25.2600	(32,182)	0	0	(20,810)		(20,810)	11,372	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
537883 SCS Collar 1541 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	5,071	123,623	24.0600	7,352	0	0	6,022		6,022	(1,331)	0	0	0	381		003
537884 SCS Collar 1541 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	5,071	0	21.6500	(4,614)	0	0	(1,704)		(1,704)	2,910	0	0	0	0		003
537885 SCS Collar 1541 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/16/2015	5,071	0	25.0100	(5,020)	0	0	(3,450)		(3,450)	1,570	0	0	0	0		003
537886 SCS Collar 1542 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	64,106	3,812,401	75.6400	0	0	0	50,387		50,387	50,387	0	0	0	11,763		003
537887 SCS Collar 1542 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	64,106	0	68.0760	(70,517)	0	0	(600,168)		(600,168)	(529,651)	0	0	0	0		003
537888 SCS Collar 1542 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	64,106	0	81.0861	0	0	0	(24,520)		(24,520)	(24,520)	0	0	0	0		003
537889 SCS Collar 1543 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	5,011	297,979	75.6400	0	0	0	3,938		3,938	3,938	0	0	0	919		003
537890 SCS Collar 1543 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	5,011	0	68.0760	(3,457)	0	0	(46,909)		(46,909)	(43,452)	0	0	0	0		003
537891 SCS Collar 1543 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	5,011	0	81.7668	0	0	0	(1,751)		(1,751)	(1,751)	0	0	0	0		003
537892 SCS Collar 1544 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	7,589	451,293	75.6400	0	0	0	5,965		5,965	5,965	0	0	0	1,392		003
537893 SCS Collar 1544 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	7,589	0	68.0760	(10,624)	0	0	(71,045)		(71,045)	(60,421)	0	0	0	0		003
537894 SCS Collar 1544 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	11/17/2014	11/16/2015	7,589	0	80.2540	0	0	0	(3,242)		(3,242)	(3,242)	0	0	0	0		003
537895 SCS Collar 1592 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	32,598	40,876,488	1,164.2300	2,808,340	0	0	3,715,217		3,715,217	906,877	0	0	0	126,126		003
537896 SCS Collar 1592 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	32,598	0	1,047.8100	(1,924,601)	0	0	(439,749)		(439,749)	1,484,853	0	0	0	0		003
537897 SCS Collar 1592 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	32,598	0	1,256.6700	(1,436,931)	0	0	(1,701,148)		(1,701,148)	(264,217)	0	0	0	0		003
537898 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	2,029,176	1,164.2300	273,837	0	0	332,755		332,755	58,918	0	0	0	15,646		003
537899 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	0	1,047.8100	(220,516)	0	0	(155,103)		(155,103)	65,413	0	0	0	0		003
537900 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	0	1,484.2800	(90,880)	0	0	(103,163)		(103,163)	(12,283)	0	0	0	0		003
537901 SCS Collar 1589 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2017	3,929	4,926,461	1,164.2300	656,378	0	0	807,867		807,867	151,489	0	0	0	37,986		003
537902 SCS Collar 1589 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2017	3,929	0	931.3900	(375,197)	0	0	(253,902)		(253,902)	121,295	0	0	0	0		003
537903 SCS Collar 1589 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2017	3,929	0	1,337.9400	(372,368)	0	0	(455,306)		(455,306)	(82,938)	0	0	0	0		003
537904 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	11,124,928	1,164.2300	2,145,587	0	0	2,522,169		2,522,169	376,582	0	0	0	116,388		003
537905 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	0	1,047.8100	(1,640,597)	0	0	(1,403,623)		(1,403,623)	236,974	0	0	0	0		003
537906 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	0	1,781.6300	(564,698)	0	0	(650,905)		(650,905)	(86,207)	0	0	0	0		003
537907 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	14,959,252	1,164.2300	2,885,086	0	0	3,391,460		3,391,460	506,373	0	0	0	156,503		003
537908 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	0	931.3900	(1,666,703)	0	0	(1,423,665)		(1,423,665)	243,038	0	0	0	0		003
537909 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	0	1,547.1500	(1,298,671)	0	0	(1,544,566)		(1,544,566)	(245,895)	0	0	0	0		003
537910 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	2,438,458	1,164.2300	463,891	0	0	552,832		552,832	88,941	0	0	0	25,511		003
537911 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	0	814.9600	(202,863)	0	0	(168,819)		(168,819)	34,044	0	0	0	0		003
537912 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	0	1,407.3300	(274,134)	0	0	(343,445)		(343,445)	(69,311)	0	0	0	0		003
537913 SCS Collar 1596 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	4,945	6,200,620	1,164.2300	425,903	0	0	563,567		563,567	137,664	0	0	0	19,132		003
537914 SCS Collar 1596 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	4,945	0	1,047.8100	(292,045)	0	0	(66,706)		(66,706)	225,339	0	0	0	0		003
537915 SCS Collar 1596 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	4,945	0	1,275.6500	(186,175)	0	0	(208,303)		(208,303)	(22,128)	0	0	0	0		003
537916 SCS Collar 1597 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	452	566,532	1,164.2300	76,453	0	0	92,903		92,903	16,450	0	0	0	4,368		003
537917 SCS Collar 1597 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	452	0	1,047.8100	(61,562)	0	0	(43,304)		(43,304)	18,258	0	0	0	0		003
537918 SCS Collar 1597 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	452	0	1,588.2500	(16,726)	0	0	(18,066)		(18,066)	(1,340)	0	0	0	0		003
537925 SCS Collar 1600 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	617	773,328	1,222.4500	133,957	0	0	157,580		157,580	23,624	0	0	0	8,091		003
537926 SCS Collar 1600 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	617	0	1,047.8100	(113,907)	0	0	(97,571)		(97,571)	16,336	0	0	0	0		003
537927 SCS Collar 1600 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	617	0	1,983.2700	(24,200)	0	0	(27,045)		(27,045)	(2,845)	0	0	0	0		003
537928 SCS Collar 1601 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	571	716,243	1,222.4500	124,057	0	0	145,947		145,947	21,890	0	0	0	7,493		003
537929 SCS Collar 1601 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	571	0	989.6000	(92,105)	0	0	(78,830)		(78,830)	13,274	0	0	0	0		003
537930 SCS Collar 1601 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	571	0	1,787.5600	(35,797)	0	0	(41,281)		(41,281)	(5,485)	0	0	0	0		003
537931 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	452,364	1,222.4500	77,071	0	0	92,176		92,176	15,105	0	0	0	4,733		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
537932 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	0	873.1800	(44,311)	0	0	(36,892)		(36,892)	7,419	0	0	0	0		003
537933 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	0	1,574.8600	(35,188)	0	0	(43,784)		(43,784)	(8,596)	0	0	0	0		003
537934 SCS Collar 1602 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	6,844	8,581,994	1,164.2300	589,609	0	0	780,007		780,007	190,398	0	0	0	26,480		003
537935 SCS Collar 1602 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	6,844	0	1,047.8100	(404,069)	0	0	(92,325)		(92,325)	311,744	0	0	0	0		003
537936 SCS Collar 1602 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	6,844	0	1,244.1000	(333,507)	0	0	(406,595)		(406,595)	(73,088)	0	0	0	0		003
537937 SCS Collar 1603 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	129	161,559	1,164.2300	31,144	0	0	36,627		36,627	5,483	0	0	0	1,690		003
537938 SCS Collar 1603 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	129	0	814.9600	(13,085)	0	0	(11,185)		(11,185)	1,900	0	0	0	0		003
537939 SCS Collar 1603 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	129	0	1,336.3100	(21,921)	0	0	(26,374)		(26,374)	(4,453)	0	0	0	0		003
537950 SCS Collar 1615 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	27,225	56,167,223	2,041.3200	3,084,268	0	0	2,310,330		2,310,330	(773,938)	0	0	0	173,306		003
537951 SCS Collar 1615 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	27,225	0	1,837.1900	(2,005,087)	0	0	(799,474)		(799,474)	1,205,613	0	0	0	0		003
537952 SCS Collar 1615 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	27,225	0	2,128.6900	(1,889,383)	0	0	(1,025,610)		(1,025,610)	863,773	0	0	0	0		003
537953 SCS Collar 1604 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,285	2,650,999	2,041.3200	301,244	0	0	279,863		279,863	(21,382)	0	0	0	20,441		003
537954 SCS Collar 1604 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,285	0	1,837.1900	(242,856)	0	0	(207,258)		(207,258)	35,598	0	0	0	0		003
537955 SCS Collar 1604 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,285	0	2,426.1100	(110,686)	0	0	(83,683)		(83,683)	27,003	0	0	0	0		003
537956 SCS Collar 1605 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	2,120	4,373,189	2,041.3200	497,029	0	0	461,674		461,674	(35,355)	0	0	0	33,720		003
537957 SCS Collar 1605 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	2,120	0	1,633.0600	(268,652)	0	0	(222,361)		(222,361)	46,291	0	0	0	0		003
537958 SCS Collar 1605 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	2,120	0	2,229.9400	(314,649)	0	0	(272,901)		(272,901)	41,749	0	0	0	0		003
537959 SCS Collar 1606 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,687	9,669,122	2,041.3200	1,594,969	0	0	1,566,026		1,566,026	(28,943)	0	0	0	101,158		003
537960 SCS Collar 1606 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,687	0	1,837.1900	(1,238,078)	0	0	(1,216,828)		(1,216,828)	21,250	0	0	0	0		003
537961 SCS Collar 1606 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,687	0	2,874.3800	(412,193)	0	0	(348,050)		(348,050)	64,143	0	0	0	0		003
537962 SCS Collar 1607 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,724	9,745,934	2,041.3200	1,607,922	0	0	1,578,466		1,578,466	(29,456)	0	0	0	101,961		003
537963 SCS Collar 1607 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,724	0	1,633.0600	(914,831)	0	0	(895,077)		(895,077)	19,754	0	0	0	0		003
537964 SCS Collar 1607 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,724	0	2,535.5200	(748,833)	0	0	(697,832)		(697,832)	51,001	0	0	0	0		003
537965 SCS Collar 1608 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	1,385	2,858,187	2,041.3200	471,652	0	0	462,917		462,917	(8,735)	0	0	0	29,902		003
537966 SCS Collar 1608 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	1,385	0	1,428.9200	(189,450)	0	0	(183,940)		(183,940)	5,510	0	0	0	0		003
537967 SCS Collar 1608 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	1,385	0	2,346.0900	(298,549)	0	0	(287,615)		(287,615)	10,934	0	0	0	0		003
537968 SCS Collar 1616 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	3,141	6,480,445	2,041.3200	355,856	0	0	266,560		266,560	(89,296)	0	0	0	19,996		003
537969 SCS Collar 1616 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	3,141	0	1,837.1900	(231,405)	0	0	(92,241)		(92,241)	139,164	0	0	0	0		003
537970 SCS Collar 1616 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	3,141	0	2,156.4500	(182,749)	0	0	(84,139)		(84,139)	98,610	0	0	0	0		003
537971 SCS Collar 1609 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	71	146,547	2,041.3200	16,662	0	0	15,470		15,470	(1,192)	0	0	0	1,130		003
537972 SCS Collar 1609 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	71	0	1,837.1900	(13,418)	0	0	(11,457)		(11,457)	1,961	0	0	0	0		003
537973 SCS Collar 1609 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	71	0	2,583.2900	(3,750)	0	0	(2,468)		(2,468)	1,281	0	0	0	0		003
537974 SCS Collar 1610 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	50	103,089	2,041.3200	11,722	0	0	10,884		10,884	(838)	0	0	0	795		003
537975 SCS Collar 1610 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	50	0	1,633.0600	(6,330)	0	0	(5,242)		(5,242)	1,089	0	0	0	0		003
537976 SCS Collar 1610 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	50	0	2,325.2700	(5,747)	0	0	(4,697)		(4,697)	1,050	0	0	0	0		003
537980 SCS Collar 1611 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	685	1,413,934	2,143.3900	202,320	0	0	197,117		197,117	(5,203)	0	0	0	14,792		003
537981 SCS Collar 1611 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	685	0	1,837.1900	(180,909)	0	0	(177,939)		(177,939)	2,971	0	0	0	0		003
537982 SCS Collar 1611 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	685	0	3,269.3800	(29,497)	0	0	(20,964)		(20,964)	8,533	0	0	0	0		003
537983 SCS Collar 1612 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	451	930,832	2,143.3900	133,202	0	0	129,768		129,768	(3,434)	0	0	0	9,738		003
537984 SCS Collar 1612 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	451	0	1,735.1200	(102,395)	0	0	(100,516)		(100,516)	1,879	0	0	0	0		003
537985 SCS Collar 1612 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	451	0	2,925.8200	(36,130)	0	0	(29,935)		(29,935)	6,196	0	0	0	0		003
537986 SCS Collar 1613 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	266	548,796	2,143.3900	78,540	0	0	76,507		76,507	(2,034)	0	0	0	5,741		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
537987 SCS Collar 1613 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	11/17/2014	11/14/2019	266	0	1,530.9900	(43,489)	0	0	(42,417)		(42,417)	1,072	0	0	0	0		003
537988 SCS Collar 1613 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	11/17/2014	11/14/2019	266	0	2,593.5000	(38,190)	0	0	(35,167)		(35,167)	3,023	0	0	0	0		003
537989 SCS Collar 1617 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	11/17/2014	11/16/2015	3,174	6,549,171	2,041.3200	359,630	0	0	269,388		269,388	(90,242)	0	0	0	20,208		003
537990 SCS Collar 1617 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	11/17/2014	11/16/2015	3,174	0	1,837.1900	(233,637)	0	0	(93,220)		(93,220)	140,417	0	0	0	0		003
537991 SCS Collar 1617 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	11/17/2014	11/16/2015	3,174	0	2,110.1100	(246,335)	0	0	(146,578)		(146,578)	99,757	0	0	0	0		003
544176 SCS Collar 1624 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	5,227	10,784,386	1,578.1900	(1,104,935)	0	0	(919,826)		(919,826)	185,110	0	0	0	113,950		003
544177 SCS Collar 1624 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	5,227	0	1,972.7400	1,844,486	0	0	1,942,202		1,942,202	97,715	0	0	0	0		003
544178 SCS Collar 1624 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	5,227	0	2,516.6200	(815,032)	0	0	(822,455)		(822,455)	(7,422)	0	0	0	0		003
544183 SCS COLLAR 1630 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,827	3,544,891	1,025.4400	(185,931)	0	0	(41,593)		(41,593)	144,338	0	0	0	11,989		003
544184 SCS COLLAR 1630 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,827	0	1,139.3800	270,345	0	0	388,093		388,093	117,749	0	0	0	0		003
544185 SCS COLLAR 1630 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,827	0	1,265.1600	(111,609)	0	0	(149,408)		(149,408)	(37,799)	0	0	0	0		003
544551 SCS COLLAR 1629 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	87	178,832	1,775.4700	(17,256)	0	0	(12,702)		(12,702)	4,554	0	0	0	1,403		003
544552 SCS COLLAR 1629 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	87	0	1,972.7400	21,555	0	0	22,617		22,617	1,062	0	0	0	0		003
544553 SCS COLLAR 1629 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	87	0	2,329.8100	(9,442)	0	0	(8,436)		(8,436)	1,006	0	0	0	0		003
544556 SCS COLLAR 1628 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	3,260	6,726,646	1,775.4700	(299,504)	0	0	(89,218)		(89,218)	210,286	0	0	0	22,750		003
544557 SCS COLLAR 1628 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	3,260	0	1,972.7400	436,736	0	0	448,930		448,930	12,194	0	0	0	0		003
544558 SCS COLLAR 1628 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	3,260	0	2,078.4800	(252,293)	0	0	(226,282)		(226,282)	26,011	0	0	0	0		003
544559 SCS COLLAR 1627 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	59	0	2,585.4700	(3,058)	0	0	(2,196)		(2,196)	863	0	0	0	0		003
544560 SCS COLLAR 1627 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	59	0	1,972.7400	14,911	0	0	15,342		15,342	432	0	0	0	0		003
544561 SCS COLLAR 1627 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	59	121,313	1,775.4700	(12,042)	0	0	(8,617)		(8,617)	3,425	0	0	0	951		003
544562 SCS COLLAR 1626 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,035	4,197,878	1,775.4700	(187,318)	0	0	(55,678)		(55,678)	131,639	0	0	0	14,197		003
544563 SCS COLLAR 1626 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,035	0	1,972.7400	272,308	0	0	280,162		280,162	7,853	0	0	0	0		003
544564 SCS COLLAR 1626 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,035	0	2,125.6300	(118,869)	0	0	(92,848)		(92,848)	26,021	0	0	0	0		003
544565 SCS COLLAR 1625 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	1,267	2,614,524	1,380.9200	(192,372)	0	0	(156,953)		(156,953)	35,419	0	0	0	27,625		003
544566 SCS COLLAR 1625 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	1,267	0	1,972.7400	447,005	0	0	470,858		470,858	23,853	0	0	0	0		003
544567 SCS COLLAR 1625 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	1,267	0	2,310.4700	(272,933)	0	0	(284,945)		(284,945)	(12,012)	0	0	0	0		003
544568 SCS Collar 1623 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	4,843	9,990,616	1,775.4700	(1,373,867)	0	0	(1,163,818)		(1,163,818)	210,048	0	0	0	105,562		003
544569 SCS Collar 1623 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	4,843	0	1,972.7400	1,710,953	0	0	1,799,246		1,799,246	88,293	0	0	0	0		003
544570 SCS Collar 1623 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/16/2019	4,843	0	2,887.7000	(407,012)	0	0	(365,541)		(365,541)	41,472	0	0	0	0		003
544571 SCS Collar 1622 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	1,561	3,221,092	1,775.4700	(319,828)	0	0	(228,791)		(228,791)	91,037	0	0	0	25,262		003
544572 SCS Collar 1622 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	1,561	0	2,420.5500	(131,616)	0	0	(110,394)		(110,394)	21,222	0	0	0	0		003
544573 SCS Collar 1622 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2017	1,561	0	1,972.7400	395,691	0	0	407,374		407,374	11,683	0	0	0	0		003
544579 SCS Collar 1621 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	12/16/2014	12/14/2015	33,467	69,045,380	1,775.4700	(3,097,004)	0	0	(915,776)		(915,776)	2,181,228	0	0	0	233,516		003
544580 SCS Collar 1621 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	12/16/2014	12/14/2015	33,467	0	1,972.7400	4,621,410	0	0	4,608,019		4,608,019	(13,391)	0	0	0	0		003
544581 SCS Collar 1621 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	12/16/2014	12/14/2015	33,467	0	2,097.4200	(2,442,731)	0	0	(1,983,803)		(1,983,803)	458,928	0	0	0	0		003
544582 SCS COLLAR 1635 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	208	914,918	3,680.6400	(39,485)	0	0	(10,050)		(10,050)	29,435	0	0	0	3,094		003
544583 SCS COLLAR 1635 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	208	0	4,089.6000	67,188	0	0	84,710		84,710	17,522	0	0	0	0		003
544584 SCS COLLAR 1635 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	208	0	4,411.4500	(34,886)	0	0	(39,938)		(39,938)	(5,052)	0	0	0	0		003
544585 SCS COLLAR 1636 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,856	12,558,332	3,680.6400	(542,034)	0	0	(137,942)		(137,942)	404,092	0	0	0	42,473		003
544586 SCS COLLAR 1636 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,856	0	4,089.6000	922,089	0	0	1,162,737		1,162,737	240,648	0	0	0	0		003
544587 SCS COLLAR 1636 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	2,856	0	4,354.2000	(542,548)	0	0	(643,461)		(643,461)	(100,912)	0	0	0	0		003
544588 SCS COLLAR 1637 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	500	2,196,446	3,680.6400	(94,821)	0	0	(24,126)		(24,126)	70,695	0	0	0	7,429		003
544589 SCS COLLAR 1637 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	12/16/2014	12/14/2015	500	0	4,089.6000	161,243	0	0	203,362		203,362	42,119	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
544590 SCS COLLAR 1637 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2015	500	0	4,315.3500	(102,969)	0	0	(124,522)		(124,522)	(21,553)	0	0	0	0		003
544591 SCS COLLAR 1631 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	11,017	20,298,894	1,577.2700	(859,238)	0	0	(277,881)		(277,881)	581,356	0	0	0	68,652		003
544592 SCS COLLAR 1631 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	11,017	0	1,752.5200	1,254,978	0	0	1,678,044		1,678,044	423,066	0	0	0	0		003
544593 SCS COLLAR 1631 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	11,017	0	1,879.5800	(664,342)	0	0	(802,230)		(802,230)	(137,888)	0	0	0	0		003
544594 SCS COLLAR 1632 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	773	1,424,538	1,577.2700	(60,300)	0	0	(19,501)		(19,501)	40,799	0	0	0	4,818		003
544595 SCS COLLAR 1632 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	773	0	1,752.5200	88,072	0	0	117,762		117,762	29,690	0	0	0	0		003
544596 SCS COLLAR 1632 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	773	0	1,901.4800	(39,215)	0	0	(47,931)		(47,931)	(8,716)	0	0	0	0		003
544597 SCS COLLAR 1633 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	1,177	2,168,874	1,577.2700	(91,807)	0	0	(29,691)		(29,691)	62,116	0	0	0	7,335		003
544598 SCS COLLAR 1633 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	1,177	0	1,752.5200	134,091	0	0	179,294		179,294	45,203	0	0	0	0		003
544599 SCS COLLAR 1633 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	1,177	0	1,848.9100	(79,199)	0	0	(105,414)		(105,414)	(26,215)	0	0	0	0		003
544612 SCS COLLAR 1640 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	17,207	1,226,891	67.6800	(51,106)	0	0	(36,470)		(36,470)	14,636	0	0	0	4,149		003
544613 SCS COLLAR 1640 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	17,207	0	75.2000	61,775	0	0	23,593		23,593	(38,182)	0	0	0	0		003
544614 SCS COLLAR 1640 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	17,207	0	79.4100	(33,727)	0	0	(9,286)		(9,286)	24,441	0	0	0	0		003
544615 SCS COLLAR 1639 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	83,112	5,925,864	67.6800	(246,842)	0	0	(176,151)		(176,151)	70,691	0	0	0	20,042		003
544616 SCS COLLAR 1639 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	83,112	0	75.2000	298,371	0	0	113,954		113,954	(184,417)	0	0	0	0		003
544617 SCS COLLAR 1639 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	83,112	0	80.5000	(137,965)	0	0	(35,198)		(35,198)	102,767	0	0	0	0		003
544618 SCS COLLAR 1638 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	7,487	533,802	67.6800	(22,236)	0	0	(15,868)		(15,868)	6,368	0	0	0	1,805		003
544619 SCS COLLAR 1638 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	7,487	0	75.2000	26,877	0	0	10,265		10,265	(16,612)	0	0	0	0		003
544620 SCS COLLAR 1638 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	7,487	0	81.9800	(9,358)	0	0	(2,296)		(2,296)	7,063	0	0	0	0		003
544621 SCS COLLAR 1641 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	37,611	916,951	21.3200	(36,859)	0	0	(13,676)		(13,676)	23,183	0	0	0	3,101		003
544622 SCS COLLAR 1641 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	37,611	0	23.6900	57,168	0	0	57,774		57,774	606	0	0	0	0		003
544623 SCS COLLAR 1641 XLF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	37,611	0	25.2200	(32,721)	0	0	(26,464)		(26,464)	6,258	0	0	0	0		003
544624 SCS COLLAR 1634 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	151	176,259	1,082.2500	(5,702)	0	0	(2,659)		(2,659)	3,043	0	0	0	596		003
544625 SCS COLLAR 1634 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	151	0	1,202.5000	13,267	0	0	5,104		5,104	(8,163)	0	0	0	0		003
544626 SCS COLLAR 1634 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	151	0	1,250.6000	(9,087)	0	0	(2,965)		(2,965)	6,122	0	0	0	0		003
544637 SCS COLLAR 1654 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	15,287	909,116	50.3400	(53,504)	0	0	(29,303)		(29,303)	24,201	0	0	0	3,075		003
544638 SCS COLLAR 1654 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	15,287	0	55.9300	155,316	0	0	130,134		130,134	(25,181)	0	0	0	0		003
544639 SCS COLLAR 1654 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	15,287	0	59.7100	(117,251)	0	0	(94,074)		(94,074)	23,177	0	0	0	0		003
544640 SCS COLLAR 1653 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	4,792	284,963	50.3400	(16,771)	0	0	(9,185)		(9,185)	7,586	0	0	0	964		003
544641 SCS COLLAR 1653 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	4,792	0	55.9300	48,684	0	0	40,791		40,791	(7,893)	0	0	0	0		003
544642 SCS COLLAR 1653 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	4,792	0	60.6800	(34,213)	0	0	(26,920)		(26,920)	7,293	0	0	0	0		003
544643 SCS COLLAR 1657 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	2,906	0	1,082.2500	(110,065)	0	0	(51,326)		(51,326)	58,739	0	0	0	0		003
544644 SCS COLLAR 1657 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	2,906	3,402,473	1,202.5000	256,101	0	0	98,528		98,528	(157,573)	0	0	0	11,507		003
544645 SCS COLLAR 1657 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	2,906	0	1,235.5700	(194,618)	0	0	(67,771)		(67,771)	126,847	0	0	0	0		003
544647 SCS COLLAR 1662 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	87,037	0	50.3400	(304,631)	0	0	(166,839)		(166,839)	137,792	0	0	0	0		003
544648 SCS COLLAR 1662 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	87,037	5,176,112	55.9300	884,300	0	0	740,928		740,928	(143,371)	0	0	0	17,506		003
544649 SCS COLLAR 1662 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	12/16/2014	12/14/2015	87,037	0	60.1200	(647,558)	0	0	(515,590)		(515,590)	131,968	0	0	0	0		003
544651 SCS COLLAR 1650 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	857	833,376	818.9800	(48,361)	0	0	(9,236)		(9,236)	39,125	0	0	0	2,819		003
544652 SCS COLLAR 1650 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	857	0	909.9800	66,301	0	0	67,702		67,702	1,401	0	0	0	0		003
544653 SCS COLLAR 1650 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	857	0	1,019.1800	(24,523)	0	0	(15,808)		(15,808)	8,715	0	0	0	0		003
544654 SCS COLLAR 1651 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	8,853	8,607,273	818.9800	(499,483)	0	0	(95,390)		(95,390)	404,093	0	0	0	29,110		003
544655 SCS COLLAR 1651 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	8,853	0	909.9800	684,775	0	0	699,246		699,246	14,471	0	0	0	0		003

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
544656 SCS COLLAR 1651 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	8,853	0	1,007.3500	(297,370)	0	0	(200,268)		(200,268)	97,102	0	0	0	0		003
544657 SCS COLLAR 1652 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	1,155	1,122,920	818.9800	(65,163)	0	0	(12,445)		(12,445)	52,719	0	0	0	3,798		003
544658 SCS COLLAR 1652 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	1,155	0	909.9800	89,337	0	0	91,225		91,225	1,888	0	0	0	0		003
544659 SCS COLLAR 1652 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	12/16/2014	12/14/2015	1,155	0	994.6100	(42,976)	0	0	(32,152)		(32,152)	10,824	0	0	0	0		003
544666 SCS COLLAR 1642 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2017	1,947	0	2,207.3000	(291,980)	0	0	(278,752)		(278,752)	13,228	0	0	0	0		003
544667 SCS COLLAR 1642 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2017	1,947	0	1,972.7400	506,098	0	0	507,895		507,895	1,797	0	0	0	0		003
544668 SCS COLLAR 1642 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	12/16/2014	12/14/2017	1,947	4,015,908	1,578.1900	(283,629)	0	0	(186,285)		(186,285)	97,344	0	0	0	31,495		003
544679 SCS COLLAR 1660 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	12/16/2014	12/14/2015	37,301	0	1,244.1900	(1,742,335)	0	0	(2,409,745)		(2,409,745)	(667,410)	0	0	0	0		003
544680 SCS COLLAR 1660 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	12/16/2014	12/14/2015	37,301	0	1,139.3700	3,548,828	0	0	5,121,043		5,121,043	1,572,215	0	0	0	0		003
544681 SCS COLLAR 1660 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	12/16/2014	12/14/2015	37,301	46,773,626	1,025.4300	(2,397,716)	0	0	(548,769)		(548,769)	1,848,947	0	0	0	158,191		003
544682 SCS COLLAR 1647 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	1,893	0	1,395.5100	(268,277)	0	0	(349,214)		(349,214)	(80,937)	0	0	0	0		003
544683 SCS COLLAR 1647 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	1,893	0	1,139.3800	458,273	0	0	567,957		567,957	109,684	0	0	0	0		003
544684 SCS COLLAR 1647 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	1,893	2,373,900	797.5600	(205,785)	0	0	(159,432)		(159,432)	46,352	0	0	0	25,083		003
544685 SCS COLLAR 1646 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	10,021	12,566,148	911.5000	(1,475,031)	0	0	(1,155,466)		(1,155,466)	319,565	0	0	0	132,776		003
544686 SCS COLLAR 1646 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	10,021	0	1,139.3800	2,425,950	0	0	3,006,462		3,006,462	580,512	0	0	0	0		003
544687 SCS COLLAR 1646 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	10,021	0	1,539.9800	(1,034,496)	0	0	(1,352,434)		(1,352,434)	(317,938)	0	0	0	0		003
544688 SCS COLLAR 1644 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	3,591	4,502,374	911.5000	(362,000)	0	0	(223,577)		(223,577)	138,424	0	0	0	35,310		003
544689 SCS COLLAR 1644 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	3,591	0	1,139.3800	632,190	0	0	802,537		802,537	170,347	0	0	0	0		003
544690 SCS COLLAR 1644 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	3,591	0	1,326.6900	(344,227)	0	0	(445,835)		(445,835)	(101,608)	0	0	0	0		003
544691 SCS COLLAR 1645 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	7,113	8,918,905	1,025.4400	(1,367,268)	0	0	(1,084,335)		(1,084,335)	282,932	0	0	0	94,239		003
544692 SCS COLLAR 1645 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	7,113	0	1,139.3800	1,722,616	0	0	2,133,854		2,133,854	411,237	0	0	0	0		003
544693 SCS COLLAR 1645 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	7,113	0	1,785.8600	(414,668)	0	0	(535,885)		(535,885)	(121,217)	0	0	0	0		003
544694 SCS COLLAR 1643 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	2,219	2,782,205	1,025.4400	(313,555)	0	0	(203,896)		(203,896)	109,659	0	0	0	21,820		003
544695 SCS COLLAR 1643 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	2,219	0	1,139.3800	390,657	0	0	495,922		495,922	105,265	0	0	0	0		003
544696 SCS COLLAR 1643 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	2,219	0	1,479.7100	(122,853)	0	0	(151,191)		(151,191)	(28,339)	0	0	0	0		003
544697 SCS COLLAR 1649 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	116	145,274	1,025.4400	(16,355)	0	0	(10,646)		(10,646)	5,709	0	0	0	1,139		003
544698 SCS COLLAR 1649 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	116	0	1,173.5600	18,523	0	0	23,531		23,531	5,008	0	0	0	0		003
544699 SCS COLLAR 1649 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/14/2017	116	0	1,491.1000	(6,138)	0	0	(7,522)		(7,522)	(1,384)	0	0	0	0		003
544700 SCS COLLAR 1648 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	268	335,669	854.5300	(33,983)	0	0	(26,504)		(26,504)	7,479	0	0	0	3,547		003
544701 SCS COLLAR 1648 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	268	0	1,196.3400	58,281	0	0	72,621		72,621	14,339	0	0	0	0		003
544702 SCS COLLAR 1648 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	268	0	1,557.4100	(26,531)	0	0	(34,723)		(34,723)	(8,192)	0	0	0	0		003
544703 SCS COLLAR 1656 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	702	0	968.4700	(118,381)	0	0	(93,486)		(93,486)	24,895	0	0	0	0		003
544704 SCS COLLAR 1656 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	702	0	1,196.3400	152,947	0	0	190,481		190,481	37,534	0	0	0	0		003
544705 SCS COLLAR 1656 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	702	880,445	1,790.6400	(40,422)	0	0	(52,277)		(52,277)	(11,855)	0	0	0	9,303		003
544706 SCS COLLAR 1658 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	1,120	0	1,025.4400	(214,844)	0	0	(170,732)		(170,732)	44,112	0	0	0	0		003
544707 SCS COLLAR 1658 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	1,120	1,404,309	1,196.3400	244,062	0	0	303,816		303,816	59,754	0	0	0	14,838		003
544708 SCS COLLAR 1658 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	1,120	0	2,004.2800	(38,559)	0	0	(48,994)		(48,994)	(10,435)	0	0	0	0		003
544710 SCS COLLAR 1661 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	539	1,112,740	1,676.8300	(132,362)	0	0	(111,434)		(111,434)	20,928	0	0	0	11,757		003
544711 SCS COLLAR 1661 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	539	0	2,925.7700	(42,431)	0	0	(37,524)		(37,524)	4,907	0	0	0	0		003
544712 SCS COLLAR 1661 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	539	0	2,071.3800	167,005	0	0	174,814		174,814	7,810	0	0	0	0		003
544713 SCS COLLAR 1659 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	188	0	1,479.5600	(33,816)	0	0	(27,912)		(27,912)	5,904	0	0	0	0		003
544714 SCS COLLAR 1659 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	188	387,995	2,071.3800	58,153	0	0	60,954		60,954	2,801	0	0	0	4,100		003
544715 SCS COLLAR 1659 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	188	0	2,565.7500	(27,053)	0	0	(27,021)		(27,021)	32	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
544716 SCS COLLAR 1655 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	642	1,325,041	1,775.4700	(181,751)	0	0	(154,355)		(154,355)	27,397	0	0	0	14,001		003
544717 SCS COLLAR 1655 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	642	0	2,071.3800	199,157	0	0	208,166		208,166	9,010	0	0	0	0		003
544718 SCS COLLAR 1655 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	12/16/2014	12/16/2019	642	0	3,301.5800	(26,679)	0	0	(19,629)		(19,629)	7,050	0	0	0	0		003
544802 SCS COLLAR 1663 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	12/16/2014	12/14/2015	5,070	0	1,025.4300	(325,869)	0	0	(74,594)		(74,594)	251,276	0	0	0	0		003
544803 SCS COLLAR 1663 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	12/16/2014	12/14/2015	5,070	6,357,911	1,139.3700	482,390	0	0	696,100		696,100	213,710	0	0	0	21,503		003
544804 SCS COLLAR 1663 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	12/16/2014	12/14/2015	5,070	0	1,232.8000	(259,854)	0	0	(362,212)		(362,212)	(102,358)	0	0	0	0		003
550183 SCS COLLAR 1664 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	25,069	51,720,887	2,114.2200	0	(1,721,765)	0	(1,476,058)		(1,476,058)	245,707	0	0	0	190,468		003
550184 SCS COLLAR 1664 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	25,069	0	1,992.6700	0	3,292,863	0	3,288,216		3,288,216	(4,647)	0	0	0	0		003
550185 SCS COLLAR 1664 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	25,069	0	1,793.4000	0	(2,276,550)	0	(887,603)		(887,603)	1,388,948	0	0	0	0		003
550186 SCS COLLAR 1665 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	1,694	3,495,340	2,449.1900	0	(139,654)	0	(117,676)		(117,676)	21,977	0	0	0	27,912		003
550187 SCS COLLAR 1665 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	1,694	0	1,992.6700	0	424,111	0	433,881		433,881	9,770	0	0	0	0		003
550188 SCS COLLAR 1665 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	1,694	0	1,793.4000	0	(363,899)	0	(265,996)		(265,996)	97,903	0	0	0	0		003
550189 SCS COLLAR 1666 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	3,130	6,457,474	2,221.8300	0	(464,269)	0	(451,114)		(451,114)	13,154	0	0	0	51,566		003
550190 SCS COLLAR 1666 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	3,130	0	1,992.6700	0	782,962	0	801,574		801,574	18,611	0	0	0	0		003
550191 SCS COLLAR 1666 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	3,130	0	1,594.1400	0	(465,458)	0	(323,843)		(323,843)	141,615	0	0	0	0		003
550192 SCS COLLAR 1667 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	3,329	6,868,510	2,923.6500	0	(267,834)	0	(244,964)		(244,964)	22,871	0	0	0	73,217		003
550193 SCS COLLAR 1667 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	3,329	0	1,992.6700	0	1,157,963	0	1,219,740		1,219,740	61,777	0	0	0	0		003
550194 SCS COLLAR 1667 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	3,329	0	1,793.4000	0	(1,019,435)	0	(832,106)		(832,106)	187,329	0	0	0	0		003
550195 SCS COLLAR 1668 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	4,431	9,141,102	2,527.1000	0	(693,499)	0	(705,293)		(705,293)	(11,793)	0	0	0	97,442		003
550196 SCS COLLAR 1668 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	4,431	0	1,992.6700	0	1,538,929	0	1,623,319		1,623,319	84,390	0	0	0	0		003
550197 SCS COLLAR 1668 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	4,431	0	1,594.1400	0	(1,017,519)	0	(813,150)		(813,150)	204,369	0	0	0	0		003
550198 SCS COLLAR 1669 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	1,065	2,198,048	2,307.3100	0	(234,091)	0	(246,161)		(246,161)	(12,070)	0	0	0	23,431		003
550199 SCS COLLAR 1669 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	1,065	0	1,992.6700	0	369,749	0	390,337		390,337	20,589	0	0	0	0		003
550200 SCS COLLAR 1669 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	1,065	0	1,394.8700	0	(177,038)	0	(138,003)		(138,003)	39,036	0	0	0	0		003
550201 SCS COLLAR 1670 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	1,938	3,997,484	2,140.3300	0	(33,365)	0	(90,885)		(90,885)	(57,520)	0	0	0	14,721		003
550202 SCS COLLAR 1670 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	1,938	0	1,992.6700	0	33,365	0	254,145		254,145	220,779	0	0	0	0		003
550203 SCS COLLAR 1670 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2016	1,938	0	1,793.4000	0	(33,365)	0	(68,602)		(68,602)	(35,237)	0	0	0	0		003
550204 SCS COLLAR 1671 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	56	115,959	2,623.7500	0	(2,813)	0	(2,030)		(2,030)	783	0	0	0	926		003
550205 SCS COLLAR 1671 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	56	0	1,992.6700	0	14,084	0	14,395		14,395	311	0	0	0	0		003
550206 SCS COLLAR 1671 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	56	0	1,793.4000	0	(12,058)	0	(8,825)		(8,825)	3,233	0	0	0	0		003
550207 SCS COLLAR 1672 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	102	210,175	2,322.0600	0	(11,797)	0	(10,856)		(10,856)	941	0	0	0	1,678		003
550208 SCS COLLAR 1672 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	102	0	1,992.6700	0	25,506	0	26,089		26,089	583	0	0	0	0		003
550209 SCS COLLAR 1672 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/16/2018	102	0	1,594.1400	0	(15,134)	0	(10,540)		(10,540)	4,594	0	0	0	0		003
550214 SCS COLLAR 1674 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	387	798,254	3,333.1400	0	(14,885)	0	(11,960)		(11,960)	2,925	0	0	0	8,509		003
550215 SCS COLLAR 1674 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	387	0	2,092.3000	0	118,087	0	123,590		123,590	5,502	0	0	0	0		003
550216 SCS COLLAR 1674 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	387	0	1,793.4000	0	(118,231)	0	(96,707)		(96,707)	21,523	0	0	0	0		003
550217 SCS COLLAR 1675 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	329	679,190	2,941.1800	0	(25,695)	0	(23,348)		(23,348)	2,346	0	0	0	7,240		003
550218 SCS COLLAR 1675 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	329	0	2,092.3000	0	100,382	0	105,156		105,156	4,774	0	0	0	0		003
550219 SCS COLLAR 1675 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	329	0	1,693.7700	0	(87,474)	0	(70,831)		(70,831)	16,643	0	0	0	0		003
550220 SCS COLLAR 1676 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	158	325,101	2,564.9600	0	(23,213)	0	(23,425)		(23,425)	(212)	0	0	0	3,465		003
550221 SCS COLLAR 1676 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	158	0	2,092.3000	0	47,983	0	50,334		50,334	2,352	0	0	0	0		003
550222 SCS COLLAR 1676 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2015	01/14/2020	158	0	1,494.5000	0	(30,890)	0	(24,425)		(24,425)	6,466	0	0	0	0		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
550223 SCS COLLAR 1677 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,325	4,796,774	2,094.1000	0	(83,910)	0	(160,547)		(160,547)	(76,637)	0	0	0	17,665		003
550224 SCS COLLAR 1677 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,325	0	1,992.6700	0	83,910	0	304,960		304,960	221,050	0	0	0	0		003
550225 SCS COLLAR 1677 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,325	0	1,793.4000	0	(83,910)	0	(82,319)		(82,319)	1,591	0	0	0	0		003
550226 SCS COLLAR 1678 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	158	326,134	2,355.1400	0	(16,794)	0	(15,141)		(15,141)	1,653	0	0	0	2,604		003
550227 SCS COLLAR 1678 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	158	0	1,992.6700	0	39,558	0	40,484		40,484	926	0	0	0	0		003
550228 SCS COLLAR 1678 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	158	0	1,793.4000	0	(33,959)	0	(24,819)		(24,819)	9,140	0	0	0	0		003
550229 SCS COLLAR 1679 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	103	212,247	2,158.4600	0	(17,706)	0	(17,656)		(17,656)	50	0	0	0	1,695		003
550230 SCS COLLAR 1679 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	103	0	1,992.6700	0	25,724	0	26,347		26,347	623	0	0	0	0		003
550231 SCS COLLAR 1679 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	103	0	1,594.1400	0	(15,304)	0	(10,644)		(10,644)	4,659	0	0	0	0		003
550232 SCS COLLAR 1680 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	152	313,710	2,691.7000	0	(18,200)	0	(17,823)		(17,823)	377	0	0	0	3,344		003
550233 SCS COLLAR 1680 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	152	0	1,992.6700	0	52,837	0	55,711		55,711	2,874	0	0	0	0		003
550234 SCS COLLAR 1680 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	152	0	1,793.4000	0	(46,599)	0	(38,006)		(38,006)	8,593	0	0	0	0		003
550266 SCS COLLAR 1681 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	01/15/2015	01/16/2018	4,192	5,255,959	1,154.7100	0	733,518	0	915,173		915,173	181,655	0	0	0	41,971		003
550267 SCS COLLAR 1681 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	01/15/2015	01/16/2018	4,192	0	923.7700	0	(440,111)	0	(284,789)		(284,789)	155,322	0	0	0	0		003
550268 SCS COLLAR 1681 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	01/15/2015	01/16/2018	4,192	0	1,339.1200	0	(407,291)	0	(517,354)		(517,354)	(110,063)	0	0	0	0		003
550269 SCS COLLAR 1682 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	01/15/2015	01/16/2018	2,492	3,125,341	1,490.9600	0	(135,013)	0	(172,685)		(172,685)	(37,671)	0	0	0	24,957		003
550270 SCS COLLAR 1682 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	01/15/2015	01/16/2018	2,492	0	1,154.7100	0	433,678	0	544,187		544,187	110,509	0	0	0	0		003
550271 SCS COLLAR 1682 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	01/15/2015	01/16/2018	2,492	0	1,039.2400	0	(366,383)	0	(247,616)		(247,616)	118,767	0	0	0	0		003
550272 SCS COLLAR 1683 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	30,414	38,137,197	1,265.5600	0	(1,368,313)	0	(1,770,230)		(1,770,230)	(401,917)	0	0	0	140,445		003
550273 SCS COLLAR 1683 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	30,414	0	1,154.7100	0	2,913,939	0	3,945,862		3,945,862	1,031,924	0	0	0	0		003
550274 SCS COLLAR 1683 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	30,414	0	1,039.2400	0	(2,041,369)	0	(614,421)		(614,421)	1,426,948	0	0	0	0		003
550275 SCS COLLAR 1684 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	4,879	6,118,197	1,793.4900	0	(283,527)	0	(374,859)		(374,859)	(91,332)	0	0	0	65,218		003
550276 SCS COLLAR 1684 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	4,879	0	1,154.7100	0	1,181,486	0	1,440,331		1,440,331	258,845	0	0	0	0		003
550277 SCS COLLAR 1684 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	4,879	0	1,039.2400	0	(1,007,789)	0	(777,664)		(777,664)	230,125	0	0	0	0		003
550278 SCS COLLAR 1685 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	8,498	10,656,349	1,546.6200	0	(893,166)	0	(1,158,743)		(1,158,743)	(265,578)	0	0	0	113,594		003
550279 SCS COLLAR 1685 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	8,498	0	923.7700	0	(1,351,051)	0	(1,027,199)		(1,027,199)	323,852	0	0	0	0		003
550280 SCS COLLAR 1685 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	8,498	0	1,154.7100	0	2,052,921	0	2,508,691		2,508,691	455,770	0	0	0	0		003
550281 SCS COLLAR 1686 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	1,049	1,315,076	1,399.2800	0	(152,803)	0	(195,591)		(195,591)	(42,788)	0	0	0	14,018		003
550282 SCS COLLAR 1686 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	1,049	0	1,154.7100	0	252,937	0	309,592		309,592	56,655	0	0	0	0		003
550283 SCS COLLAR 1686 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	1,049	0	808.3000	0	(123,742)	0	(92,840)		(92,840)	30,902	0	0	0	0		003
550284 SCS COLLAR 1687 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,155	2,701,823	1,285.0800	0	(83,277)	0	(104,123)		(104,123)	(20,845)	0	0	0	9,950		003
550285 SCS COLLAR 1687 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,155	0	1,154.7100	0	206,416	0	279,545		279,545	73,129	0	0	0	0		003
550286 SCS COLLAR 1687 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,155	0	1,039.2400	0	(144,642)	0	(43,529)		(43,529)	101,113	0	0	0	0		003
550291 SCS COLLAR 1689 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	594	744,956	1,999.6100	0	(20,270)	0	(27,659)		(27,659)	(7,388)	0	0	0	7,941		003
550292 SCS COLLAR 1689 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	594	0	1,039.2400	0	(122,400)	0	(94,689)		(94,689)	27,711	0	0	0	0		003
550293 SCS COLLAR 1689 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	594	0	1,212.4400	0	129,298	0	158,431		158,431	29,133	0	0	0	0		003
550294 SCS COLLAR 1690 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	494	618,987	981.5000	0	(89,574)	0	(68,806)		(68,806)	20,768	0	0	0	6,598		003
550295 SCS COLLAR 1690 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	494	0	1,212.4400	0	107,276	0	131,641		131,641	24,365	0	0	0	0		003
550296 SCS COLLAR 1690 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	494	0	1,792.3400	0	(28,813)	0	(38,031)		(38,031)	(9,218)	0	0	0	0		003
550297 SCS COLLAR 1691 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	133	166,149	1,560.4700	0	(13,539)	0	(17,517)		(17,517)	(3,978)	0	0	0	1,771		003
550298 SCS COLLAR 1691 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	133	0	1,212.4400	0	28,741	0	35,335		35,335	6,594	0	0	0	0		003
550299 SCS COLLAR 1691 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	133	0	866.0300	0	(18,184)	0	(13,769)		(13,769)	4,416	0	0	0	0		003
550300 SCS COLLAR 1692 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	3,515	4,407,838	1,039.2400	0	(235,973)	0	(71,014)		(71,014)	164,960	0	0	0	16,232		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
550301 SCS COLLAR 1692 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	3,515	0	1,154.7100	0	336,718	0	456,057		456,057	119,338	0	0	0	0		003
550302 SCS COLLAR 1692 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	3,515	0	1,252.6300	0	(174,247)	0	(229,397)		(229,397)	(55,150)	0	0	0	0		003
550303 SCS COLLAR 1693 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	97	121,625	1,154.7100	0	16,854	0	21,177		21,177	4,323	0	0	0	971		003
550304 SCS COLLAR 1693 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	97	0	923.7700	0	(10,156)	0	(6,590)		(6,590)	3,566	0	0	0	0		003
550305 SCS COLLAR 1693 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/16/2018	97	0	1,293.6200	0	(10,678)	0	(13,967)		(13,967)	(3,289)	0	0	0	0		003
550307 SCS COLLAR 1694 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	262	327,955	1,154.7100	0	63,303	0	77,207		77,207	13,904	0	0	0	3,496		003
550308 SCS COLLAR 1694 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	262	0	1,039.2400	0	(54,023)	0	(41,686)		(41,686)	12,338	0	0	0	0		003
550309 SCS COLLAR 1694 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2020	262	0	1,658.5100	0	(21,203)	0	(27,683)		(27,683)	(6,480)	0	0	0	0		003
550319 SCS COLLAR 1695 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,234	9,824,220	3,680.6800	0	(419,312)	0	(134,073)		(134,073)	285,239	0	0	0	36,179		003
550320 SCS COLLAR 1695 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,234	0	4,089.6500	0	712,557	0	950,911		950,911	238,354	0	0	0	0		003
550321 SCS COLLAR 1695 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	2,234	0	4,347.3000	0	(422,283)	0	(560,215)		(560,215)	(137,932)	0	0	0	0		003
550322 SCS COLLAR 1696 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	305	1,341,720	3,680.6800	0	(57,254)	0	(18,311)		(18,311)	38,944	0	0	0	4,941		003
550323 SCS COLLAR 1696 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	305	0	4,089.6500	0	97,337	0	129,868		129,868	32,531	0	0	0	0		003
550324 SCS COLLAR 1696 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	305	0	4,308.4400	0	(62,683)	0	(83,820)		(83,820)	(21,137)	0	0	0	0		003
550325 SCS COLLAR 1697 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	159	699,885	4,404.1400	0	(26,497)	0	(34,614)		(34,614)	(8,116)	0	0	0	2,577		003
550326 SCS COLLAR 1697 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	159	0	3,680.6800	0	(29,878)	0	(9,551)		(9,551)	20,327	0	0	0	0		003
550327 SCS COLLAR 1697 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	159	0	4,089.6500	0	50,752	0	67,743		67,743	16,991	0	0	0	0		003
550328 SCS COLLAR 1698 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	6,371	454,263	72.8900	0	(22,108)	0	(32,003)		(32,003)	(9,895)	0	0	0	1,673		003
550329 SCS COLLAR 1698 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	6,371	0	88.6300	0	(9,238)	0	(714)		(714)	8,524	0	0	0	0		003
550330 SCS COLLAR 1698 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	6,371	0	80.9900	0	26,886	0	2,907		2,907	(23,980)	0	0	0	0		003
550331 SCS COLLAR 1699 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	54,476	3,884,129	72.8900	0	(189,031)	0	(273,635)		(273,635)	(84,603)	0	0	0	14,304		003
550332 SCS COLLAR 1699 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	54,476	0	80.9900	0	229,888	0	24,853		24,853	(205,035)	0	0	0	0		003
550333 SCS COLLAR 1699 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	54,476	0	86.8600	0	(102,959)	0	(8,230)		(8,230)	94,730	0	0	0	0		003
550336 SCS COLLAR 1700 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	4,717	336,296	85.7600	0	(10,424)	0	(865)		(865)	9,559	0	0	0	1,238		003
550337 SCS COLLAR 1700 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	4,717	0	72.8900	0	(16,367)	0	(23,692)		(23,692)	(7,325)	0	0	0	0		003
550338 SCS COLLAR 1700 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	4,717	0	80.9900	0	19,857	0	2,152		2,152	(17,705)	0	0	0	0		003
550340 SCS COLLAR 1701 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	39,724	968,477	24.7500	0	(35,355)	0	(40,423)		(40,423)	(5,069)	0	0	0	3,567		003
550341 SCS COLLAR 1701 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	39,724	0	20.8900	0	(42,505)	0	(15,333)		(15,333)	27,172	0	0	0	0		003
550342 SCS COLLAR 1701 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	39,724	0	23.2100	0	64,751	0	76,910		76,910	12,159	0	0	0	0		003
550343 SCS COLLAR 1702 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	4,438	108,192	24.4900	0	(4,305)	0	(5,106)		(5,106)	(802)	0	0	0	398		003
550344 SCS COLLAR 1702 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	4,438	0	23.2100	0	7,189	0	8,592		8,592	1,403	0	0	0	0		003
550345 SCS COLLAR 1702 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568...	01/15/2015	01/14/2016	4,438	0	20.8900	0	(4,748)	0	(1,713)		(1,713)	3,035	0	0	0	0		003
550354 SCS COLLAR 1703 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	9,336	17,201,164	1,570.4700	0	(710,281)	0	(270,162)		(270,162)	440,119	0	0	0	63,345		003
550355 SCS COLLAR 1703 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	9,336	0	1,744.9700	0	1,013,327	0	1,538,574		1,538,574	525,247	0	0	0	0		003
550356 SCS COLLAR 1703 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	9,336	0	1,850.5400	0	(533,084)	0	(899,799)		(899,799)	(366,715)	0	0	0	0		003
550357 SCS COLLAR 1704 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	780	758,582	863.9700	0	(41,196)	0	(16,432)		(16,432)	24,765	0	0	0	2,794		003
550358 SCS COLLAR 1704 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	780	0	1,032.9300	0	(30,039)	0	(14,216)		(14,216)	15,823	0	0	0	0		003
550359 SCS COLLAR 1704 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	780	0	959.9700	0	57,675	0	39,094		39,094	(18,581)	0	0	0	0		003
550360 SCS COLLAR 1705 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	5,587	5,431,604	863.9700	0	(294,974)	0	(117,654)		(117,654)	177,320	0	0	0	20,002		003
550361 SCS COLLAR 1705 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	5,587	0	1,046.3700	0	(193,689)	0	(81,699)		(81,699)	111,989	0	0	0	0		003
550362 SCS COLLAR 1705 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	5,587	0	959.9700	0	412,964	0	279,922		279,922	(133,041)	0	0	0	0		003
550363 SCS COLLAR 1706 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	576	560,074	959.9700	0	42,582	0	28,864		28,864	(13,718)	0	0	0	2,063		003
550364 SCS COLLAR 1706 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86...	01/15/2015	01/14/2016	576	0	863.9700	0	(30,416)	0	(12,132)		(12,132)	18,284	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
550365 SCS COLLAR 1706 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.01/15/2015	.01/14/2016	576	0	1,060.7700	0	(16,942)	0	(6,604)		(6,604)	10,338	0	0	0	0		003
550369 SCS COLLAR 1707 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	645	1,188,908	1,744.9700	0	65,987	0	106,342		106,342	40,356	0	0	0	4,378		003
550370 SCS COLLAR 1707 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	645	0	1,570.4700	0	(53,488)	0	(18,673)		(18,673)	34,815	0	0	0	0		003
550371 SCS COLLAR 1707 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	645	0	1,881.0800	0	(22,185)	0	(51,504)		(51,504)	(29,319)	0	0	0	0		003
550372 SCS COLLAR 1708 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	841	1,548,960	1,832.2200	0	(42,834)	0	(90,019)		(90,019)	(47,185)	0	0	0	5,704		003
550373 SCS COLLAR 1708 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	841	0	1,570.4700	0	(69,686)	0	(24,328)		(24,328)	45,358	0	0	0	0		003
550374 SCS COLLAR 1708 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	841	0	1,744.9700	0	85,970	0	138,548		138,548	52,578	0	0	0	0		003
550375 SCS COLLAR 1709 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	3,827	227,593	41.6300	0	(9,835)	0	(3,138)		(3,138)	6,697	0	0	0	838		003
550376 SCS COLLAR 1709 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	3,827	0	46.2500	0	41,141	0	63,005		63,005	21,864	0	0	0	0		003
550377 SCS COLLAR 1709 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	3,827	0	49.1400	0	(32,836)	0	(54,014)		(54,014)	(21,178)	0	0	0	0		003
550378 SCS COLLAR 1710 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	6,724	399,896	46.2500	0	72,286	0	110,703		110,703	38,417	0	0	0	1,473		003
550379 SCS COLLAR 1710 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	6,724	0	41.6300	0	(17,282)	0	(5,514)		(5,514)	11,768	0	0	0	0		003
550380 SCS COLLAR 1710 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	6,724	0	48.3300	0	(60,653)	0	(99,244)		(99,244)	(38,591)	0	0	0	0		003
550381 SCS COLLAR 1711 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	91,070	5,415,949	41.6300	0	(234,051)	0	(74,678)		(74,678)	159,372	0	0	0	19,945		003
550382 SCS COLLAR 1711 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	91,070	0	46.2500	0	979,005	0	1,499,298		1,499,298	520,293	0	0	0	0		003
550383 SCS COLLAR 1711 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.01/15/2015	.01/14/2016	91,070	0	49.0300	0	(804,150)	0	(1,293,277)		(1,293,277)	(489,127)	0	0	0	0		003
550384 SCS COLLAR 1712 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	2,875	3,366,044	1,259.0000	0	0	0	63,731		63,731	63,731	0	0	0	12,396		003
550385 SCS COLLAR 1712 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	2,875	0	1,133.1000	0	(51,109)	0	(102,978)		(102,978)	(51,869)	0	0	0	0		003
550386 SCS COLLAR 1712 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	2,875	0	1,298.0300	0	0	0	(43,459)		(43,459)	(43,459)	0	0	0	0		003
550387 SCS COLLAR 1713 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	1,310	1,533,741	1,259.0000	0	0	0	29,039		29,039	29,039	0	0	0	5,648		003
550388 SCS COLLAR 1713 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	1,310	0	1,286.0700	0	0	0	(22,239)		(22,239)	(22,239)	0	0	0	0		003
550389 SCS COLLAR 1713 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.01/15/2015	.01/14/2016	1,310	0	1,133.1000	0	(29,863)	0	(46,922)		(46,922)	(17,059)	0	0	0	0		003
557307 SCS COLLAR 1747 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	97	121,519	982.3600	0	(15,219)	0	(13,735)		(13,735)	1,484	0	0	0	1,307		003
557308 SCS COLLAR 1747 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	97	0	1,227.9600	0	25,736	0	25,472		25,472	(264)	0	0	0	0		003
557309 SCS COLLAR 1747 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	97	0	1,568.2200	0	(13,500)	0	(12,949)		(12,949)	551	0	0	0	0		003
557310 SCS COLLAR 1746 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	156	196,065	1,105.1600	0	(32,024)	0	(29,125)		(29,125)	2,898	0	0	0	2,109		003
557311 SCS COLLAR 1746 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	156	0	1,227.9600	0	41,577	0	41,099		41,099	(479)	0	0	0	0		003
557312 SCS COLLAR 1746 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	156	0	1,768.1300	0	(14,366)	0	(13,282)		(13,282)	1,084	0	0	0	0		003
557313 SCS COLLAR 1745 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	4,904	6,149,468	1,105.1600	0	(295,422)	0	(176,416)		(176,416)	119,006	0	0	0	24,461		003
557314 SCS COLLAR 1745 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	4,904	0	1,227.9600	0	440,681	0	419,039		419,039	(21,643)	0	0	0	0		003
557315 SCS COLLAR 1745 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	4,904	0	1,309.7400	0	(246,872)	0	(210,179)		(210,179)	36,693	0	0	0	0		003
557316 SCS COLLAR 1744 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	520	651,504	920.9700	0	(70,359)	0	(63,363)		(63,363)	6,996	0	0	0	7,009		003
557317 SCS COLLAR 1744 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	520	0	1,289.3500	0	124,477	0	122,133		122,133	(2,344)	0	0	0	0		003
557318 SCS COLLAR 1744 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	520	0	1,681.4400	0	(57,386)	0	(53,951)		(53,951)	3,434	0	0	0	0		003
557319 SCS COLLAR 1743 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	541	678,054	1,043.7600	0	(97,111)	0	(88,225)		(88,225)	8,886	0	0	0	7,295		003
557320 SCS COLLAR 1743 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	541	0	1,289.3500	0	129,744	0	127,112		127,112	(2,632)	0	0	0	0		003
557321 SCS COLLAR 1743 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	541	0	1,912.6600	0	(36,035)	0	(32,543)		(32,543)	3,492	0	0	0	0		003
557322 SCS COLLAR 1742 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	279	350,260	1,105.1600	0	(57,047)	0	(52,031)		(52,031)	5,016	0	0	0	3,768		003
557323 SCS COLLAR 1742 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	279	0	1,289.3500	0	67,080	0	65,662		65,662	(1,418)	0	0	0	0		003
557324 SCS COLLAR 1742 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	279	0	2,108.1500	0	(11,790)	0	(10,766)		(10,766)	1,024	0	0	0	0		003
557328 SCS COLLAR 1739 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	3,241	4,064,244	1,105.1600	0	(195,118)	0	(116,595)		(116,595)	78,523	0	0	0	16,166		003
557329 SCS COLLAR 1739 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	3,241	0	1,227.9600	0	291,478	0	276,947		276,947	(14,531)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
557330 SCS COLLAR 1739 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/16/2016	3,241	0	1,341.7900	0	(125,919)	0	(98,976)		(98,976)	26,943	0	0	0	0		003
557331 SCS COLLAR 1737 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	11,975	15,016,260	982.3600	0	(1,878,669)	0	(1,697,209)		(1,697,209)	181,460	0	0	0	161,558		003
557332 SCS COLLAR 1737 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	11,975	0	1,227.9600	0	3,183,246	0	3,147,637		3,147,637	(35,609)	0	0	0	0		003
557333 SCS COLLAR 1737 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	11,975	0	1,661.4200	0	(1,379,902)	0	(1,301,154)		(1,301,154)	78,748	0	0	0	0		003
557334 SCS COLLAR 1736 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	7,442	9,332,444	1,105.1600	0	(1,522,354)	0	(1,386,308)		(1,386,308)	136,047	0	0	0	100,407		003
557335 SCS COLLAR 1736 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	7,442	0	1,227.9600	0	1,981,256	0	1,956,223		1,956,223	(25,033)	0	0	0	0		003
557336 SCS COLLAR 1736 Russel2000..	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	7,442	0	1,904.5600	0	(505,715)	0	(456,671)		(456,671)	49,043	0	0	0	0		003
557338 SCS COLLAR 1738 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/14/2020	1,912	0	1,514.8100	0	(281,636)	0	(286,815)		(286,815)	(5,179)	0	0	0	0		003
557339 SCS COLLAR 1738 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/14/2020	1,912	0	1,227.9600	0	497,152	0	502,594		502,594	5,442	0	0	0	0		003
557340 SCS COLLAR 1738 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/14/2020	1,912	2,397,700	859.5700	0	(227,543)	0	(198,747)		(198,747)	28,795	0	0	0	25,797		003
557341 SCS COLLAR 1735 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/14/2018	3,499	0	1,422.2200	0	(242,258)	0	(332,175)		(332,175)	(89,917)	0	0	0	0		003
557342 SCS COLLAR 1735 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/14/2018	3,499	0	1,227.9600	0	629,877	0	632,831		632,831	2,955	0	0	0	0		003
557343 SCS COLLAR 1735 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/14/2018	3,499	4,387,954	982.3600	0	(454,911)	0	(299,796)		(299,796)	155,115	0	0	0	35,581		003
557344 SCS COLLAR 1733 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	.02/18/2015	.02/16/2016	32,321	40,529,093	1,105.1600	0	(1,923,112)	0	(1,162,702)		(1,162,702)	760,410	0	0	0	161,212		003
557345 SCS COLLAR 1733 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	.02/18/2015	.02/16/2016	32,321	0	1,227.9600	0	2,892,749	0	2,761,745		2,761,745	(131,004)	0	0	0	0		003
557346 SCS COLLAR 1733 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	.02/18/2015	.02/16/2016	32,321	0	1,322.6300	0	(1,481,605)	0	(1,214,880)		(1,214,880)	266,725	0	0	0	0		003
557355 SCS COLLAR 1729 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/16/2016	53,294	3,799,842	72.6800	0	(193,456)	0	(276,645)		(276,645)	(83,189)	0	0	0	15,115		003
557356 SCS COLLAR 1729 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/16/2016	53,294	0	80.7600	0	193,456	0	34,592		34,592	(158,864)	0	0	0	0		003
557357 SCS COLLAR 1729 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST..	4PQUHN3JPFGFNF3BB653...	.02/18/2015	.02/16/2016	53,294	0	86.9400	0	(55,425)	0	(11,959)		(11,959)	43,467	0	0	0	0		003
557358 SCS COLLAR 1728 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/16/2016	6,117	0	80.7600	0	25,630	0	3,970		3,970	(21,659)	0	0	0	0		003
557359 SCS COLLAR 1728 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/16/2016	6,117	0	88.5900	0	(8,869)	0	(1,057)		(1,057)	7,812	0	0	0	0		003
557360 SCS COLLAR 1728 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/16/2016	6,117	436,134	72.6800	0	(20,430)	0	(31,752)		(31,752)	(11,322)	0	0	0	1,735		003
557361 SCS COLLAR 1730 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/16/2016	8,903	634,778	72.6800	0	(29,647)	0	(46,215)		(46,215)	(16,568)	0	0	0	2,525		003
557362 SCS COLLAR 1730 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/16/2016	8,903	0	80.7600	0	37,392	0	5,779		5,779	(31,614)	0	0	0	0		003
557363 SCS COLLAR 1730 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/16/2016	8,903	0	85.7000	0	(19,854)	0	(2,447)		(2,447)	17,406	0	0	0	0		003
557367 SCS COLLAR 1763 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	133	275,124	1,679.7400	0	(30,750)	0	(28,526)		(28,526)	2,224	0	0	0	2,960		003
557368 SCS COLLAR 1763 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	133	0	2,099.6800	0	51,860	0	42,784		42,784	(9,076)	0	0	0	0		003
557369 SCS COLLAR 1763 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	133	0	2,567.4900	0	(28,130)	0	(20,374)		(20,374)	7,756	0	0	0	0		003
557370 SCS COLLAR 1762 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	127	262,349	1,889.7100	0	(39,162)	0	(36,953)		(36,953)	2,210	0	0	0	2,823		003
557371 SCS COLLAR 1762 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	127	0	2,099.6800	0	49,453	0	40,798		40,798	(8,655)	0	0	0	0		003
557372 SCS COLLAR 1762 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM...	VF1AUT09OCSW5Y7OE568...	.02/18/2015	.02/14/2020	127	0	2,883.4900	0	(16,985)	0	(10,678)		(10,678)	6,307	0	0	0	0		003
557375 SCS COLLAR 1714 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	9,004	16,590,245	1,669.2800	0	(684,785)	0	(468,592)		(468,592)	216,192	0	0	0	65,991		003
557376 SCS COLLAR 1714 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	9,004	0	1,854.7600	0	1,018,758	0	909,127		909,127	(109,631)	0	0	0	0		003
557377 SCS COLLAR 1714 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	9,004	0	1,947.5000	0	(549,448)	0	(511,285)		(511,285)	38,164	0	0	0	0		003
557378 SCS COLLAR 1715 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	1,176	2,166,536	1,669.2800	0	(89,427)	0	(61,194)		(61,194)	28,233	0	0	0	8,618		003
557379 SCS COLLAR 1715 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	1,176	0	1,854.7600	0	133,041	0	118,723		118,723	(14,317)	0	0	0	0		003
557380 SCS COLLAR 1715 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	1,176	0	1,975.3200	0	(59,829)	0	(54,883)		(54,883)	4,947	0	0	0	0		003
557381 SCS COLLAR 1716 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	790	1,455,285	1,669.2800	0	(60,069)	0	(41,105)		(41,105)	18,964	0	0	0	5,789		003
557382 SCS COLLAR 1716 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	790	0	1,854.7600	0	89,365	0	79,748		79,748	(9,617)	0	0	0	0		003
557383 SCS COLLAR 1716 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU...	1IE8VN30JCEQV1H4R804...	.02/18/2015	.02/16/2016	790	0	1,928.9500	0	(54,019)	0	(50,827)		(50,827)	3,192	0	0	0	0		003
557384 SCS COLLAR 1720 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	.02/18/2015	.02/16/2016	845	0	1,242.1800	0	(54,921)	0	(26,097)		(26,097)	28,824	0	0	0	0		003
557385 SCS COLLAR 1720 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	.02/18/2015	.02/16/2016	845	0	1,206.0000	0	71,820	0	36,330		36,330	(35,490)	0	0	0	0		003
557386 SCS COLLAR 1720 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	.02/18/2015	.02/16/2016	845	989,427	1,085.4000	0	(30,046)	0	(22,195)		(22,195)	7,851	0	0	0	3,936		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
557387 SCS COLLAR 1724 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	5,888	0	52.1400	0	0	0	72,526		72,526	72,526	0	0	0	0		003
557388 SCS COLLAR 1724 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	5,888	0	54.8800	0	0	0	(61,109)		(61,109)	(61,109)	0	0	0	0		003
557389 SCS COLLAR 1723 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	12,697	755,066	46.9300	0	(4,919)	0	(22,926)		(22,926)	(18,008)	0	0	0	3,003		003
557390 SCS COLLAR 1723 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	12,697	0	52.1400	0	0	0	156,392		156,392	156,392	0	0	0	0		003
557391 SCS COLLAR 1723 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	12,697	0	55.6100	0	0	0	(125,487)		(125,487)	(125,487)	0	0	0	0		003
557392 SCS COLLAR 1722 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	72,593	4,317,107	46.9300	0	(48,827)	0	(131,082)		(131,082)	(82,255)	0	0	0	17,172		003
557393 SCS COLLAR 1722 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	72,593	0	52.1400	0	0	0	894,177		894,177	894,177	0	0	0	0		003
557394 SCS COLLAR 1722 WTI-CRUDE.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	72,593	0	55.1600	0	0	0	(739,541)		(739,541)	(739,541)	0	0	0	0		003
557395 SCS COLLAR 1721 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	264	308,772	1,085.4000	0	(2,363)	0	(6,927)		(6,927)	(4,564)	0	0	0	1,228		003
557396 SCS COLLAR 1721 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	264	0	1,206.0000	0	0	0	11,338		11,338	11,338	0	0	0	0		003
557397 SCS COLLAR 1717 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	877	852,807	886.5100	0	(42,340)	0	(26,500)		(26,500)	15,840	0	0	0	3,392		003
557398 SCS COLLAR 1717 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	877	0	985.0100	0	59,620	0	36,927		36,927	(22,692)	0	0	0	0		003
557399 SCS COLLAR 1717 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	877	0	1,076.6200	0	(23,701)	0	(10,403)		(10,403)	13,297	0	0	0	0		003
557400 SCS COLLAR 1718 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	6,787	6,598,401	886.5100	0	(327,596)	0	(205,034)		(205,034)	122,562	0	0	0	26,246		003
557401 SCS COLLAR 1718 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	6,787	0	985.0100	0	461,294	0	285,717		285,717	(175,578)	0	0	0	0		003
557402 SCS COLLAR 1718 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	6,787	0	1,066.2700	0	(219,958)	0	(94,329)		(94,329)	125,629	0	0	0	0		003
557403 SCS COLLAR 1719 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	904	878,471	886.5100	0	(43,614)	0	(27,297)		(27,297)	16,317	0	0	0	3,494		003
557404 SCS COLLAR 1719 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	904	0	985.0100	0	61,414	0	38,038		38,038	(23,375)	0	0	0	0		003
557405 SCS COLLAR 1719 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.02/18/2015	.02/16/2016	904	0	1,049.0400	0	(32,817)	0	(16,249)		(16,249)	16,568	0	0	0	0		003
557406 SCS COLLAR 1725 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	256	1,123,496	3,951.8200	0	(44,881)	0	(30,697)		(30,697)	14,184	0	0	0	4,469		003
557407 SCS COLLAR 1725 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	256	0	4,390.9100	0	77,083	0	62,687		62,687	(14,396)	0	0	0	0		003
557408 SCS COLLAR 1725 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	256	0	4,671.9300	0	(40,537)	0	(28,350)		(28,350)	12,187	0	0	0	0		003
557409 SCS COLLAR 1726 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	2,369	10,417,857	3,951.8200	0	(416,168)	0	(284,643)		(284,643)	131,525	0	0	0	41,439		003
557410 SCS COLLAR 1726 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	2,369	0	4,390.9100	0	714,765	0	581,271		581,271	(133,494)	0	0	0	0		003
557411 SCS COLLAR 1726 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	2,369	0	4,612.6500	0	(432,802)	0	(318,800)		(318,800)	114,001	0	0	0	0		003
557412 SCS COLLAR 1727 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	269	1,181,572	3,951.8200	0	(47,201)	0	(32,284)		(32,284)	14,917	0	0	0	4,700		003
557413 SCS COLLAR 1727 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	269	0	4,390.9100	0	81,067	0	65,927		65,927	(15,140)	0	0	0	0		003
557414 SCS COLLAR 1727 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	269	0	4,575.3300	0	(53,772)	0	(40,515)		(40,515)	13,257	0	0	0	0		003
557415 SCS COLLAR 1731 XLF	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	6,158	150,123	21.9200	0	(5,973)	0	(4,031)		(4,031)	1,942	0	0	0	597		003
557416 SCS COLLAR 1731 XLF	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	6,158	0	24.3600	0	9,236	0	8,275		8,275	(962)	0	0	0	0		003
557417 SCS COLLAR 1731 XLF	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	6,158	0	26.0700	0	(4,372)	0	(3,732)		(3,732)	640	0	0	0	0		003
557418 SCS COLLAR 1732 XLF	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	34,524	841,690	21.9200	0	(33,488)	0	(22,599)		(22,599)	10,889	0	0	0	3,348		003
557419 SCS COLLAR 1732 XLF	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	34,524	0	24.3600	0	51,786	0	46,393		46,393	(5,393)	0	0	0	0		003
557420 SCS COLLAR 1732 XLF	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	34,524	0	25.6600	0	(29,345)	0	(25,779)		(25,779)	3,567	0	0	0	0		003
557421 SCS COLLAR 1734 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.02/18/2015	.02/14/2018	1,525	1,912,645	1,105.1600	0	(29,332)	0	(188,701)		(188,701)	(159,369)	0	0	0	15,509		003
557422 SCS COLLAR 1734 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.02/18/2015	.02/14/2018	1,525	0	1,227.9600	0	0	0	275,842		275,842	275,842	0	0	0	0		003
557423 SCS COLLAR 1734 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.02/18/2015	.02/14/2018	1,525	0	1,572.5600	0	0	0	(80,262)		(80,262)	(80,262)	0	0	0	0		003
557439 SCS COLLAR 1753 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	1,355	2,795,448	1,469.7800	0	(226,293)	0	(205,019)		(205,019)	21,274	0	0	0	30,076		003
557440 SCS COLLAR 1753 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	1,355	0	2,099.6800	0	511,812	0	434,731		434,731	(77,081)	0	0	0	0		003
557441 SCS COLLAR 1753 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	1,355	0	2,495.8900	0	(300,085)	0	(234,651)		(234,651)	65,434	0	0	0	0		003
557442 SCS COLLAR 1758 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	264	545,334	1,889.7100	0	(81,180)	0	(76,814)		(76,814)	4,366	0	0	0	5,867		003
557443 SCS COLLAR 1758 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	264	0	2,204.6600	0	87,502	0	72,933		72,933	(14,570)	0	0	0	0		003
557444 SCS COLLAR 1758 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	264	0	3,558.9600	0	(9,164)	0	(5,751)		(5,751)	3,413	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
557445 SCS COLLAR 1764 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	48	99,242	1,469.7800	0	(8,034)	0	(7,278)		(7,278)	756	0	0	0	1,068		003
557446 SCS COLLAR 1764 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	48	0	2,099.6800	0	18,170	0	15,433		15,433	(2,737)	0	0	0	0		003
557447 SCS COLLAR 1764 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.02/18/2015	.02/14/2020	48	0	2,371.8000	0	(12,668)	0	(10,248)		(10,248)	2,421	0	0	0	0		003
557467 SCS COLLAR 1748 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	24,248	50,025,268	1,889.7100	0	(1,954,591)	0	(1,451,637)		(1,451,637)	502,954	0	0	0	198,984		003
557468 SCS COLLAR 1748 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	24,248	0	2,099.6800	0	2,942,192	0	1,772,350		1,772,350	(1,169,843)	0	0	0	0		003
557469 SCS COLLAR 1748 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	24,248	0	2,205.7100	0	(1,644,466)	0	(714,373)		(714,373)	930,093	0	0	0	0		003
557470 SCS COLLAR 1749 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2018	1,160	2,393,573	1,889.7100	0	(245,319)	0	(224,909)		(224,909)	20,411	0	0	0	19,409		003
557471 SCS COLLAR 1749 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2018	1,160	0	2,099.6800	0	308,932	0	237,680		237,680	(71,252)	0	0	0	0		003
557472 SCS COLLAR 1749 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2018	1,160	0	2,574.8400	0	(101,759)	0	(55,265)		(55,265)	46,494	0	0	0	0		003
557473 SCS COLLAR 1750 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2018	2,653	5,472,987	1,679.7400	0	(386,935)	0	(341,983)		(341,983)	44,952	0	0	0	44,380		003
557474 SCS COLLAR 1750 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2018	2,653	0	2,099.6800	0	706,569	0	543,461		543,461	(163,109)	0	0	0	0		003
557475 SCS COLLAR 1750 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2018	2,653	0	2,352.2700	0	(406,858)	0	(270,368)		(270,368)	136,490	0	0	0	0		003
557476 SCS COLLAR 1751 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	4,729	9,757,050	1,889.7100	0	(1,455,676)	0	(1,374,324)		(1,374,324)	81,352	0	0	0	104,975		003
557477 SCS COLLAR 1751 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	4,729	0	2,099.6800	0	1,840,120	0	1,517,355		1,517,355	(322,765)	0	0	0	0		003
557478 SCS COLLAR 1751 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	4,729	0	3,124.7400	0	(435,284)	0	(240,867)		(240,867)	194,417	0	0	0	0		003
557479 SCS COLLAR 1752 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	5,278	10,888,985	1,679.7400	0	(1,216,303)	0	(1,129,054)		(1,129,054)	87,249	0	0	0	117,153		003
557480 SCS COLLAR 1752 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	5,278	0	2,099.6800	0	2,053,596	0	1,693,388		1,693,388	(360,208)	0	0	0	0		003
557481 SCS COLLAR 1752 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	5,278	0	2,722.4500	0	(894,031)	0	(606,639)		(606,639)	287,392	0	0	0	0		003
557482 SCS COLLAR 1754 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	2,185	4,507,109	1,889.7100	0	(176,058)	0	(130,788)		(130,788)	45,271	0	0	0	17,928		003
557483 SCS COLLAR 1754 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	2,185	0	2,099.6800	0	265,147	0	159,683		159,683	(105,464)	0	0	0	0		003
557484 SCS COLLAR 1754 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	2,185	0	2,234.4800	0	(123,169)	0	(47,361)		(47,361)	75,808	0	0	0	0		003
557494 SCS COLLAR 1759 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	466	960,966	1,784.7300	0	(124,430)	0	(116,620)		(116,620)	7,810	0	0	0	10,339		003
557495 SCS COLLAR 1759 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	466	0	2,204.6600	0	160,020	0	128,516		128,516	(31,505)	0	0	0	0		003
557496 SCS COLLAR 1759 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	466	0	3,158.5500	0	(40,598)	0	(22,097)		(22,097)	18,501	0	0	0	0		003
557497 SCS COLLAR 1760 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	248	511,926	1,574.7600	0	(48,803)	0	(44,886)		(44,886)	3,917	0	0	0	5,508		003
557498 SCS COLLAR 1760 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	248	0	2,204.6600	0	85,244	0	68,463		68,463	(16,781)	0	0	0	0		003
557499 SCS COLLAR 1760 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/14/2020	248	0	2,771.3700	0	(39,108)	0	(25,984)		(25,984)	13,124	0	0	0	0		003
557500 SCS COLLAR 1761 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	2,214	4,568,029	1,889.7100	0	(178,527)	0	(132,556)		(132,556)	45,971	0	0	0	18,170		003
557501 SCS COLLAR 1761 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	2,214	0	2,099.6800	0	268,620	0	161,841		161,841	(106,779)	0	0	0	0		003
557502 SCS COLLAR 1761 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.02/18/2015	.02/16/2016	2,214	0	2,186.6100	0	(168,519)	0	(78,857)		(78,857)	89,662	0	0	0	0		003
557517 SCS COLLAR 1724 WTI-CRUDE	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	5,888	350,159	46.9300	0	(5,179)	0	(10,632)		(10,632)	(5,453)	0	0	0	1,393		003
557518 SCS COLLAR 1721 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.02/18/2015	.02/16/2016	264	0	1,257.7400	0	0	0	(7,070)		(7,070)	(7,070)	0	0	0	0		003
564045 SCS COLLAR 1768 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	5,844	362,765	39.1100	0	(4,261)	0	(5,107)		(5,107)	(847)	0	0	0	1,525		003
564046 SCS COLLAR 1768 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	5,844	0	43.4600	0	0	0	114,060		114,060	114,060	0	0	0	0		003
564047 SCS COLLAR 1768 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	5,844	0	45.0700	0	0	0	(106,178)		(106,178)	(106,178)	0	0	0	0		003
564048 SCS COLLAR 1766 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	85,021	5,277,235	39.1100	0	(47,357)	0	(74,299)		(74,299)	(26,942)	0	0	0	22,184		003
564049 SCS COLLAR 1766 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	85,021	0	43.4600	0	0	0	1,659,256		1,659,256	1,659,256	0	0	0	0		003
564050 SCS COLLAR 1766 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	85,021	0	45.4200	0	0	0	(1,520,065)		(1,520,065)	(1,520,065)	0	0	0	0		003
564051 SCS COLLAR 1767 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	3,175	197,093	39.1100	0	(1,016)	0	(2,775)		(2,775)	(1,759)	0	0	0	829		003
564052 SCS COLLAR 1767 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	3,175	0	43.4600	0	0	0	61,969		61,969	61,969	0	0	0	0		003
564053 SCS COLLAR 1767 Generic	LIFE HEDGE	N/A	Equity/Index	MSCS	I7331LVCZKQKX5T7XV54	.03/17/2015	.03/14/2016	3,175	0	45.7200	0	0	0	(55,990)		(55,990)	(55,990)	0	0	0	0		003
564056 SCS COLLAR 1798 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	28,394	58,580,835	1,866.8500	0	(2,208,689)	0	(1,737,445)		(1,737,445)	471,244	0	0	0	246,257		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
564057 SCS COLLAR 1798 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	28,394	0	2,074.2800	0	3,404,294	0	2,613,029		2,613,029	(791,265)	0	0	0	0		003
564058 SCS COLLAR 1798 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	28,394	0	2,174.4700	0	(1,950,697)	0	(1,274,581)		(1,274,581)	676,117	0	0	0	0		003
564060 SCS COLLAR 1804 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	1,915	3,950,610	1,866.8500	0	(148,959)	0	(117,171)		(117,171)	31,788	0	0	0	16,607		003
564061 SCS COLLAR 1804 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	1,915	0	2,074.2800	0	229,575	0	176,219		176,219	(53,356)	0	0	0	0		003
564062 SCS COLLAR 1804 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	1,915	0	2,200.8100	0	(109,876)	0	(68,279)		(68,279)	41,597	0	0	0	0		003
564064 SCS COLLAR 1812 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	1,691	3,488,115	1,866.8500	0	(131,520)	0	(103,454)		(103,454)	28,066	0	0	0	14,663		003
564065 SCS COLLAR 1812 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	1,691	0	2,074.2800	0	202,699	0	155,589		155,589	(47,109)	0	0	0	0		003
564066 SCS COLLAR 1812 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.03/17/2015	.03/14/2016	1,691	0	2,156.2100	0	(130,032)	0	(88,067)		(88,067)	41,965	0	0	0	0		003
564105 SCS COLLAR 1800 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2018	1,947	4,017,251	1,659.4200	0	(262,870)	0	(248,149)		(248,149)	14,721	0	0	0	33,047		003
564106 SCS COLLAR 1800 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2018	1,947	0	2,074.2800	0	486,796	0	433,263		433,263	(53,532)	0	0	0	0		003
564107 SCS COLLAR 1800 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2018	1,947	0	2,288.1400	0	(290,286)	0	(251,128)		(251,128)	39,158	0	0	0	0		003
564116 SCS COLLAR 1782 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2016	31,010	38,884,464	1,118.0000	0	(1,860,579)	0	(1,338,553)		(1,338,553)	522,026	0	0	0	163,459		003
564117 SCS COLLAR 1782 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2016	31,010	0	1,242.2300	0	2,790,869	0	2,511,436		2,511,436	(279,433)	0	0	0	0		003
564118 SCS COLLAR 1782 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2016	31,010	0	1,339.1200	0	(1,424,118)	0	(1,093,252)		(1,093,252)	330,866	0	0	0	0		003
564120 SCS COLLAR 1795 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	1,274	1,596,927	931.6700	0	(165,558)	0	(162,208)		(162,208)	3,349	0	0	0	17,338		003
564121 SCS COLLAR 1795 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	1,274	0	1,304.3400	0	292,910	0	295,175		295,175	2,266	0	0	0	0		003
564122 SCS COLLAR 1795 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	1,274	0	1,671.1700	0	(138,821)	0	(139,396)		(139,396)	(574)	0	0	0	0		003
564123 SCS COLLAR 1796 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2016	3,606	4,522,271	1,118.0000	0	(216,386)	0	(155,674)		(155,674)	60,712	0	0	0	19,010		003
564124 SCS COLLAR 1796 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2016	3,606	0	1,242.2300	0	324,579	0	292,081		292,081	(32,498)	0	0	0	0		003
564125 SCS COLLAR 1796 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/14/2016	3,606	0	1,324.2100	0	(183,369)	0	(147,433)		(147,433)	35,936	0	0	0	0		003
564133 SCS COLLAR 1783 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	1,426	1,787,711	1,118.0000	0	(199,237)	0	(187,275)		(187,275)	11,962	0	0	0	14,706		003
564134 SCS COLLAR 1783 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	1,426	0	1,242.2300	0	255,551	0	251,921		251,921	(3,629)	0	0	0	0		003
564135 SCS COLLAR 1783 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	1,426	0	1,582.7200	0	(85,412)	0	(76,187)		(76,187)	9,225	0	0	0	0		003
564139 SCS COLLAR 1784 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	2,878	3,608,732	993.7800	0	(280,624)	0	(263,500)		(263,500)	17,124	0	0	0	29,686		003
564140 SCS COLLAR 1784 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	2,878	0	1,242.2300	0	515,863	0	508,536		508,536	(7,327)	0	0	0	0		003
564141 SCS COLLAR 1784 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	2,878	0	1,428.8100	0	(293,977)	0	(276,697)		(276,697)	17,280	0	0	0	0		003
564142 SCS COLLAR 1785 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	6,541	8,201,664	1,118.0000	0	(1,312,191)	0	(1,267,267)		(1,267,267)	44,923	0	0	0	89,046		003
564143 SCS COLLAR 1785 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	6,541	0	1,242.2300	0	1,699,726	0	1,695,546		1,695,546	(4,180)	0	0	0	0		003
564144 SCS COLLAR 1785 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	6,541	0	1,884.3300	0	(446,467)	0	(439,085)		(439,085)	7,382	0	0	0	0		003
564154 SCS COLLAR 1769 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.03/17/2015	.03/14/2016	9,012	16,604,749	1,648.0500	0	(643,656)	0	(480,640)		(480,640)	163,017	0	0	0	69,802		003
564155 SCS COLLAR 1769 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.03/17/2015	.03/14/2016	9,012	0	1,831.1700	0	948,902	0	1,063,201		1,063,201	114,299	0	0	0	0		003
564156 SCS COLLAR 1769 MXEA	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.03/17/2015	.03/14/2016	9,012	0	1,924.9300	0	(516,854)	0	(631,502)		(631,502)	(114,649)	0	0	0	0		003
564162 SCS COLLAR 1788 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.03/17/2015	.03/14/2016	2,364	2,964,712	1,118.0000	0	(140,683)	0	(102,057)		(102,057)	38,627	0	0	0	12,463		003
564163 SCS COLLAR 1788 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.03/17/2015	.03/14/2016	2,364	0	1,242.2300	0	214,695	0	191,482		191,482	(23,213)	0	0	0	0		003
564164 SCS COLLAR 1788 Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.03/17/2015	.03/14/2016	2,364	0	1,357.1300	0	(95,629)	0	(68,943)		(68,943)	26,686	0	0	0	0		003
564172 SCS COLLAR 1793 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	485	607,680	1,118.0000	0	(97,223)	0	(93,894)		(93,894)	3,329	0	0	0	6,598		003
564173 SCS COLLAR 1793 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	485	0	1,304.3400	0	112,876	0	112,323		112,323	(554)	0	0	0	0		003
564174 SCS COLLAR 1793 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	485	0	2,080.4800	0	(20,015)	0	(20,916)		(20,916)	(901)	0	0	0	0		003
564175 SCS COLLAR 1794 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	469	587,492	1,055.8900	0	(82,060)	0	(79,603)		(79,603)	2,457	0	0	0	6,378		003
564176 SCS COLLAR 1794 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	469	0	1,304.3400	0	109,126	0	108,591		108,591	(535)	0	0	0	0		003
564177 SCS COLLAR 1794 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	469	0	1,892.5300	0	(31,283)	0	(30,849)		(30,849)	434	0	0	0	0		003
564178 SCS COLLAR 1797 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	101	127,189	993.7800	0	(9,891)	0	(9,287)		(9,287)	604	0	0	0	1,046		003
564179 SCS COLLAR 1797 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/14/2018	101	0	1,242.2300	0	18,182	0	17,923		17,923	(258)	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
564180 SCS COLLAR 1797 Russel2000..	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2018	101	0	1,381.7300	0	(11,868)	0	(11,513)		(11,513)	356	0	0	0	0		003
564187 SCS COLLAR 1775 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	122	538,590	3,938.0600	0	(20,636)	0	(15,957)		(15,957)	4,679	0	0	0	2,264		003
564188 SCS COLLAR 1775 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	122	0	4,375.6300	0	37,253	0	33,096		33,096	(4,157)	0	0	0	0		003
564189 SCS COLLAR 1775 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	122	0	4,655.6700	0	(20,561)	0	(16,137)		(16,137)	4,425	0	0	0	0		003
564190 SCS COLLAR 1776 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	2,003	8,808,343	3,938.0600	0	(337,488)	0	(260,965)		76,523	0	0	0	0	37,028		003
564191 SCS COLLAR 1776 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	2,003	0	4,375.6300	0	609,245	0	541,250		541,250	(67,995)	0	0	0	0		003
564192 SCS COLLAR 1776 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	2,003	0	4,597.9100	0	(384,126)	0	(312,451)		(312,451)	71,675	0	0	0	0		003
564194 SCS COLLAR 1777 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	228	1,000,813	3,938.0600	0	(38,346)	0	(29,650)		(29,650)	8,695	0	0	0	4,207		003
564195 SCS COLLAR 1777 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	228	0	4,375.6300	0	69,223	0	61,496		61,496	(7,727)	0	0	0	0		003
564196 SCS COLLAR 1777 NDX	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	228	0	4,558.9600	0	(47,590)	0	(39,523)		(39,523)	8,067	0	0	0	0		003
564197 SCS COLLAR 1780 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	5,446	388,299	70.7300	0	(16,501)	0	(23,985)		(23,985)	(7,484)	0	0	0	1,632		003
564198 SCS COLLAR 1780 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	5,446	0	78.5900	0	20,749	0	6,198		6,198	(14,551)	0	0	0	0		003
564199 SCS COLLAR 1780 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	5,446	0	83.3800	0	(11,437)	0	(2,808)		(2,808)	8,629	0	0	0	0		003
564200 SCS COLLAR 1778 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	3,321	236,790	70.7300	0	(10,063)	0	(14,627)		(14,627)	(4,564)	0	0	0	995		003
564201 SCS COLLAR 1778 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	3,321	0	78.5900	0	12,653	0	3,780		3,780	(8,873)	0	0	0	0		003
564202 SCS COLLAR 1778 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	3,321	0	86.2400	0	(4,517)	0	(1,088)		(1,088)	3,429	0	0	0	0		003
564203 SCS COLLAR 1779 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	39,980	2,850,548	70.7300	0	(121,138)	0	(176,079)		(176,079)	(54,941)	0	0	0	11,983		003
564204 SCS COLLAR 1779 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	39,980	0	78.5900	0	152,322	0	45,501		45,501	(106,822)	0	0	0	0		003
564205 SCS COLLAR 1779 IYR UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/14/2016	39,980	0	84.4900	0	(71,564)	0	(17,239)		(17,239)	54,325	0	0	0	0		003
564209 SCS COLLAR 1801 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	3,944	8,135,951	1,866.8500	0	(1,134,556)	0	(1,124,535)		(1,124,535)	10,021	0	0	0	88,333		003
564210 SCS COLLAR 1801 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	3,944	0	2,074.2800	0	1,435,605	0	1,328,507		1,328,507	(107,098)	0	0	0	0		003
564211 SCS COLLAR 1801 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	3,944	0	2,935.5200	0	(360,321)	0	(312,859)		(312,859)	47,461	0	0	0	0		003
564212 SCS COLLAR 1802 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	4,745	9,789,001	1,659.4200	0	(1,003,900)	0	(999,153)		(999,153)	4,748	0	0	0	106,280		003
564213 SCS COLLAR 1802 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	4,745	0	2,074.2800	0	1,727,289	0	1,598,430		1,598,430	(128,859)	0	0	0	0		003
564214 SCS COLLAR 1802 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	4,745	0	2,601.1500	0	(794,750)	0	(704,549)		(704,549)	90,202	0	0	0	0		003
564218 SCS COLLAR 1803 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	1,294	2,670,541	1,452.0000	0	(193,322)	0	(193,462)		(193,462)	(139)	0	0	0	28,994		003
564219 SCS COLLAR 1803 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	1,294	0	2,074.2800	0	471,222	0	436,067		436,067	(35,156)	0	0	0	0		003
564220 SCS COLLAR 1803 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	1,294	0	2,406.1600	0	(297,368)	0	(267,020)		(267,020)	30,348	0	0	0	0		003
564224 SCS COLLAR 1809 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	272	561,958	1,866.8500	0	(78,365)	0	(77,672)		(77,672)	693	0	0	0	6,101		003
564225 SCS COLLAR 1809 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	272	0	2,177.9900	0	86,784	0	79,443		79,443	(7,342)	0	0	0	0		003
564226 SCS COLLAR 1809 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	272	0	3,282.5500	0	(12,516)	0	(10,761)		(10,761)	1,755	0	0	0	0		003
564232 SCS COLLAR 1810 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	397	818,568	1,763.1400	0	(98,350)	0	(97,635)		(97,635)	715	0	0	0	8,887		003
564233 SCS COLLAR 1810 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	397	0	2,177.9900	0	126,413	0	115,720		115,720	(10,693)	0	0	0	0		003
564234 SCS COLLAR 1810 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	397	0	2,974.5200	0	(34,030)	0	(29,124)		(29,124)	4,907	0	0	0	0		003
564237 SCS COLLAR 1811 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	254	523,168	1,555.7100	0	(45,500)	0	(45,227)		(45,227)	273	0	0	0	5,680		003
564238 SCS COLLAR 1811 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	254	0	2,177.9900	0	80,794	0	73,960		73,960	(6,834)	0	0	0	0		003
564239 SCS COLLAR 1811 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	254	0	2,655.0800	0	(39,107)	0	(34,204)		(34,204)	4,903	0	0	0	0		003
564240 SCS COLLAR 1813 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	56	115,375	1,866.8500	0	(16,089)	0	(15,946)		(15,946)	143	0	0	0	1,253		003
564241 SCS COLLAR 1813 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	56	0	2,074.2800	0	20,358	0	18,838		18,838	(1,520)	0	0	0	0		003
564242 SCS COLLAR 1813 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	56	0	2,721.4600	0	(7,429)	0	(6,685)		(6,685)	744	0	0	0	0		003
564243 SCS COLLAR 1814 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	49	101,451	1,452.0000	0	(7,344)	0	(7,349)		(7,349)	(5)	0	0	0	1,101		003
564244 SCS COLLAR 1814 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63...	.03/17/2015	.03/16/2020	49	0	2,074.2800	0	17,901	0	16,564		16,564	(1,337)	0	0	0	0		003

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
564245 SCS COLLAR 1814 S&P500	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.03/17/2015	.03/16/2020	49	0	2,294.1500	0	(13,336)	0	(12,085)		(12,085)	1,251	0	0	0	0		003
564248 SCS COLLAR 1781 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2016	37,378	911,272	22.1000	0	(32,145)	0	(28,875)		(28,875)	3,270	0	0	0	3,831		003
564249 SCS COLLAR 1781 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2016	37,378	0	24.5600	0	54,347	0	49,639		49,639	(4,709)	0	0	0	0		003
564250 SCS COLLAR 1781 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2016	37,378	0	25.7900	0	(33,976)	0	(29,253)		(29,253)	4,724	0	0	0	0		003
564260 SCS COLLAR 1770 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	784	1,444,853	1,648.0500	0	0	0	(41,823)		(41,823)	(41,823)	0	0	0	6,074		003
564261 SCS COLLAR 1770 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	784	0	1,831.1700	0	0	0	92,514		92,514	92,514	0	0	0	0		003
564262 SCS COLLAR 1770 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	784	0	1,953.1800	0	(10,571)	0	(45,981)		(45,981)	(35,410)	0	0	0	0		003
564263 SCS COLLAR 1771 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	635	1,169,164	1,648.0500	0	(19,500)	0	(33,843)		(33,843)	(14,342)	0	0	0	4,915		003
564264 SCS COLLAR 1771 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	635	0	1,831.1700	0	0	0	74,862		74,862	74,862	0	0	0	0		003
564265 SCS COLLAR 1771 MXEA	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	635	0	1,906.6900	0	0	0	(49,641)		(49,641)	(49,641)	0	0	0	0		003
564266 SCS COLLAR 1772 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	496	482,509	854.1500	0	(3,467)	0	(13,040)		(13,040)	(9,573)	0	0	0	2,028		003
564267 SCS COLLAR 1772 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	496	0	949.0600	0	0	0	32,499		32,499	32,499	0	0	0	0		003
564268 SCS COLLAR 1772 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	496	0	1,058.2200	0	0	0	(9,175)		(9,175)	(9,175)	0	0	0	0		003
564270 SCS COLLAR 1773 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	5,417	5,266,619	854.1500	0	(65,908)	0	(142,328)		(142,328)	(76,420)	0	0	0	22,139		003
564271 SCS COLLAR 1773 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	5,417	0	949.0600	0	0	0	354,728		354,728	354,728	0	0	0	0		003
564272 SCS COLLAR 1773 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	5,417	0	1,039.8800	0	0	0	(128,181)		(128,181)	(128,181)	0	0	0	0		003
564273 SCS COLLAR 1774 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	395	384,163	854.1500	0	(6,292)	0	(10,382)		(10,382)	(4,089)	0	0	0	1,615		003
564274 SCS COLLAR 1774 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	395	0	949.0600	0	0	0	25,875		25,875	25,875	0	0	0	0		003
564275 SCS COLLAR 1774 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL Z0MI2JT14K8OXYZWX446	.03/17/2015	.03/14/2016	395	0	1,027.8200	0	0	0	(10,927)		(10,927)	(10,927)	0	0	0	0		003
564281 SCS COLLAR 1765 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.03/17/2015	.03/14/2016	647	757,092	1,035.6800	0	(9,538)	0	(12,381)		(12,381)	(2,843)	0	0	0	3,183		003
564282 SCS COLLAR 1765 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.03/17/2015	.03/14/2016	647	0	1,150.7500	0	0	0	47,816		47,816	47,816	0	0	0	0		003
564283 SCS COLLAR 1765 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.03/17/2015	.03/14/2016	647	0	1,193.5600	0	0	0	(33,779)		(33,779)	(33,779)	0	0	0	0		003
564290 SCS COLLAR 1799 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	1,097	2,263,743	1,866.8500	0	(212,624)	0	(209,069)		(209,069)	3,555	0	0	0	18,622		003
564291 SCS COLLAR 1799 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	1,097	0	2,074.2800	0	271,254	0	244,147		244,147	(27,107)	0	0	0	0		003
564292 SCS COLLAR 1799 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.03/17/2015	.03/14/2018	1,097	0	2,475.4500	0	(96,025)	0	(79,317)		(79,317)	16,707	0	0	0	0		003
564293 SCS COLLAR 1786 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	10,150	12,727,972	993.7800	0	(1,522,549)	0	(1,500,263)		(1,500,263)	22,286	0	0	0	138,189		003
564294 SCS COLLAR 1786 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	10,150	0	1,242.2300	0	2,639,085	0	2,631,279		2,631,279	(7,806)	0	0	0	0		003
564295 SCS COLLAR 1786 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	10,150	0	1,648.1900	0	(1,207,950)	0	(1,168,715)		(1,168,715)	39,235	0	0	0	0		003
564296 SCS COLLAR 1787 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	1,713	2,148,071	869.5600	0	(188,435)	0	(186,208)		(186,208)	2,227	0	0	0	23,322		003
564297 SCS COLLAR 1787 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	1,713	0	1,242.2300	0	445,392	0	444,075		444,075	(1,317)	0	0	0	0		003
564298 SCS COLLAR 1787 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.03/17/2015	.03/16/2020	1,713	0	1,506.3200	0	(272,385)	0	(267,346)		(267,346)	5,039	0	0	0	0		003
570371 SCS COLLAR 1862 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.04/15/2015	.04/14/2020	197	407,406	1,895.9700	0	(60,397)	0	(59,193)		(59,193)	1,203	0	0	0	4,460		003
570372 SCS COLLAR 1862 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.04/15/2015	.04/14/2020	197	0	2,106.6300	0	72,724	0	64,606		64,606	(8,118)	0	0	0	0		003
570373 SCS COLLAR 1862 S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.04/15/2015	.04/14/2020	197	0	2,737.1400	0	(28,060)	0	(23,795)		(23,795)	4,266	0	0	0	0		003
570395 SCS COLLAR 1858 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	247	0	2,970.7700	0	(22,429)	0	(19,189)		(19,189)	3,240	0	0	0	0		003
570396 SCS COLLAR 1858 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	247	0	2,211.9600	0	77,843	0	69,900		69,900	(7,942)	0	0	0	0		003
570397 SCS COLLAR 1858 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	247	510,236	1,790.6400	0	(64,703)	0	(64,047)		(64,047)	656	0	0	0	5,586		003
570398 SCS COLLAR 1859 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	143	0	2,646.9800	0	(23,066)	0	(20,208)		(20,208)	2,858	0	0	0	0		003
570399 SCS COLLAR 1859 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	143	0	2,211.9600	0	44,972	0	40,384		40,384	(4,588)	0	0	0	0		003
570400 SCS COLLAR 1859 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2020	143	294,781	1,579.9700	0	(27,274)	0	(26,892)		(26,892)	382	0	0	0	3,227		003
570413 SCS COLLAR 1848 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN O2RNE8IBXP4R0TD8PU41	.04/15/2015	.04/14/2016	29,479	60,819,061	1,895.9700	0	(2,279,046)	0	(2,201,207)		(2,201,207)	77,838	0	0	0	270,590		003
570414 SCS COLLAR 1848 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN O2RNE8IBXP4R0TD8PU41	.04/15/2015	.04/14/2016	29,479	0	2,106.6300	0	3,447,900	0	2,413,214		2,413,214	(1,034,687)	0	0	0	0		003
570415 SCS COLLAR 1848 S&P500	LIFE HEDGE	N/A	Equity/Index	SCN O2RNE8IBXP4R0TD8PU41	.04/15/2015	.04/14/2016	29,479	0	2,203.3200	0	(2,005,772)	0	(1,208,676)		(1,208,676)	797,097	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
570416 SCS COLLAR 1849 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	1,512	3,120,182	1,895.9700	0	(70,915)	0	(311,353)		(311,353)	(240,438)	0	0	0	26,093		003
570417 SCS COLLAR 1849 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	1,512	0	2,106.6300	0	0	0	322,293		322,293	322,293	0	0	0	0		003
570418 SCS COLLAR 1849 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	1,512	0	2,502.8900	0	0	0	(107,891)		(107,891)	(107,891)	0	0	0	0		003
570419 SCS COLLAR 1855 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	353	728,631	1,685.3000	0	(4,271)	0	(48,948)		(48,948)	(44,677)	0	0	0	6,093		003
570420 SCS COLLAR 1855 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	353	0	2,106.6300	0	0	0	75,262		75,262	75,262	0	0	0	0		003
570421 SCS COLLAR 1855 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	353	0	2,401.8500	0	0	0	(34,546)		(34,546)	(34,546)	0	0	0	0		003
570422 SCS COLLAR 1861 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	148	304,575	1,895.9700	0	(10,658)	0	(30,393)		(30,393)	(19,735)	0	0	0	2,547		003
570423 SCS COLLAR 1861 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	148	0	2,106.6300	0	0	0	31,461		31,461	31,461	0	0	0	0		003
570424 SCS COLLAR 1861 S&P500	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	148	0	2,417.1500	0	0	0	(13,787)		(13,787)	(13,787)	0	0	0	0		003
570428 SCS COLLAR 1852 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	6,201	12,794,117	1,685.3000	0	(930,206)	0	(1,376,050)		(1,376,050)	(445,844)	0	0	0	140,073		003
570429 SCS COLLAR 1852 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	6,201	0	2,106.6300	0	2,263,502	0	2,028,894		2,028,894	(234,608)	0	0	0	0		003
570430 SCS COLLAR 1852 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	6,201	0	2,613.9100	0	(1,566,225)	0	(929,084)		(929,084)	637,141	0	0	0	0		003
570431 SCS COLLAR 1853 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	1,469	3,030,081	1,474.6400	0	(293,739)	0	(231,925)		(231,925)	61,814	0	0	0	33,174		003
570432 SCS COLLAR 1853 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	1,469	0	2,106.6300	0	536,074	0	480,513		480,513	(55,562)	0	0	0	0		003
570433 SCS COLLAR 1853 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	1,469	0	2,410.4100	0	(297,501)	0	(308,130)		(308,130)	(10,630)	0	0	0	0		003
570434 SCS COLLAR 1851 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	5,792	11,948,945	1,895.9700	0	(1,737,515)	0	(1,736,117)		(1,736,117)	1,398	0	0	0	130,819		003
570435 SCS COLLAR 1851 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	5,792	0	2,106.6300	0	2,113,976	0	1,894,869		1,894,869	(219,107)	0	0	0	0		003
570436 SCS COLLAR 1851 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2020	5,792	0	2,961.5000	0	(593,998)	0	(457,562)		(457,562)	136,442	0	0	0	0		003
570437 SCS COLLAR 1850 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/16/2018	2,622	5,409,883	1,685.3000	0	(367,108)	0	(363,427)		(363,427)	3,681	0	0	0	45,240		003
570438 SCS COLLAR 1850 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/16/2018	2,622	0	2,106.6300	0	458,885	0	558,803		558,803	99,918	0	0	0	0		003
570439 SCS COLLAR 1850 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/16/2018	2,622	0	2,308.2300	0	(214,742)	0	(336,269)		(336,269)	(121,527)	0	0	0	0		003
570440 SCS COLLAR 1860 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	1,504	3,103,532	1,895.9700	0	(120,344)	0	(112,325)		(112,325)	8,018	0	0	0	13,808		003
570441 SCS COLLAR 1860 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	1,504	0	2,106.6300	0	180,516	0	123,144		123,144	(57,372)	0	0	0	0		003
570442 SCS COLLAR 1860 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	1,504	0	2,183.1000	0	(115,530)	0	(72,411)		(72,411)	43,124	0	0	0	0		003
570443 SCS COLLAR 1854 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	3,026	6,243,301	1,895.9700	0	(242,093)	0	(225,962)		(225,962)	16,131	0	0	0	27,777		003
570444 SCS COLLAR 1854 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	3,026	0	2,106.6300	0	363,139	0	247,725		247,725	(115,414)	0	0	0	0		003
570445 SCS COLLAR 1854 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	3,026	0	2,228.8100	0	(172,046)	0	(100,059)		(100,059)	71,987	0	0	0	0		003
570459 SCS COLLAR 1831 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	3,687	262,849	69.8200	0	(12,283)	0	(16,916)		(16,916)	(4,633)	0	0	0	1,169		003
570460 SCS COLLAR 1831 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	3,687	0	77.5800	0	14,525	0	5,115		5,115	(9,410)	0	0	0	0		003
570461 SCS COLLAR 1831 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	3,687	0	82.0400	0	(7,237)	0	(2,532)		(2,532)	4,705	0	0	0	0		003
570462 SCS COLLAR 1830 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	44,122	3,145,913	69.8200	0	(147,192)	0	(202,462)		(202,462)	(55,270)	0	0	0	13,996		003
570463 SCS COLLAR 1830 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	44,122	0	77.5800	0	159,458	0	61,220		61,220	(98,238)	0	0	0	0		003
570464 SCS COLLAR 1830 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	44,122	0	83.4000	0	(58,418)	0	(24,508)		(24,508)	33,910	0	0	0	0		003
570465 SCS COLLAR 1829 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	12,877	918,132	69.8200	0	(43,035)	0	(59,088)		(59,088)	(16,053)	0	0	0	4,085		003
570466 SCS COLLAR 1829 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	12,877	0	77.5800	0	46,589	0	17,867		17,867	(28,722)	0	0	0	0		003
570467 SCS COLLAR 1829 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	12,877	0	85.3400	0	(11,551)	0	(5,313)		(5,313)	6,238	0	0	0	0		003
570468 SCS COLLAR 1843 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	04/15/2015	04/14/2020	496	0	2,198.7000	0	(14,051)	0	(17,655)		(17,655)	(3,604)	0	0	0	0		003
570469 SCS COLLAR 1843 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	04/15/2015	04/14/2020	496	0	1,339.1200	0	106,975	0	109,533		109,533	2,559	0	0	0	0		003
570470 SCS COLLAR 1843 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	04/15/2015	04/14/2020	496	622,377	1,147.8200	0	(104,210)	0	(103,164)		(103,164)	1,046	0	0	0	6,814		003
570471 SCS COLLAR 1844 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	04/15/2015	04/14/2020	679	0	1,906.6500	0	(35,330)	0	(45,065)		(45,065)	(9,735)	0	0	0	0		003
570472 SCS COLLAR 1844 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	04/15/2015	04/14/2020	679	0	1,339.1200	0	146,351	0	149,853		149,853	3,502	0	0	0	0		003
570473 SCS COLLAR 1844 Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	04/15/2015	04/14/2020	679	851,466	1,084.0500	0	(126,462)	0	(123,849)		(123,849)	2,613	0	0	0	9,322		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
570474 SCS COLLAR 1832 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2016	8,272	0	25.7600	0	(6,667)	0	(7,177)		(7,177)	(509)	0	0	0	0		003
570475 SCS COLLAR 1832 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2016	8,272	0	24.4200	0	11,713	0	12,195		12,195	482	0	0	0	0		003
570476 SCS COLLAR 1832 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2016	8,272	201,669	21.9800	0	(6,667)	0	(6,989)		(6,989)	(321)	0	0	0	897		003
570477 SCS COLLAR 1833 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2016	26,781	0	25.4600	0	(25,174)	0	(26,388)		(26,388)	(1,213)	0	0	0	0		003
570478 SCS COLLAR 1833 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2016	26,781	0	24.4200	0	37,922	0	39,482		39,482	1,560	0	0	0	0		003
570479 SCS COLLAR 1833 XLF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/14/2016	26,781	652,929	21.9800	0	(21,586)	0	(22,626)		(22,626)	(1,041)	0	0	0	2,905		003
570480 SCS COLLAR 1826 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	426	1,874,163	3,982.0800	0	(69,782)	0	(66,475)		(66,475)	3,307	0	0	0	8,338		003
570481 SCS COLLAR 1826 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	426	0	4,424.5300	0	124,099	0	111,808		111,808	(12,291)	0	0	0	0		003
570482 SCS COLLAR 1826 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	426	0	4,686.9000	0	(69,405)	0	(58,781)		(58,781)	10,624	0	0	0	0		003
570483 SCS COLLAR 1827 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	2,261	9,940,224	3,982.0800	0	(370,112)	0	(352,572)		(352,572)	17,540	0	0	0	44,225		003
570484 SCS COLLAR 1827 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	2,261	0	4,424.5300	0	658,197	0	593,009		593,009	(65,188)	0	0	0	0		003
570485 SCS COLLAR 1827 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	2,261	0	4,631.1500	0	(422,927)	0	(363,300)		(363,300)	59,627	0	0	0	0		003
570486 SCS COLLAR 1828 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	197	866,527	3,982.0800	0	(32,264)	0	(30,735)		(30,735)	1,530	0	0	0	3,855		003
570487 SCS COLLAR 1828 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	197	0	4,424.5300	0	57,378	0	51,694		51,694	(5,684)	0	0	0	0		003
570488 SCS COLLAR 1828 NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	197	0	4,590.4500	0	(40,347)	0	(35,201)		(35,201)	5,147	0	0	0	0		003
570501 SCS COLLAR 1836 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/16/2018	4,906	6,151,994	1,020.2800	0	(139,284)	0	(502,290)		(502,290)	(363,006)	0	0	0	51,446		003
570502 SCS COLLAR 1836 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/16/2018	4,906	0	1,275.3500	0	0	0	806,952		806,952	806,952	0	0	0	0		003
570503 SCS COLLAR 1836 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/16/2018	4,906	0	1,445.7900	0	0	0	(464,571)		(464,571)	(464,571)	0	0	0	0		003
570504 SCS COLLAR 1841 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/16/2018	294	368,707	1,020.2800	0	(2,153)	0	(30,104)		(30,104)	(27,951)	0	0	0	3,083		003
570505 SCS COLLAR 1841 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/16/2018	294	0	1,275.3500	0	0	0	48,363		48,363	48,363	0	0	0	0		003
570506 SCS COLLAR 1841 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/16/2018	294	0	1,511.2400	0	0	0	(21,973)		(21,973)	(21,973)	0	0	0	0		003
570510 SCS COLLAR 1845 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2020	286	358,875	956.5100	0	(6,508)	0	(39,238)		(39,238)	(32,731)	0	0	0	3,929		003
570511 SCS COLLAR 1845 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2020	286	0	1,339.1200	0	0	0	63,161		63,161	63,161	0	0	0	0		003
570512 SCS COLLAR 1845 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2020	286	0	1,687.1400	0	0	0	(31,150)		(31,150)	(31,150)	0	0	0	0		003
570523 SCS COLLAR 1823 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	1,209	1,175,848	933.1800	0	(10,038)	0	(64,810)		(64,810)	(54,772)	0	0	0	5,231		003
570524 SCS COLLAR 1823 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	1,209	0	1,036.8700	0	0	0	32,736		32,736	32,736	0	0	0	0		003
570525 SCS COLLAR 1823 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	1,209	0	1,138.6800	0	0	0	(8,257)		(8,257)	(8,257)	0	0	0	0		003
570526 SCS COLLAR 1824 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	5,336	5,188,171	933.1800	0	(74,601)	0	(285,960)		(285,960)	(211,359)	0	0	0	23,083		003
570527 SCS COLLAR 1824 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	5,336	0	1,036.8700	0	0	0	144,441		144,441	144,441	0	0	0	0		003
570528 SCS COLLAR 1824 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	5,336	0	1,120.1000	0	0	0	(47,722)		(47,722)	(47,722)	0	0	0	0		003
570529 SCS COLLAR 1825 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	411	399,451	933.1800	0	(7,441)	0	(22,017)		(22,017)	(14,576)	0	0	0	1,777		003
570530 SCS COLLAR 1825 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	411	0	1,036.8700	0	0	0	11,121		11,121	11,121	0	0	0	0		003
570531 SCS COLLAR 1825 MXEF	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	.04/15/2015	.04/14/2016	411	0	1,107.7700	0	0	0	(4,377)		(4,377)	(4,377)	0	0	0	0		003
570532 SCS COLLAR 1816 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	311	0	1,246.7000	0	(2,968)	0	(11,670)		(11,670)	(8,702)	0	0	0	0		003
570533 SCS COLLAR 1816 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	311	0	1,192.9000	0	0	0	17,816		17,816	17,816	0	0	0	0		003
570534 SCS COLLAR 1816 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	311	364,189	1,073.6100	0	(2,968)	0	(9,358)		(9,358)	(6,390)	0	0	0	1,620		003
570535 SCS COLLAR 1815 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	4,086	0	1,233.9400	0	(65,373)	0	(169,529)		(169,529)	(104,156)	0	0	0	0		003
570536 SCS COLLAR 1815 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	4,086	0	1,192.9000	0	0	0	234,054		234,054	234,054	0	0	0	0		003
570537 SCS COLLAR 1815 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.04/15/2015	.04/14/2016	4,086	4,784,520	1,073.6100	0	(65,702)	0	(122,943)		(122,943)	(57,241)	0	0	0	21,287		003
570538 SCS COLLAR 1819 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.04/15/2015	.04/14/2016	3,245	0	58.3100	0	(3,197)	0	(28,947)		(28,947)	(25,750)	0	0	0	0		003
570539 SCS COLLAR 1819 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.04/15/2015	.04/14/2016	3,245	0	56.3900	0	0	0	32,896		32,896	32,896	0	0	0	0		003
570540 SCS COLLAR 1819 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.04/15/2015	.04/14/2016	3,245	201,433	50.7500	0	0	0	(10,080)		(10,080)	(10,080)	0	0	0	896		003
570541 SCS COLLAR 1818 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.04/15/2015	.04/14/2016	8,069	0	59.2100	0	(3,640)	0	(67,598)		(67,598)	(63,958)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
570542 SCS COLLAR 1818 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/15/2015	04/14/2016	8,069	0	56.3900	0	0	0	81,790		81,790	81,790	0	0	0	0		003
570543 SCS COLLAR 1818 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/15/2015	04/14/2016	8,069	500,831	50.7500	0	0	0	(25,062)		(25,062)	(25,061)	0	0	0	2,228		003
570544 SCS COLLAR 1817 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/15/2015	04/14/2016	62,600	0	58.6500	0	(47,584)	0	(545,417)		(545,417)	(497,832)	0	0	0	0		003
570545 SCS COLLAR 1817 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/15/2015	04/14/2016	62,600	0	56.3900	0	0	0	634,547		634,547	634,547	0	0	0	0		003
570546 SCS COLLAR 1817 Generic	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/15/2015	04/14/2016	62,600	3,885,567	50.7500	0	0	0	(194,433)		(194,433)	(194,433)	0	0	0	17,287		003
570548 SCS COLLAR 1835 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	2,063	2,586,846	1,147.8200	0	(58,568)	0	(300,903)		(300,903)	(242,336)	0	0	0	21,633		003
570549 SCS COLLAR 1835 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	2,063	0	1,275.3500	0	0	0	339,314		339,314	339,314	0	0	0	0		003
570550 SCS COLLAR 1835 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/16/2018	2,063	0	1,596.1100	0	0	0	(111,878)		(111,878)	(111,878)	0	0	0	0		003
570551 SCS COLLAR 1837 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	8,081	10,133,044	1,147.8200	0	(183,760)	0	(1,679,647)		(1,679,647)	(1,495,886)	0	0	0	110,939		003
570552 SCS COLLAR 1837 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	8,081	0	1,275.3500	0	0	0	2,001,381		2,001,381	2,001,381	0	0	0	0		003
570553 SCS COLLAR 1837 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	8,081	0	1,884.5100	0	0	0	(564,297)		(564,297)	(564,297)	0	0	0	0		003
570554 SCS COLLAR 1838 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	10,946	13,725,723	1,020.2800	0	(248,912)	0	(1,739,042)		(1,739,042)	(1,490,130)	0	0	0	150,272		003
570555 SCS COLLAR 1838 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	10,946	0	1,275.3500	0	0	0	2,710,973		2,710,973	2,710,973	0	0	0	0		003
570556 SCS COLLAR 1838 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	10,946	0	1,661.0000	0	0	0	(1,260,871)		(1,260,871)	(1,260,871)	0	0	0	0		003
570557 SCS COLLAR 1839 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	1,769	2,218,139	892.7500	0	(40,225)	0	(207,180)		(207,180)	(166,955)	0	0	0	24,285		003
570558 SCS COLLAR 1839 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	1,769	0	1,275.3500	0	0	0	438,106		438,106	438,106	0	0	0	0		003
570559 SCS COLLAR 1839 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	1,769	0	1,517.6900	0	0	0	(275,670)		(275,670)	(275,670)	0	0	0	0		003
570560 SCS COLLAR 1847 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	326	409,019	1,147.8200	0	(15,732)	0	(67,798)		(67,798)	(52,066)	0	0	0	4,478		003
570561 SCS COLLAR 1847 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	326	0	1,275.3500	0	0	0	80,784		80,784	80,784	0	0	0	0		003
570562 SCS COLLAR 1847 Russel2000	LIFE HEDGE	N/A	Equity/Index	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	326	0	1,762.8800	0	0	0	(30,015)		(30,015)	(30,015)	0	0	0	0		003
570563 SCS COLLAR 1840 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	4,558	5,715,445	1,147.8200	0	(227,898)	0	(254,713)		(254,713)	(26,815)	0	0	0	25,429		003
570564 SCS COLLAR 1840 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	4,558	0	1,275.3500	0	410,217	0	310,173		310,173	(100,044)	0	0	0	0		003
570565 SCS COLLAR 1840 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	4,558	0	1,380.8500	0	(228,810)	0	(120,196)		(120,196)	108,614	0	0	0	0		003
570566 SCS COLLAR 1820 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	9,886	18,213,690	1,713.9600	0	(656,992)	0	(772,934)		(772,934)	(115,942)	0	0	0	81,035		003
570567 SCS COLLAR 1820 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	9,886	0	1,904.4000	0	969,474	0	811,215		811,215	(158,259)	0	0	0	0		003
570568 SCS COLLAR 1820 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	9,886	0	1,982.2900	0	(566,243)	0	(506,712)		(506,712)	59,531	0	0	0	0		003
570569 SCS COLLAR 1821 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	1,430	2,634,436	1,713.9600	0	(95,028)	0	(111,798)		(111,798)	(16,770)	0	0	0	11,721		003
570570 SCS COLLAR 1821 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	1,430	0	1,904.4000	0	140,225	0	117,335		117,335	(22,890)	0	0	0	0		003
570571 SCS COLLAR 1821 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	1,430	0	2,016.0000	0	(66,988)	0	(58,780)		(58,780)	8,208	0	0	0	0		003
570572 SCS COLLAR 1822 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	826	1,521,839	1,713.9600	0	(54,895)	0	(64,582)		(64,582)	(9,687)	0	0	0	6,771		003
570573 SCS COLLAR 1822 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	826	0	1,904.4000	0	81,004	0	67,781		67,781	(13,223)	0	0	0	0		003
570574 SCS COLLAR 1822 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2015	04/14/2016	826	0	1,968.3900	0	(53,590)	0	(46,246)		(46,246)	7,344	0	0	0	0		003
570779 SCS COLLAR 1834 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	35,066	43,971,472	1,147.8200	0	(2,103,987)	0	(1,959,623)		(1,959,623)	144,364	0	0	0	195,634		003
570780 SCS COLLAR 1834 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	35,066	0	1,275.3500	0	2,980,648	0	2,386,298		2,386,298	(594,350)	0	0	0	0		003
570781 SCS COLLAR 1834 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	35,066	0	1,361.5900	0	(1,479,454)	0	(1,127,564)		(1,127,564)	351,889	0	0	0	0		003
570782 SCS COLLAR 1846 Russel2000	LIFE HEDGE	N/A	Commodity	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	4,531	5,682,016	1,147.8200	0	(249,222)	0	(253,223)		(253,223)	(4,001)	0	0	0	25,280		003
570783 SCS COLLAR 1846 Russel2000	LIFE HEDGE	N/A	Commodity	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	4,531	0	1,275.3500	0	407,817	0	308,358		308,358	(99,459)	0	0	0	0		003
570784 SCS COLLAR 1846 Russel2000	LIFE HEDGE	N/A	Commodity	WMST	4PQUHN3JPFGFNF3BB653	04/15/2015	04/14/2016	4,531	0	1,348.6700	0	(259,553)	0	(165,318)		(165,318)	94,235	0	0	0	0		003
570787 SCS COLLAR 1857 S&P500	LIFE HEDGE	N/A	Commodity	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/14/2020	475	0	3,276.8600	0	(23,774)	0	(20,242)		(20,242)	3,531	0	0	0	0		003
570788 SCS COLLAR 1857 S&P500	LIFE HEDGE	N/A	Commodity	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/14/2020	475	0	2,211.9600	0	149,559	0	134,303		134,303	(15,256)	0	0	0	0		003
570789 SCS COLLAR 1857 S&P500	LIFE HEDGE	N/A	Commodity	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/14/2020	475	980,320	1,895.9700	0	(143,633)	0	(142,436)		(142,436)	1,197	0	0	0	10,733		003
575591 SCS COLLAR 1895 S&P500	LIFE HEDGE	N/A	Commodity	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	1,034	2,133,351	1,910.4600	0	(214,583)	0	(223,322)		(223,322)	(8,738)	0	0	0	18,083		003
575592 SCS COLLAR 1895 S&P500	LIFE HEDGE	N/A	Commodity	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	1,034	0	2,122.7300	0	262,566	0	217,266		217,266	(45,300)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575593 SCS COLLAR 1895 S&P500	LIFE HEDGE	N/A	Commodity.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	1,034	0	2,542.3900	0	(92,036)	0	(68,879)		(68,879)	23,157	0	0	0	0		003
575594 SCS COLLAR 1910 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	5,477	11,299,466	1,910.4600	0	(1,674,724)	0	(1,692,404)		(1,692,404)	(17,680)	0	0	0	124,765		003
575595 SCS COLLAR 1910 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	5,477	0	2,122.7300	0	2,059,778	0	1,777,099		1,777,099	(282,679)	0	0	0	0		003
575596 SCS COLLAR 1910 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	5,477	0	3,037.4100	0	(503,290)	0	(391,343)		(391,343)	111,946	0	0	0	0		003
575597 SCS COLLAR 1911 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	6,118	12,622,241	1,698.1800	0	(1,397,274)	0	(1,403,074)		(1,403,074)	(5,800)	0	0	0	139,370		003
575598 SCS COLLAR 1911 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	6,118	0	2,122.7300	0	2,300,906	0	1,985,134		1,985,134	(315,773)	0	0	0	0		003
575599 SCS COLLAR 1911 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	6,118	0	2,681.0100	0	(1,035,715)	0	(841,133)		(841,133)	194,582	0	0	0	0		003
575600 SCS COLLAR 1902 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,750	3,609,687	1,485.9100	0	(287,575)	0	(286,377)		(286,377)	1,198	0	0	0	39,857		003
575601 SCS COLLAR 1902 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,750	0	2,122.7300	0	658,009	0	567,704		567,704	(90,305)	0	0	0	0		003
575602 SCS COLLAR 1902 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,750	0	2,472.9800	0	(408,205)	0	(340,019)		(340,019)	68,187	0	0	0	0		003
575604 SCS COLLAR 1879 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	158	325,592	1,910.4600	0	(32,750)	0	(34,084)		(34,084)	(1,334)	0	0	0	2,760		003
575605 SCS COLLAR 1879 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	158	0	2,122.7300	0	40,073	0	33,160		33,160	(6,913)	0	0	0	0		003
575606 SCS COLLAR 1879 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	158	0	2,699.2600	0	(8,522)	0	(6,214)		(6,214)	2,308	0	0	0	0		003
575607 SCS COLLAR 1877 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	139	285,743	2,122.7300	0	35,168	0	29,100		29,100	(6,068)	0	0	0	2,422		003
575608 SCS COLLAR 1877 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	139	0	2,437.3200	0	(16,640)	0	(12,771)		(12,771)	3,870	0	0	0	0		003
575609 SCS COLLAR 1877 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	139	0	1,698.1800	0	(19,580)	0	(20,241)		(20,241)	(661)	0	0	0	0		003
575619 SCS COLLAR 1899 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,486	3,065,416	1,910.4600	0	(454,333)	0	(459,129)		(459,129)	(4,795)	0	0	0	33,847		003
575620 SCS COLLAR 1899 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,486	0	2,228.8700	0	488,334	0	416,605		416,605	(71,728)	0	0	0	0		003
575621 SCS COLLAR 1899 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,486	0	3,419.9300	0	(66,076)	0	(52,027)		(52,027)	14,049	0	0	0	0		003
575622 SCS COLLAR 1884 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	256	528,721	1,804.3200	0	(67,995)	0	(68,501)		(68,501)	(507)	0	0	0	5,838		003
575623 SCS COLLAR 1884 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	256	0	2,228.8700	0	84,228	0	71,855		71,855	(12,373)	0	0	0	0		003
575624 SCS COLLAR 1884 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	256	0	3,080.7200	0	(21,765)	0	(16,839)		(16,839)	4,927	0	0	0	0		003
575625 SCS COLLAR 1872 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	104	213,821	2,228.8700	0	34,063	0	29,059		29,059	(5,003)	0	0	0	2,361		003
575626 SCS COLLAR 1872 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	104	0	2,733.4400	0	(16,113)	0	(13,004)		(13,004)	3,109	0	0	0	0		003
575627 SCS COLLAR 1872 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	104	0	1,592.0500	0	(20,187)	0	(20,191)		(20,191)	(3)	0	0	0	0		003
575631 SCS COLLAR 1865 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	61	126,349	1,910.4600	0	(12,709)	0	(13,226)		(13,226)	(517)	0	0	0	1,071		003
575632 SCS COLLAR 1865 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	61	0	2,122.7300	0	15,551	0	12,867		12,867	(2,683)	0	0	0	0		003
575633 SCS COLLAR 1865 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	61	0	2,455.1500	0	(7,010)	0	(5,352)		(5,352)	1,658	0	0	0	0		003
575634 SCS COLLAR 1878 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	156	322,675	1,910.4600	0	(47,824)	0	(48,329)		(48,329)	(504)	0	0	0	3,563		003
575635 SCS COLLAR 1878 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	156	0	2,122.7300	0	58,820	0	50,747		50,747	(8,073)	0	0	0	0		003
575636 SCS COLLAR 1878 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	156	0	2,821.1100	0	(21,009)	0	(16,775)		(16,775)	4,234	0	0	0	0		003
575637 SCS COLLAR 1866 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	61	126,349	1,698.1800	0	(13,987)	0	(14,044)		(14,044)	(58)	0	0	0	1,395		003
575638 SCS COLLAR 1866 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	61	0	2,122.7300	0	23,032	0	19,871		19,871	(3,162)	0	0	0	0		003
575639 SCS COLLAR 1866 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	61	0	2,539.0000	0	(12,966)	0	(10,698)		(10,698)	2,268	0	0	0	0		003
575652 SCS COLLAR 1915 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	23,753	49,005,823	1,910.4600	0	(1,896,636)	0	(2,037,151)		(2,037,151)	(140,516)	0	0	0	229,786		003
575653 SCS COLLAR 1915 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	23,753	0	2,122.7300	0	2,874,158	0	1,904,817		1,904,817	(969,342)	0	0	0	0		003
575654 SCS COLLAR 1915 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	23,753	0	2,221.4400	0	(1,662,736)	0	(968,448)		(968,448)	694,288	0	0	0	0		003
575655 SCS COLLAR 1907 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	2,857	5,894,656	1,698.1800	0	(410,298)	0	(417,567)		(417,567)	(7,269)	0	0	0	49,965		003
575656 SCS COLLAR 1907 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	2,857	0	2,122.7300	0	722,864	0	600,324		600,324	(122,540)	0	0	0	0		003
575657 SCS COLLAR 1907 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	2,857	0	2,340.3100	0	(434,290)	0	(348,302)		(348,302)	85,988	0	0	0	0		003
575672 SCS COLLAR 1901 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	05/15/2015	05/16/2016	1,706	3,519,298	1,910.4600	0	(135,316)	0	(146,296)		(146,296)	(10,980)	0	0	0	16,502		003
575673 SCS COLLAR 1901 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	05/15/2015	05/16/2016	1,706	0	2,122.7300	0	206,034	0	136,792		136,792	(69,242)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575674 SCS COLLAR 1901 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	1,706	0	2,249.0300	0	(99,939)	0	(55,777)		(55,777)	44,162	0	0	0	0		003
575675 SCS COLLAR 1894 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	1,021	2,107,108	1,910.4600	0	(81,018)	0	(87,592)		(87,592)	(6,574)	0	0	0	9,880		003
575676 SCS COLLAR 1894 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	1,021	0	2,122.7300	0	123,359	0	81,902		81,902	(41,457)	0	0	0	0		003
575677 SCS COLLAR 1894 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	1,021	0	2,202.3300	0	(80,498)	0	(48,095)		(48,095)	32,403	0	0	0	0		003
575725 SCS COLLAR 1898 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2020	2,492	3,124,919	870.7600	0	(296,556)	0	(280,008)		(280,008)	16,548	0	0	0	34,504		003
575726 SCS COLLAR 1898 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2020	2,492	0	1,243.9500	0	647,937	0	660,381		660,381	12,444	0	0	0	0		003
575727 SCS COLLAR 1898 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2020	2,492	0	1,509.7800	0	(382,908)	0	(403,281)		(403,281)	(20,372)	0	0	0	0		003
575728 SCS COLLAR 1892 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2018	1,634	2,049,342	1,119.5500	0	(235,341)	0	(225,811)		(225,811)	9,530	0	0	0	17,371		003
575729 SCS COLLAR 1892 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2018	1,634	0	1,243.9500	0	290,908	0	300,007		300,007	9,100	0	0	0	0		003
575730 SCS COLLAR 1892 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2018	1,634	0	1,561.7800	0	(96,369)	0	(106,126)		(106,126)	(9,757)	0	0	0	0		003
575731 SCS COLLAR 1905 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2018	4,486	5,624,853	995.1600	0	(453,058)	0	(436,852)		(436,852)	16,206	0	0	0	47,678		003
575732 SCS COLLAR 1905 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2018	4,486	0	1,243.9500	0	798,458	0	823,436		823,436	24,978	0	0	0	0		003
575733 SCS COLLAR 1905 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/14/2018	4,486	0	1,419.9700	0	(457,391)	0	(480,887)		(480,887)	(23,496)	0	0	0	0		003
575734 SCS COLLAR 1896 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	1,891	2,370,905	1,119.5500	0	(114,981)	0	(100,803)		(100,803)	14,178	0	0	0	11,117		003
575735 SCS COLLAR 1896 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	1,891	0	1,243.9500	0	169,637	0	169,890		169,890	253	0	0	0	0		003
575736 SCS COLLAR 1896 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	1,891	0	1,355.7800	0	(73,639)	0	(72,716)		(72,716)	923	0	0	0	0		003
575737 SCS COLLAR 1876 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/14/2018	222	278,218	995.1600	0	(22,352)	0	(21,607)		(21,607)	744	0	0	0	2,358		003
575738 SCS COLLAR 1876 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/14/2018	222	0	1,243.9500	0	40,206	0	40,728		40,728	523	0	0	0	0		003
575739 SCS COLLAR 1876 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/14/2018	222	0	1,475.0700	0	(18,842)	0	(19,697)		(19,697)	(855)	0	0	0	0		003
575740 SCS COLLAR 1903 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	3,030	3,799,295	1,119.5500	0	(184,416)	0	(161,533)		(161,533)	22,883	0	0	0	17,815		003
575741 SCS COLLAR 1903 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	3,030	0	1,243.9500	0	271,597	0	272,243		272,243	645	0	0	0	0		003
575742 SCS COLLAR 1903 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	3,030	0	1,323.6900	0	(153,505)	0	(153,318)		(153,318)	187	0	0	0	0		003
575743 SCS COLLAR 1863 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/14/2018	89	111,892	1,119.5500	0	(12,790)	0	(12,329)		(12,329)	461	0	0	0	948		003
575744 SCS COLLAR 1863 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/14/2018	89	0	1,243.9500	0	16,153	0	16,380		16,380	227	0	0	0	0		003
575745 SCS COLLAR 1863 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/14/2018	89	0	1,499.9500	0	(6,922)	0	(7,255)		(7,255)	(333)	0	0	0	0		003
575754 SCS COLLAR 1871 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	167	209,672	1,119.5500	0	(6,273)	0	(33,157)		(33,157)	(26,883)	0	0	0	2,315		003
575755 SCS COLLAR 1871 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	167	0	1,243.9500	0	0	0	44,309		44,309	44,309	0	0	0	0		003
575756 SCS COLLAR 1871 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	167	0	1,760.1900	0	0	0	(15,994)		(15,994)	(15,994)	0	0	0	0		003
575757 SCS COLLAR 1893 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	1,655	2,075,551	1,057.3600	0	(20,940)	0	(288,465)		(288,465)	(267,525)	0	0	0	22,917		003
575758 SCS COLLAR 1893 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	1,655	0	1,306.1500	0	0	0	393,535		393,535	393,535	0	0	0	0		003
575759 SCS COLLAR 1893 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	1,655	0	1,897.0200	0	0	0	(116,839)		(116,839)	(116,839)	0	0	0	0		003
575761 SCS COLLAR 1885 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	512	642,120	932.9600	0	(6,478)	0	(67,233)		(67,233)	(60,755)	0	0	0	7,090		003
575762 SCS COLLAR 1885 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	512	0	1,306.1500	0	0	0	121,750		121,750	121,750	0	0	0	0		003
575763 SCS COLLAR 1885 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	512	0	1,673.1100	0	0	0	(59,125)		(59,125)	(59,125)	0	0	0	0		003
575764 SCS COLLAR 1890 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	785	983,846	1,119.5500	0	(9,926)	0	(155,581)		(155,581)	(145,655)	0	0	0	10,863		003
575765 SCS COLLAR 1890 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	785	0	1,306.1500	0	0	0	186,543		186,543	186,543	0	0	0	0		003
575766 SCS COLLAR 1890 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2020	785	0	2,052.5100	0	0	0	(39,613)		(39,613)	(39,613)	0	0	0	0		003
575771 SCS COLLAR 1867 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2018	126	158,262	1,119.5500	0	(562)	0	(17,438)		(17,438)	(16,876)	0	0	0	1,341		003
575772 SCS COLLAR 1867 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2018	126	0	1,243.9500	0	0	0	23,168		23,168	23,168	0	0	0	0		003
575773 SCS COLLAR 1867 Russel2000	LIFE HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.05/14/2018	126	0	1,649.4800	0	0	0	(5,909)		(5,909)	(5,909)	0	0	0	0		003
575774 SCS COLLAR 1912 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/14/2020	11,448	14,355,471	1,243.9500	0	2,947,919	0	3,033,700		3,033,700	85,781	0	0	0	158,508		003
575775 SCS COLLAR 1912 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/14/2020	11,448	0	1,655.0700	0	(1,298,344)	0	(1,373,231)		(1,373,231)	(74,888)	0	0	0	0		003
575776 SCS COLLAR 1912 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/14/2020	11,448	0	995.1600	0	(1,794,395)	0	(1,739,734)		(1,739,734)	54,662	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575777 SCS COLLAR 1909 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/14/2020	9,168	11,496,675	1,119.5500	0	(1,881,812)	0	(1,818,028)		(1,818,028)	63,784	0	0	0	126,942		003
575778 SCS COLLAR 1909 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/14/2020	9,168	0	1,243.9500	0	2,360,860	0	2,429,558		2,429,558	68,698	0	0	0	0		003
575779 SCS COLLAR 1909 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/14/2020	9,168	0	1,897.0200	0	(595,029)	0	(647,182)		(647,182)	(52,154)	0	0	0	0		003
575781 SCS COLLAR 1914 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/16/2016	33,837	42,429,332	1,119.5500	0	(2,041,363)	0	(1,803,952)		(1,803,952)	237,412	0	0	0	198,949		003
575782 SCS COLLAR 1914 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/16/2016	33,837	0	1,243.9500	0	3,051,725	0	3,040,322		3,040,322	(11,403)	0	0	0	0		003
575783 SCS COLLAR 1914 Russel2000..	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/15/2015	.05/16/2016	33,837	0	1,336.5000	0	(1,582,200)	0	(1,539,340)		(1,539,340)	42,861	0	0	0	0		003
575788 SCS COLLAR 1870 IYR UP	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	2,473	176,324	69.1500	0	(7,827)	0	(11,232)		(11,232)	(3,405)	0	0	0	827		003
575789 SCS COLLAR 1870 IYR UP	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	2,473	0	76.8300	0	9,595	0	4,429		4,429	(5,166)	0	0	0	0		003
575790 SCS COLLAR 1870 IYR UP	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	2,473	0	83.7400	0	(3,301)	0	(1,613)		(1,613)	1,689	0	0	0	0		003
575791 SCS COLLAR 1880 IYR UP	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	4,464	318,312	69.1500	0	(14,130)	0	(20,276)		(20,276)	(6,147)	0	0	0	1,493		003
575792 SCS COLLAR 1880 IYR UP	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	4,464	0	76.8300	0	17,322	0	7,995		7,995	(9,327)	0	0	0	0		003
575793 SCS COLLAR 1880 IYR UP	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	4,464	0	81.0600	0	(9,228)	0	(4,307)		(4,307)	4,921	0	0	0	0		003
575794 SCS COLLAR 1900 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/16/2016	42,067	2,999,370	69.1470	0	(145,131)	0	(191,005)		(191,005)	(45,874)	0	0	0	14,064		003
575795 SCS COLLAR 1900 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/16/2016	42,067	0	76.8300	0	153,965	0	75,337		75,337	(78,628)	0	0	0	0		003
575796 SCS COLLAR 1900 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/16/2016	42,067	0	83.4400	0	(52,752)	0	(28,657)		(28,657)	24,094	0	0	0	0		003
575798 SCS COLLAR 1883 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	96	421,645	4,044.8600	0	(16,253)	0	(18,077)		(18,077)	(1,824)	0	0	0	1,977		003
575799 SCS COLLAR 1883 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	96	0	4,765.7400	0	(16,443)	0	(12,078)		(12,078)	4,365	0	0	0	0		003
575800 SCS COLLAR 1883 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	96	0	4,494.2900	0	29,217	0	23,408		23,408	(5,810)	0	0	0	0		003
575801 SCS COLLAR 1908 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	1,820	8,003,464	4,044.8600	0	(308,506)	0	(343,124)		(343,124)	(34,618)	0	0	0	37,528		003
575802 SCS COLLAR 1908 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	1,820	0	4,494.2900	0	554,590	0	444,310		444,310	(110,280)	0	0	0	0		003
575803 SCS COLLAR 1908 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	1,820	0	4,708.2200	0	(357,265)	0	(268,087)		(268,087)	89,178	0	0	0	0		003
575804 SCS COLLAR 1887 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	168	739,592	4,044.8600	0	(28,509)	0	(31,707)		(31,707)	(3,198)	0	0	0	3,468		003
575805 SCS COLLAR 1887 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	168	0	4,494.2900	0	51,249	0	41,058		41,058	(10,192)	0	0	0	0		003
575806 SCS COLLAR 1887 NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	168	0	4,667.3200	0	(36,046)	0	(27,533)		(27,533)	8,513	0	0	0	0		003
575807 SCS COLLAR 1888 XLF	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/16/2016	33,239	810,364	22.2300	0	(30,580)	0	(33,065)		(33,065)	(2,485)	0	0	0	3,800		003
575808 SCS COLLAR 1888 XLF	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/16/2016	33,239	0	24.7000	0	50,855	0	47,729		47,729	(3,126)	0	0	0	0		003
575809 SCS COLLAR 1888 XLF	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2015	.05/16/2016	33,239	0	25.7500	0	(31,444)	0	(32,228)		(32,228)	(784)	0	0	0	0		003
575811 SCS COLLAR 1913 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	9,769	17,998,456	1,754.5400	0	(704,422)	0	(975,416)		(975,416)	(270,994)	0	0	0	84,394		003
575812 SCS COLLAR 1913 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	9,769	0	1,949.4900	0	1,053,165	0	643,721		643,721	(409,444)	0	0	0	0		003
575813 SCS COLLAR 1913 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	9,769	0	2,034.6800	0	(607,516)	0	(379,780)		(379,780)	227,736	0	0	0	0		003
575814 SCS COLLAR 1891 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	771	1,421,428	1,754.5400	0	(55,632)	0	(77,033)		(77,033)	(21,401)	0	0	0	6,665		003
575815 SCS COLLAR 1891 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	771	0	1,949.4900	0	83,174	0	50,838		50,838	(32,336)	0	0	0	0		003
575816 SCS COLLAR 1891 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	771	0	2,064.9000	0	(39,677)	0	(24,624)		(24,624)	15,053	0	0	0	0		003
575817 SCS COLLAR 1889 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	477	878,942	1,949.4900	0	51,431	0	31,436		31,436	(19,995)	0	0	0	4,121		003
575818 SCS COLLAR 1889 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	477	0	2,014.8000	0	(33,398)	0	(21,070)		(21,070)	12,328	0	0	0	0		003
575819 SCS COLLAR 1889 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2015	.05/16/2016	477	0	1,754.5400	0	(34,400)	0	(47,634)		(47,634)	(13,234)	0	0	0	0		003
575830 SCS COLLAR 1886 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	689	669,971	939.0600	0	(35,950)	0	(41,660)		(41,660)	(5,710)	0	0	0	3,141		003
575831 SCS COLLAR 1886 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	689	0	1,043.4000	0	52,487	0	19,229		19,229	(33,257)	0	0	0	0		003
575832 SCS COLLAR 1886 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	689	0	1,134.7000	0	(22,339)	0	(6,005)		(6,005)	16,335	0	0	0	0		003
575833 SCS COLLAR 1881 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	360	350,360	939.0600	0	(18,800)	0	(21,786)		(21,786)	(2,986)	0	0	0	1,643		003
575834 SCS COLLAR 1881 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	360	0	1,043.4000	0	27,448	0	10,056		10,056	(17,392)	0	0	0	0		003
575835 SCS COLLAR 1881 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2015	.05/16/2016	360	0	1,106.0000	0	(15,266)	0	(4,638)		(4,638)	10,628	0	0	0	0		003

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575836 SCS COLLAR 1906 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.05/15/2015	.05/16/2016	5,613	5,457,608	939.0600	0	(284,037)	0	(339,362)		(339,362)	(55,325)	0	0	0	25,590		003
575837 SCS COLLAR 1906 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.05/15/2015	.05/16/2016	5,613	0	1,043.4000	0	421,677	0	156,645		156,645	(265,033)	0	0	0	0		003
575838 SCS COLLAR 1906 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL 7LTWFZYICNSX8D621K86	.05/15/2015	.05/16/2016	5,613	0	1,125.8300	0	(217,238)	0	(55,315)		(55,315)	161,923	0	0	0	0		003
575839 SCS COLLAR 1897 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	2,226	2,606,806	1,098.4500	0	(36,925)	0	(90,118)		(90,118)	(53,193)	0	0	0	12,223		003
575840 SCS COLLAR 1897 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	2,226	0	1,220.5000	0	0	0	112,677		112,677	112,677	0	0	0	0		003
575841 SCS COLLAR 1897 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	2,226	0	1,260.7800	0	0	0	(83,848)		(83,848)	(83,848)	0	0	0	0		003
575842 SCS COLLAR 1868 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	152	177,497	1,098.4500	0	(1,493)	0	(6,136)		(6,136)	(4,643)	0	0	0	832		003
575843 SCS COLLAR 1868 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	152	0	1,220.5000	0	0	0	7,672		7,672	7,672	0	0	0	0		003
575844 SCS COLLAR 1868 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.05/15/2015	.05/16/2016	152	0	1,287.6300	0	0	0	(4,705)		(4,705)	(4,705)	0	0	0	0		003
575845 SCS COLLAR 1904 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	67,532	4,191,727	53.7200	0	(174,233)	0	(273,419)		(273,419)	(99,186)	0	0	0	19,655		003
575846 SCS COLLAR 1904 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	67,532	0	59.6900	0	592,258	0	567,354		567,354	(24,904)	0	0	0	0		003
575847 SCS COLLAR 1904 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	67,532	0	62.3200	0	(472,726)	0	(469,915)		(469,915)	2,811	0	0	0	0		003
575850 SCS COLLAR 1875 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	4,004	248,530	59.6900	0	35,115	0	33,639		33,639	(1,477)	0	0	0	1,165		003
575851 SCS COLLAR 1875 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	4,004	0	62.8500	0	(26,707)	0	(26,778)		(26,778)	(72)	0	0	0	0		003
575852 SCS COLLAR 1875 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	4,004	0	53.7200	0	(10,330)	0	(16,211)		(16,211)	(5,881)	0	0	0	0		003
575853 SCS COLLAR 1869 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	2,965	184,057	53.7200	0	(7,651)	0	(12,006)		(12,006)	(4,355)	0	0	0	863		003
575854 SCS COLLAR 1869 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	2,965	0	59.6900	0	26,006	0	24,912		24,912	(1,094)	0	0	0	0		003
575855 SCS COLLAR 1869 Generic	LIFE HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	.05/15/2015	.05/16/2016	2,965	0	61.9000	0	(21,469)	0	(21,284)		(21,284)	185	0	0	0	0		003
582602 SCS COLLAR 1930 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	28,051	57,871,284	1,886.6600	0	(2,252,119)	0	(2,415,459)		(2,415,459)	(163,340)	0	0	0	283,348		003
582603 SCS COLLAR 1930 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	28,051	0	2,096.2900	0	3,416,384	0	2,771,909		2,771,909	(644,475)	0	0	0	0		003
582604 SCS COLLAR 1930 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	28,051	0	2,211.5900	0	(1,809,931)	0	(1,367,358)		(1,367,358)	442,573	0	0	0	0		003
582605 SCS COLLAR 1926 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	2,248	4,638,404	1,886.6600	0	(180,508)	0	(193,600)		(193,600)	(13,092)	0	0	0	22,710		003
582606 SCS COLLAR 1926 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	2,248	0	2,096.2900	0	273,824	0	222,170		222,170	(51,655)	0	0	0	0		003
582607 SCS COLLAR 1926 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	2,248	0	2,239.8900	0	(119,286)	0	(89,361)		(89,361)	29,924	0	0	0	0		003
582608 SCS COLLAR 1924 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	1,093	2,254,738	1,886.6600	0	(87,745)	0	(94,109)		(94,109)	(6,364)	0	0	0	11,040		003
582609 SCS COLLAR 1924 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	1,093	0	2,096.2900	0	133,107	0	107,997		107,997	(25,110)	0	0	0	0		003
582610 SCS COLLAR 1924 S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	1,093	0	2,190.6200	0	(79,635)	0	(61,443)		(61,443)	18,192	0	0	0	0		003
582611 SCS COLLAR 1927 NDX	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	1,604	7,051,165	4,010.3100	0	(287,984)	0	(310,665)		(310,665)	(22,681)	0	0	0	34,524		003
582612 SCS COLLAR 1927 NDX	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	1,604	0	4,455.9000	0	495,219	0	448,096		448,096	(47,122)	0	0	0	0		003
582613 SCS COLLAR 1927 NDX	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	1,604	0	4,713.0000	0	(285,698)	0	(256,180)		(256,180)	29,517	0	0	0	0		003
582632 SCS COLLAR 1916 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	63	130,894	1,886.6600	0	(12,479)	0	(13,442)		(13,442)	(962)	0	0	0	1,126		003
582633 SCS COLLAR 1916 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	63	0	2,096.2900	0	16,089	0	14,469		14,469	(1,620)	0	0	0	0		003
582634 SCS COLLAR 1916 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU 1IE8VN30JCEQV1H4R804	.06/16/2015	.06/14/2018	63	0	2,476.5600	0	(6,223)	0	(5,496)		(5,496)	727	0	0	0	0		003
582651 SCS COLLAR 1919 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	136	597,960	4,010.3000	0	(24,195)	0	(26,345)		(26,345)	(2,150)	0	0	0	2,928		003
582652 SCS COLLAR 1919 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	136	0	4,455.8900	0	43,045	0	38,001		38,001	(5,045)	0	0	0	0		003
582653 SCS COLLAR 1919 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	136	0	4,762.4600	0	(22,189)	0	(19,176)		(19,176)	3,013	0	0	0	0		003
582654 SCS COLLAR 1931 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	37,615	917,046	22.5600	0	(35,847)	0	(43,776)		(43,776)	(7,929)	0	0	0	4,490		003
582655 SCS COLLAR 1931 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	37,615	0	25.0700	0	67,433	0	50,705		50,705	(16,728)	0	0	0	0		003
582656 SCS COLLAR 1931 XLF	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	37,615	0	26.5100	0	(41,940)	0	(29,600)		(29,600)	12,340	0	0	0	0		003
582682 SCS COLLAR 1940 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2018	233	292,367	1,142.5800	0	(33,301)	0	(34,975)		(34,975)	(1,674)	0	0	0	2,515		003
582683 SCS COLLAR 1940 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2018	233	0	1,269.5300	0	43,639	0	40,677		40,677	(2,962)	0	0	0	0		003
582684 SCS COLLAR 1940 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2018	233	0	1,572.1900	0	(16,155)	0	(15,328)		(15,328)	828	0	0	0	0		003
582691 SCS COLLAR 1941 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2018	1,418	2,924,960	1,886.6600	0	(279,407)	0	(300,387)		(300,387)	(20,980)	0	0	0	25,157		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
582692 SCS COLLAR 1941 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	1,418	0	2,096.2900	0	354,436	0	323,345		323,345	(31,091)	0	0	0	0		003
582693 SCS COLLAR 1941 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	1,418	0	2,576.3400	0	(97,824)	0	(90,549)		(90,549)	7,275	0	0	0	0		003
582711 SCS COLLAR 1943 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	4,436	5,561,882	1,142.5800	0	(275,001)	0	(284,341)		(284,341)	(9,340)	0	0	0	27,232		003
582712 SCS COLLAR 1943 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	4,436	0	1,269.5300	0	399,195	0	354,394		354,394	(44,801)	0	0	0	0		003
582713 SCS COLLAR 1943 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	4,436	0	1,354.7200	0	(208,433)	0	(188,443)		(188,443)	19,990	0	0	0	0		003
582714 SCS COLLAR 1944 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	2,045	2,564,135	1,142.5800	0	(286,279)	0	(306,734)		(306,734)	(20,454)	0	0	0	22,053		003
582715 SCS COLLAR 1944 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	2,045	0	1,269.5300	0	382,387	0	356,744		356,744	(25,643)	0	0	0	0		003
582716 SCS COLLAR 1944 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	2,045	0	1,639.2200	0	(116,019)	0	(105,484)		(105,484)	10,535	0	0	0	0		003
582717 SCS COLLAR 1945 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	4,074	5,108,516	1,015.6200	0	(407,395)	0	(433,207)		(433,207)	(25,812)	0	0	0	43,937		003
582718 SCS COLLAR 1945 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	4,074	0	1,269.5300	0	761,828	0	710,740		710,740	(51,088)	0	0	0	0		003
582719 SCS COLLAR 1945 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	4,074	0	1,486.3700	0	(394,102)	0	(362,220)		(362,220)	31,881	0	0	0	0		003
582720 SCS COLLAR 1946 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	2,709	3,396,788	1,142.5800	0	(167,950)	0	(173,654)		(173,654)	(5,704)	0	0	0	16,631		003
582721 SCS COLLAR 1946 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	2,709	0	1,269.5300	0	243,799	0	216,438		216,438	(27,361)	0	0	0	0		003
582722 SCS COLLAR 1946 Russel2000..	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2016	2,709	0	1,387.2200	0	(94,797)	0	(86,815)		(86,815)	7,983	0	0	0	0		003
582727 SCS COLLAR 1947 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	3,474	7,167,725	1,677.0300	0	(476,244)	0	(501,058)		(501,058)	(24,814)	0	0	0	61,648		003
582728 SCS COLLAR 1947 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	3,474	0	2,096.2900	0	868,558	0	792,370		792,370	(76,188)	0	0	0	0		003
582729 SCS COLLAR 1947 S&P500	LIFE HEDGE	N/A	Equity/Index	WMST.. 4PQUHN3JPFGFNF3BB653...	.06/16/2015	.06/14/2018	3,474	0	2,361.8900	0	(448,176)	0	(416,961)		(416,961)	31,216	0	0	0	0		003
582766 SCS COLLAR 1948 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	621	603,288	1,068.6300	0	(17,678)	0	(13,935)		(13,935)	3,743	0	0	0	2,954		003
582767 SCS COLLAR 1948 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	621	0	965.3400	0	46,122	0	39,533		39,533	(6,590)	0	0	0	0		003
582768 SCS COLLAR 1948 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	621	0	868.8100	0	(31,745)	0	(25,994)		(25,994)	5,751	0	0	0	0		003
582769 SCS COLLAR 1949 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	7,848	7,630,230	1,059.9400	0	(265,027)	0	(194,791)		(194,791)	70,237	0	0	0	37,359		003
582770 SCS COLLAR 1949 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	7,848	0	965.3400	0	583,343	0	499,997		499,997	(83,346)	0	0	0	0		003
582771 SCS COLLAR 1949 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	7,848	0	868.8100	0	(401,504)	0	(328,769)		(328,769)	72,735	0	0	0	0		003
582772 SCS COLLAR 1950 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	377	366,605	1,039.6700	0	(14,182)	0	(11,725)		(11,725)	2,457	0	0	0	1,795		003
582773 SCS COLLAR 1950 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	377	0	965.3400	0	28,028	0	24,023		24,023	(4,004)	0	0	0	0		003
582774 SCS COLLAR 1950 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL.. 7LTWFZYICNSX8D621K86...	.06/16/2015	.06/14/2016	377	0	868.8100	0	(19,291)	0	(15,796)		(15,796)	3,495	0	0	0	0		003
582775 SCS COLLAR 1951 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	447	823,613	1,683.1500	0	(33,705)	0	(37,866)		(37,866)	(4,161)	0	0	0	4,033		003
582776 SCS COLLAR 1951 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	447	0	1,870.1700	0	48,148	0	47,037		47,037	(1,111)	0	0	0	0		003
582777 SCS COLLAR 1951 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	447	0	1,969.2900	0	(26,950)	0	(27,735)		(27,735)	(785)	0	0	0	0		003
582778 SCS COLLAR 1952 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	813	1,497,478	1,683.1500	0	(61,282)	0	(68,847)		(68,847)	(7,565)	0	0	0	7,332		003
582779 SCS COLLAR 1952 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	813	0	1,870.1700	0	87,542	0	85,522		85,522	(2,020)	0	0	0	0		003
582780 SCS COLLAR 1952 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	813	0	2,021.8400	0	(34,636)	0	(36,839)		(36,839)	(2,203)	0	0	0	0		003
582781 SCS COLLAR 1953 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	9,499	17,500,794	1,683.1500	0	(716,195)	0	(804,605)		(804,605)	(88,411)	0	0	0	85,687		003
582782 SCS COLLAR 1953 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	9,499	0	1,870.1700	0	1,023,094	0	999,484		999,484	(23,610)	0	0	0	0		003
582783 SCS COLLAR 1953 MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM.. VF1AUT09OCSW5Y7OE568...	.06/16/2015	.06/14/2016	9,499	0	1,984.6200	0	(501,944)	0	(538,809)		(538,809)	(36,865)	0	0	0	0		003
582809 SCS COLLAR 1955 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	419	490,175	1,059.9800	0	(5,413)	0	(13,945)		(13,945)	(8,532)	0	0	0	2,400		003
582810 SCS COLLAR 1955 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	419	0	1,177.7500	0	0	0	30,642		30,642	30,642	0	0	0	0		003
582811 SCS COLLAR 1955 GOLDLNPM.	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	419	0	1,214.6100	0	0	0	(23,803)		(23,803)	(23,803)	0	0	0	0		003
582812 SCS COLLAR 1956 Generic	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	74,987	4,654,474	53.9700	0	(49,377)	0	(317,467)		(317,467)	(268,090)	0	0	0	22,789		003
582813 SCS COLLAR 1956 Generic	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	74,987	0	59.9700	0	0	0	633,629		633,629	633,629	0	0	0	0		003
582814 SCS COLLAR 1956 Generic	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	74,987	0	64.6800	0	0	0	(451,879)		(451,879)	(451,879)	0	0	0	0		003
582815 SCS COLLAR 1957 Generic	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	6,003	372,606	53.9700	0	(5,386)	0	(25,414)		(25,414)	(20,029)	0	0	0	1,824		003
582816 SCS COLLAR 1957 Generic	LIFE HEDGE	N/A	Equity/Index	BBI.. G5GSEF7VJP5I7OUK5573...	.06/16/2015	.06/14/2016	6,003	0	59.9700	0	0	0	50,724		50,724	50,724	0	0	0	0		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
582817 SCS COLLAR 1957 Generic	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	.06/16/2015	.06/14/2016	6,003	0	64.2000	0	0	0	(37,503)		(37,503)	(37,503)	0	0	0	0		003
582834 SCS COLLAR 1958 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	96	422,318	4,010.3000	0	(17,093)	0	(18,606)		(18,606)	(1,513)	0	0	0	2,068		003
582835 SCS COLLAR 1958 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	96	0	4,455.8900	0	30,392	0	26,838		26,838	(3,554)	0	0	0	0		003
582836 SCS COLLAR 1958 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	96	0	4,663.9800	0	(19,702)	0	(17,264)		(17,264)	2,438	0	0	0	0		003
582837 SCS COLLAR 1959 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	3,297	235,097	66.6000	0	(10,424)	0	(12,409)		(12,409)	(1,985)	0	0	0	1,151		003
582838 SCS COLLAR 1959 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	3,297	0	74.0000	0	12,846	0	9,596		9,596	(3,250)	0	0	0	0		003
582839 SCS COLLAR 1959 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	3,297	0	82.2100	0	(3,779)	0	(3,134)		(3,134)	644	0	0	0	0		003
582840 SCS COLLAR 1960 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	2,986	212,936	66.6000	0	(9,470)	0	(11,239)		(11,239)	(1,769)	0	0	0	1,043		003
582841 SCS COLLAR 1960 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	2,986	0	74.0000	0	11,600	0	8,691		8,691	(2,908)	0	0	0	0		003
582842 SCS COLLAR 1960 IYR UP	LIFE HEDGE	N/A	Equity/Index	GSFM VF1AUT09OCSW5Y7OE568	.06/16/2015	.06/14/2016	2,986	0	79.2700	0	(5,444)	0	(4,262)		(4,262)	1,182	0	0	0	0		003
582843 SCS COLLAR 1961 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2016	50,392	3,592,942	66.6000	0	(174,961)	0	(189,638)		(189,638)	(14,677)	0	0	0	17,592		003
582844 SCS COLLAR 1961 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2016	50,392	0	74.0000	0	185,089	0	146,654		146,654	(38,436)	0	0	0	0		003
582845 SCS COLLAR 1961 IYR UP	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	.06/16/2015	.06/14/2016	50,392	0	80.8500	0	(51,047)	0	(57,809)		(57,809)	(6,762)	0	0	0	0		003
582846 SCS COLLAR 1962 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN O2RNE8IBXP4R0TD8PU41	.06/16/2015	.06/14/2016	37,647	47,207,346	1,142.5800	0	(2,245,380)	0	(2,413,385)		(2,413,385)	(168,004)	0	0	0	231,136		003
582847 SCS COLLAR 1962 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN O2RNE8IBXP4R0TD8PU41	.06/16/2015	.06/14/2016	37,647	0	1,269.5300	0	3,441,162	0	3,007,972		3,007,972	(433,190)	0	0	0	0		003
582848 SCS COLLAR 1962 Russel2000	LIFE HEDGE	N/A	Equity/Index	SCN O2RNE8IBXP4R0TD8PU41	.06/16/2015	.06/14/2016	37,647	0	1,367.7300	0	(1,720,581)	0	(1,432,461)		(1,432,461)	288,120	0	0	0	0		003
0549999. Total-Written Options-Hedging Other-Collars										(75,737,572)	(17,606,671)	0	385,465,443	XXX	385,465,443	478,805,679	0	0	0	34,116,015	XXX	XXX
0569999. Total-Written Options-Hedging Other										(80,688,718)	(22,799,779)	0	379,234,507	XXX	379,234,507	482,718,996	0	0	0	44,260,268	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										(4,951,146)	(5,193,107)	0	(6,230,936)	XXX	(6,230,936)	3,913,316	0	0	0	10,144,253	XXX	XXX
0829999. Total-Written Options-Collars										(75,737,572)	(17,606,671)	0	385,465,443	XXX	385,465,443	478,805,679	0	0	0	34,116,015	XXX	XXX
0849999. Total-Written Options										(80,688,718)	(22,799,779)	0	379,234,507	XXX	379,234,507	482,718,996	0	0	0	44,260,268	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	0	0	0	2,398,182	9,444,203		10,097,327	9,444,203	0	0	0	768,828		001
19199 IRS	VA HEDGE	N/A	Interest Rate	CRLY 1VUV7VQFKUOQSJ21A208	.07/09/2008	.07/11/2023	1	1,000,000,000	0	0	0	22,443,089	188,845,217		210,542,434	188,845,217	0	0	0	14,173,581		001
336687 IRS	VA HEDGE	N/A	Interest Rate	DBL 7LTWFZYICNSX8D621K86	.03/12/2012	.03/14/2042	1	59,700,000	0	0	0	767,534	(745,862)		(261,787)	(745,862)	0	0	0	1,543,083		001
336691 IRS	VA HEDGE	N/A	Interest Rate	CSFI E58DKGMJYYYJLN8C3868	.03/12/2012	.03/14/2017	1	518,000,000	0	0	0	2,260,533	3,132,019		4,776,269	3,132,019	0	0	0	3,383,743		001
553099 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.01/30/2015	.02/03/2040	1	125,000,000	0	0	0	955,942	(17,353,088)		(16,314,998)	(17,353,088)	0	0	0	3,100,762		001
553100 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.01/30/2015	.02/03/2030	1	67,300,000	0	0	0	473,181	(5,942,571)		(5,422,686)	(5,942,571)	0	0	0	1,286,127		001
553101 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.01/30/2015	.02/03/2022	1	237,400,000	0	0	0	1,262,939	(7,292,554)		(5,861,928)	(7,292,554)	0	0	0	3,050,091		001
553102 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.01/30/2015	.02/03/2018	1	151,700,000	0	0	0	437,205	(561,620)		(19,107)	(561,620)	0	0	0	1,223,045		001
557090 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.02/17/2015	.02/19/2018	1	138,100,000	0	0	0	509,793	498,088		1,095,522	498,088	0	0	0	1,122,744		001
557091 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.02/17/2015	.02/19/2040	1	50,000,000	0	0	0	416,553	(3,160,584)		(2,712,300)	(3,160,584)	0	0	0	1,241,409		001
557092 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.02/17/2015	.02/19/2030	1	61,400,000	0	0	0	480,359	(2,253,833)		(1,734,508)	(2,253,833)	0	0	0	1,175,135		001
557093 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.02/17/2015	.02/19/2022	1	214,800,000	0	0	0	1,343,981	(1,314,203)		166,094	(1,314,203)	0	0	0	2,768,874		001
557097 IRS	VA HEDGE	N/A	Interest Rate	MSNY 9R7GPTSO7KV3UQJZQ078	.02/17/2015	.02/19/2040	1	61,900,000	0	0	0	514,116	(3,992,483)		(3,439,084)	(3,992,483)	0	0	0	1,536,864		001
336689 IRS	VA HEDGE	N/A	Interest Rate	JPCH 7H6GLXDRUGQFU57RNE97	.03/12/2012	.03/14/2032	1	50,700,000	0	0	0	618,045	(385,225)		6,247	(385,225)	0	0	0	1,036,496		001
336690 IRS	VA HEDGE	N/A	Interest Rate	JPCH 7H6GLXDRUGQFU57RNE97	.03/12/2012	.03/14/2032	1	43,100,000	0	0	0	525,185	(333,463)		(798)	(333,463)	0	0	0	881,124		001
336693 IRS	VA HEDGE	N/A	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	.03/12/2012	.03/14/2022	1	126,700,000	0	0	0	1,154,325	75,761		827,358	75,761	0	0	0	1,640,947		001
336694 IRS	VA HEDGE	N/A	Interest Rate	CSFI E58DKGMJYYYJLN8C3868	.03/12/2012	.03/14/2022	1	101,400,000	0	0	0	919,463	4,745		603,727	4,745	0	0	0	1,313,276		001
336695 IRS	VA HEDGE	N/A	Interest Rate	BPA R0MUWSFPU8MPRO8K5P83	.03/12/2012	.03/14/2022	1	126,700,000	0	0	0	1,150,136	22,075		771,239	22,075	0	0	0	1,640,947		001
336696 IRS	VA HEDGE	N/A	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	.03/12/2012	.03/14/2022	1	99,300,000	0	0	0	896,965	(39,643)		544,925	(39,643)	0	0	0	1,286,078		001
336697 IRS	VA HEDGE	N/A	Interest Rate	JPCH 7H6GLXDRUGQFU57RNE97	.03/12/2012	.03/14/2022	1	141,900,000	0	0	0	1,281,060	(65,692)		769,248	(65,692)	0	0	0	1,837,809		001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
336698 IRS	VA HEDGE	N/A	Interest Rate	CSFI	E58DKGMJYYYJLN8C3868	.03/12/2012	.03/14/2032	1	66,400,000	0	0	0	808,937	(518,344)		(5,935)	(518,344)	0	0	0	1,357,462		001
336699 IRS	VA HEDGE	N/A	Interest Rate	CSFI	E58DKGMJYYYJLN8C3868	.03/12/2012	.03/14/2022	1	124,100,000	0	0	0	1,122,831	(25,822)		705,817	(25,822)	0	0	0	1,607,273		001
561106 IRS	VA HEDGE	N/A	Interest Rate	MSNY	9R7GPTSO7KV3UQJZQ078	.03/06/2015	.03/10/2025	1	560,000,000	0	0	0	3,546,088	(3,925,671)		(911)	(3,925,671)	0	0	0	8,721,166		001
561108 IRS	VA HEDGE	N/A	Interest Rate	MSNY	9R7GPTSO7KV3UQJZQ078	.03/06/2015	.03/10/2025	1	550,000,000	0	0	0	3,413,862	(5,855,038)		(2,069,266)	(5,855,038)	0	0	0	8,565,431		001
500736 AXA TIP SWAP -SCS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/16/2014	.07/15/2015	1	25,000,000	0	0	0	(245,969)	1,345,436		1,119,094	1,345,436	0	0	0	25,340		003
509204 AXA TIP SWAP -SCS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.06/18/2014	.07/15/2015	1	50,000,000	0	0	0	(477,343)	2,821,622		2,382,388	2,821,622	0	0	0	50,680		003
514908 AXA TIP SWAP -SCS	VA HEDGE	N/A	Interest Rate	WRBS	RR3QWICWWIPCS8A4S074	.07/16/2014	.07/15/2015	1	100,000,000	0	0	0	(955,529)	4,387,075		3,507,831	4,387,075	0	0	0	101,361		003
537769 AXA TIP SWAP -SCS	VA HEDGE	N/A	Interest Rate	CRLY	1VUV7VQFKUOQSJ21A208	.11/18/2014	.01/15/2016	1	25,000,000	0	0	0	(303,155)	898,842		669,882	898,842	0	0	0	92,298		003
550210 AXA TIP SWAP -SCS	LIFE HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.01/16/2015	.01/15/2016	1	73,500,000	0	0	0	(959,032)	192,829		(482,912)	192,829	0	0	0	271,355		003
557519 AXA TIP SWAP -SCS	LIFE HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.02/19/2015	.04/15/2016	1	25,000,000	0	0	0	24,471	(39,162)		(18,423)	(39,162)	0	0	0	111,420		003
564119 AXA TIP SWAP -SCS	LIFE HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.03/18/2015	.04/15/2016	1	25,000,000	0	0	0	16,531	(128,288)		(105,494)	(128,288)	0	0	0	111,420		003
570458 AXA TIP SWAP -SCS	LIFE HEDGE	N/A	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	.04/16/2015	.04/15/2016	1	100,000,000	0	0	0	62,575	(161,148)		(98,574)	(161,148)	0	0	0	445,679		003
575785 AXA TIP SWAP -SCS	LIFE HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/18/2015	.07/15/2016	1	35,000,000	0	0	0	(445,304)	529,008		83,704	529,008	0	0	0	178,794		003
Swaps Anticipatory- Variation Margin	ANTICIPATORY	N/A	Interest Rate	MSNY	9R7GPTSO7KV3UQJZQ078	.10/15/2014	.10/17/2039	0	0	LIBOR	0	23,235,949	0	23,235,949		23,235,949	0	0	0	0	0	0	002
Swaps Anticipatory- Initial Margin	ANTICIPATORY	N/A	Interest Rate	MSNY	9R7GPTSO7KV3UQJZQ078	.10/15/2014	.10/17/2039	0	0	LIBOR	0	12,944,529	0	12,944,529		12,944,529	0	0	0	0	0	0	002
0919999. Total-Swaps-Hedging Other-Interest Rate											0	36,180,479	46,417,549	194,283,102	XXX	236,300,874	158,102,623	0	0	0	67,650,642	XXX	XXX
Swaps - Hedging Other - Credit Default																							
512137 CDX	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528	.07/07/2014	.12/20/2017	1	289,349,657	X-NAIGS9V4-10Y.Dec.2017	(8,647,403)	0	(1,454,786)	(4,069,882)		(4,142,220)	2,124,454	0	2,453,067	0	8,647,403		004
512138 CDX	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528	.07/07/2014	.12/20/2017	1	771,599,086	X-NAIGS9V4-10Y.Dec.2017	(23,059,740)	0	(3,879,429)	(10,853,019)		(11,045,919)	5,665,210	0	6,541,511	0	23,059,740		004
512139 CDX	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528	.07/07/2014	.12/20/2018	1	350,000,000	X-NAIGS21V1-5Y.Dec.2018	(1,120,000)	0	(439,931)	(686,089)		(707,964)	187,469	0	246,441	0	1,120,000		004
512140 CDX	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528	.07/07/2014	.12/20/2018	1	200,000,000	X-NAIGS21V1-5Y.Dec.2018	(640,000)	0	(251,389)	(392,051)		(404,551)	107,125	0	140,824	0	640,000		004
0929999. Total-Swaps-Hedging Other-Credit Default											(33,467,143)	0	(6,025,534)	(16,001,042)	XXX	(16,300,654)	8,084,259	0	9,381,843	0	33,467,143	XXX	XXX
Swaps - Hedging Other - Total Return																							
517602 EQUITY TRS	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.08/05/2014	.08/06/2015	10,008	69,901,677	3M LIBOR	0	0	(4,693,205)	2,038,209		2,102,174	2,038,209	0	0	0	111,279		001
518695 EQUITY TRS	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.08/07/2014	.08/10/2015	10,588	74,588,468	3M LIBOR	0	0	(5,315,111)	2,792,066		2,858,360	2,792,066	0	0	0	124,993		001
518705 EQUITY TRS	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.08/12/2014	.08/13/2015	12,660	89,800,013	3M LIBOR	0	0	(6,834,495)	3,953,541		4,024,977	3,953,541	0	0	0	155,893		001
520779 EQUITY TRS	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.08/21/2014	.08/22/2015	4,281	30,421,261	3M LIBOR	0	0	(2,035,935)	1,392,134		1,411,678	1,392,134	0	0	0	57,961		001
523838 EQUITY TRS	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.09/05/2014	.09/08/2015	8,535	58,474,326	3M LIBOR	0	0	(2,126,677)	599,157		620,621	599,157	0	0	0	128,038		001
528056 EQUITY TRS	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.09/25/2014	.09/28/2015	13,802	96,453,027	3M LIBOR	0	0	(6,848,051)	2,698,276		2,860,954	2,698,276	0	0	0	239,475		001
529552 EQUITY TRS	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.10/03/2014	.10/06/2015	12,762	88,007,594	3M LIBOR	0	0	(4,748,404)	1,469,468		1,604,357	1,469,468	0	0	0	228,012		001
541647 EQUITY TRS	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.12/08/2014	.12/08/2015	20,000	76,828,980	3M LIBOR	0	0	(1,232,781)	511,920		537,283	511,920	0	0	0	255,130		001
542687 EQUITY TRS	VA HEDGE	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	.12/12/2014	.12/12/2015	30,000	65,209,200	3M LIBOR	0	0	(5,813,698)	1,179,450		1,188,239	1,179,450	0	0	0	219,217		001
544982 EQUITY TRS	VA HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	.12/19/2014	.12/19/2015	40,000	156,025,400	3M LIBOR	0	0	(3,973,233)	3,391,280		3,408,501	3,391,280	0	0	0	535,529		001
559588 EQUITY TRS	VA HEDGE	N/A	Equity/Index	GSE	W22LROWP2IHZNBB6K528	.02/26/2015	.11/27/2015	26,000	100,980,750	3M LIBOR	0	0	12,672	1,768,572		1,815,562	1,768,572	0	0	0	323,674		001
561932 EQUITY TRS	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/09/2015	.03/08/2016	20,000	76,828,980	3M LIBOR	0	0	(249,472)	511,920		535,256	511,920	0	0	0	319,190		001
561965 EQUITY TRS	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.03/10/2015	.03/09/2016	20,000	42,943,900	3M LIBOR	0	0	(1,265,743)	257,400		264,440	257,400	0	0	0	178,766		001
570198 EQUITY TRS	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.04/14/2015	.04/14/2016	18,000	69,466,032	3M LIBOR	0	0	82,012	780,678		862,690	780,678	0	0	0	309,062		001
570312 EQUITY TRS	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.04/15/2015	.04/15/2016	18,000	69,823,728	3M LIBOR	0	0	79,884	1,138,374		1,218,258	1,138,374	0	0	0	311,190		001
580702 EQUITY TRS	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.06/09/2015	.12/09/2015	36,000	138,353,616	3M LIBOR	0	0	39,282	982,908		1,022,190	982,908	0	0	0	460,863		001
531319 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.10/10/2014	.11/01/2015	1	20,000,000	1M LIBOR	0	0	48,444	0		4,414	0	0	0	0	58,286		001
531866 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.10/14/2014	.11/01/2015	1	10,000,000	1M LIBOR	0	0	22,091	0		1,885	0	0	0	0	29,143		001
534066 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.10/22/2014	.11/01/2015	1	25,000,000	1M LIBOR	0	0	56,505	0		4,914	0	0	0	0	72,858		001
534076 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.10/22/2014	.11/01/2015	1	25,000,000	1M LIBOR	0	0	57,775	0		5,115	0	0	0	0	72,858		001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
534342 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.10/24/2014	.11/01/2015	1	25,000,000	1M LIBOR	0	0	57,895	0		5,115	0	0	0	0	72,858		001
535622 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.10/30/2014	.12/01/2015	1	30,000,000	1M LIBOR	0	0	69,621	0		6,138	0	0	0	0	97,433		001
549774 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.01/13/2015	.07/14/2015	1	27,000,000	FedFundEffective	0	0	536,992	(3,545,017)		(3,463,650)	(3,545,017)	0	0	0	26,439		001
557651 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.02/20/2015	.09/01/2015	1	50,000,000	1M LIBOR	0	0	(161,866)	0		(2,658)	0	0	0	0	103,864		001
559595 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.02/27/2015	.09/01/2015	1	50,000,000	1M LIBOR	0	0	55,496	0		(2,658)	0	0	0	0	103,864		001
566899 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.03/31/2015	.10/01/2015	1	85,000,000	1M LIBOR	0	0	510,505	0		(4,519)	0	0	0	0	214,528		001
567904 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.04/06/2015	.07/08/2015	1	67,000,000	FedFundEffective	0	0	1,365,981	(8,666,295)		(7,300,313)	(8,666,295)	0	0	0	49,596		001
568858 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.04/08/2015	.07/07/2015	1	43,640,000	FedFundEffective	0	0	842,522	(3,783,500)		(2,940,978)	(3,783,500)	0	0	0	30,217		001
570116 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.04/13/2015	.10/13/2015	1	129,000,000	FedFundEffective	0	0	2,628,067	(16,084,727)		(15,633,535)	(16,084,727)	0	0	0	345,946		001
570117 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.04/13/2015	.10/13/2015	1	66,600,000	FedFundEffective	0	0	1,356,816	(8,304,208)		(8,071,267)	(8,304,208)	0	0	0	178,605		001
570118 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.04/13/2015	.10/14/2015	1	95,400,000	FedFundEffective	0	0	1,046,449	(10,919,475)		(9,873,027)	(10,919,475)	0	0	0	257,054		001
570318 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.04/15/2015	.10/23/2015	1	48,800,000	FedFundEffective	0	0	431,466	(5,563,683)		(5,132,217)	(5,563,683)	0	0	0	136,960		001
570319 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.04/15/2015	.07/15/2015	1	45,700,000	FedFundEffective	0	0	501,732	(5,859,942)		(5,358,210)	(5,859,942)	0	0	0	46,322		001
572334 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.04/22/2015	.07/23/2015	1	28,260,000	FedFundEffective	0	0	549,365	(1,983,370)		(1,434,005)	(1,983,370)	0	0	0	35,470		001
572335 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.04/22/2015	.07/22/2015	1	90,000,000	FedFundEffective	0	0	1,749,571	(6,316,466)		(4,566,895)	(6,316,466)	0	0	0	110,478		001
572456 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.04/23/2015	.07/23/2015	1	60,000,000	FedFundEffective	0	0	1,162,112	(4,360,511)		(3,198,400)	(4,360,511)	0	0	0	75,308		001
572457 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.04/23/2015	.07/23/2015	1	50,000,000	FedFundEffective	0	0	647,137	(5,360,020)		(4,712,883)	(5,360,020)	0	0	0	62,756		001
573214 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.04/28/2015	.05/01/2016	1	60,000,000	1M LIBOR	0	0	342,305	0		(3,190)	0	0	0	0	274,685		001
573647 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.04/29/2015	.05/01/2016	1	60,000,000	1M LIBOR	0	0	342,305	0		(3,190)	0	0	0	0	274,685		001
574093 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/04/2015	.08/11/2015	1	75,000,000	FedFundEffective	0	0	979,159	(4,560,143)		(3,580,984)	(4,560,143)	0	0	0	127,207		001
574221 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/06/2015	.08/11/2015	1	60,000,000	FedFundEffective	0	0	1,168,467	(1,851,326)		(682,859)	(1,851,326)	0	0	0	101,765		001
574222 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/06/2015	.08/11/2015	1	58,358,000	FedFundEffective	0	0	1,138,891	(1,818,898)		(680,007)	(1,818,898)	0	0	0	98,980		001
574223 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/06/2015	.08/11/2015	1	45,600,000	FedFundEffective	0	0	511,723	(1,818,661)		(1,306,937)	(1,818,661)	0	0	0	77,342		001
574225 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.05/06/2015	.07/09/2015	1	160,500,000	FedFundEffective	0	0	3,299,636	(6,814,371)		(3,514,735)	(6,814,371)	0	0	0	126,014		001
575104 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/11/2015	.11/06/2015	1	75,000,000	FedFundEffective	0	0	1,463,280	(2,088,588)		(625,308)	(2,088,588)	0	0	0	222,936		001
575118 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/11/2015	.08/13/2015	1	75,000,000	FedFundEffective	0	0	984,161	(2,831,466)		(1,847,305)	(2,831,466)	0	0	0	130,200		001
575188 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/12/2015	.08/12/2015	1	81,300,000	FedFundEffective	0	0	1,588,624	(2,149,070)		(560,446)	(2,149,070)	0	0	0	139,524		001
575200 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/12/2015	.08/14/2015	1	62,400,000	FedFundEffective	0	0	1,291,307	(2,216,232)		(1,977,925)	(2,216,232)	0	0	0	109,551		001
575202 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/12/2015	.08/14/2015	1	137,700,000	FedFundEffective	0	0	1,556,176	(4,358,323)		(2,802,148)	(4,358,323)	0	0	0	241,748		001
575203 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/12/2015	.08/13/2015	1	89,500,000	FedFundEffective	0	0	1,854,544	(3,654,199)		(1,799,655)	(3,654,199)	0	0	0	155,372		001
575290 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.05/13/2015	.07/14/2015	1	100,000,000	FedFundEffective	0	0	1,951,701	(2,158,230)		(206,529)	(2,158,230)	0	0	0	97,924		001
575291 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/13/2015	.08/13/2015	1	125,000,000	FedFundEffective	0	0	2,444,071	(2,736,850)		(292,779)	(2,736,850)	0	0	0	217,000		001
575300 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/13/2015	.08/18/2015	1	61,700,000	FedFundEffective	0	0	1,420,380	(1,960,296)		(1,696,791)	(1,960,296)	0	0	0	113,033		001
575302 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/13/2015	.08/18/2015	1	100,000,000	FedFundEffective	0	0	1,958,773	(2,345,730)		(386,957)	(2,345,730)	0	0	0	183,198		001
575303 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/13/2015	.08/12/2015	1	75,000,000	FedFundEffective	0	0	1,469,080	(1,759,298)		(290,218)	(1,759,298)	0	0	0	128,712		001
575422 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/14/2015	.08/20/2015	1	50,900,000	FedFundEffective	0	0	997,521	(1,185,628)		(188,107)	(1,185,628)	0	0	0	95,132		001
575423 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/14/2015	.08/20/2015	1	50,000,000	FedFundEffective	0	0	979,883	(1,164,664)		(184,781)	(1,164,664)	0	0	0	93,450		001
575482 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2015	.08/13/2015	1	125,000,000	FedFundEffective	0	0	2,453,121	(3,865,778)		(1,412,656)	(3,865,778)	0	0	0	217,000		001
575697 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/18/2015	.07/07/2015	1	82,400,000	FedFundEffective	0	0	1,084,104	(2,157,920)		(1,073,816)	(2,157,920)	0	0	0	57,056		001
576104 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/19/2015	.08/25/2015	1	37,000,000	FedFundEffective	0	0	725,851	(617,601)		108,250	(617,601)	0	0	0	72,464		001
576116 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/19/2015	.08/21/2015	1	71,300,000	FedFundEffective	0	0	277,008	(884,944)		(607,937)	(884,944)	0	0	0	134,560		001
576229 TRS	VA HEDGE	N/A	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	.05/20/2015	.07/21/2015	1	48,300,000	FedFundEffective	0	0	165,974	(465,515)		(299,542)	(465,515)	0	0	0	57,927		001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
576249 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/20/2015	.08/25/2015	1	100,000,000	FedFundEffective	0	0	1,965,699	(2,043,416)		(77,717)	(2,043,416)	0	0	0	195,847		001
576250 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/20/2015	.08/25/2015	1	44,500,000	FedFundEffective	0	0	174,323	(445,146)		(270,822)	(445,146)	0	0	0	87,152		001
576251 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/20/2015	.08/20/2015	1	91,400,000	FedFundEffective	0	0	1,035,602	(1,585,010)		(549,409)	(1,585,010)	0	0	0	170,826		001
576259 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/20/2015	.08/20/2015	1	50,800,000	FedFundEffective	0	0	167,001	(595,313)		(428,312)	(595,313)	0	0	0	94,945		001
576320 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/21/2015	.08/26/2015	1	36,500,000	FedFundEffective	0	0	481,053	(1,277,655)		(796,603)	(1,277,655)	0	0	0	72,120		001
576323 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.05/21/2015	.07/21/2015	1	100,000,000	FedFundEffective	0	0	1,966,452	(2,745,764)		(779,312)	(2,745,764)	0	0	0	119,931		001
576421 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.05/22/2015	.08/20/2015	1	68,200,000	FedFundEffective	0	0	899,812	(2,158,859)		(1,259,047)	(2,158,859)	0	0	0	127,466		001
577137 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.05/27/2015	.10/20/2015	1	178,800,000	FedFundEffective	0	0	703,206	(7,267,372)		(6,564,167)	(7,267,372)	0	0	0	495,222		001
577142 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.05/27/2015	.02/01/2016	1	25,418,559	1M LIBOR	0	0	146,989	0		(2,375)	0	0	0	0	97,769		001
579678 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/02/2015	.07/07/2015	1	75,000,000	FedFundEffective	0	0	561,261	(886,568)		(325,306)	(886,568)	0	0	0	51,932		001
579765 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/03/2015	.07/08/2015	1	75,000,000	FedFundEffective	0	0	1,481,134	(1,243,154)		237,980	(1,243,154)	0	0	0	55,517		001
579766 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.06/03/2015	.08/11/2015	1	45,650,000	FedFundEffective	0	0	606,387	(776,475)		(170,088)	(776,475)	0	0	0	77,426		001
579813 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.06/03/2015	.07/08/2015	1	43,500,000	FedFundEffective	0	0	498,289	(592,852)		(94,563)	(592,852)	0	0	0	32,200		001
579993 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/04/2015	.07/09/2015	1	35,700,000	FedFundEffective	0	0	407,659	(673,708)		(266,048)	(673,708)	0	0	0	28,029		001
580021 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.06/04/2015	.08/12/2015	1	77,600,000	FedFundEffective	0	0	888,252	(1,761,432)		(873,179)	(1,761,432)	0	0	0	133,174		001
580022 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.06/04/2015	.08/14/2015	1	67,000,000	FedFundEffective	0	0	268,202	(992,702)		(724,500)	(992,702)	0	0	0	117,626		001
580633 TRS	VA HEDGE	N/A	Interest Rate	HSBU	1IE8VN30JCEQV1H4R804	.06/08/2015	.07/08/2015	1	48,000,000	FedFundEffective	0	0	214,209	(107,282)		106,926	(107,282)	0	0	0	35,531		001
580634 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.06/08/2015	.07/08/2015	1	68,800,000	FedFundEffective	0	0	277,042	(313,611)		(36,569)	(313,611)	0	0	0	50,928		001
580637 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/08/2015	.07/06/2015	1	49,400,000	FedFundEffective	0	0	656,868	(563,963)		92,905	(563,963)	0	0	0	31,668		001
580638 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.06/08/2015	.08/11/2015	1	66,400,000	FedFundEffective	0	0	237,893	(265,038)		(27,145)	(265,038)	0	0	0	112,620		001
580642 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/08/2015	.08/13/2015	1	50,000,000	FedFundEffective	0	0	666,146	(590,338)		75,808	(590,338)	0	0	0	86,800		001
580643 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/08/2015	.08/11/2015	1	50,000,000	FedFundEffective	0	0	666,146	(590,338)		75,808	(590,338)	0	0	0	84,804		001
580644 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/08/2015	.08/13/2015	1	50,000,000	FedFundEffective	0	0	666,146	(590,338)		75,808	(590,338)	0	0	0	86,800		001
580645 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/08/2015	.08/11/2015	1	65,400,000	FedFundEffective	0	0	263,786	(114,175)		149,612	(114,175)	0	0	0	110,924		001
580646 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/08/2015	.07/10/2015	1	150,000,000	FedFundEffective	0	0	1,133,723	(144,738)		988,985	(144,738)	0	0	0	124,141		001
580648 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/08/2015	.07/14/2015	1	75,500,000	FedFundEffective	0	0	1,495,326	(1,047,963)		447,364	(1,047,963)	0	0	0	73,932		001
580649 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.06/08/2015	.07/06/2015	1	75,000,000	FedFundEffective	0	0	245,079	(198,691)		46,389	(198,691)	0	0	0	48,080		001
580730 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.06/09/2015	.07/14/2015	1	25,000,000	FedFundEffective	0	0	333,216	102,716		435,932	102,716	0	0	0	24,481		001
580731 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/09/2015	.07/10/2015	1	25,000,000	FedFundEffective	0	0	332,759	102,716		435,475	102,716	0	0	0	20,690		001
580732 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/09/2015	.07/09/2015	1	122,180,000	FedFundEffective	0	0	547,595	1,241,720		1,789,316	1,241,720	0	0	0	95,928		001
580735 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/09/2015	.07/08/2015	1	79,200,000	FedFundEffective	0	0	1,790,146	(724,353)		1,065,793	(724,353)	0	0	0	58,626		001
580741 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/09/2015	.08/11/2015	1	75,000,000	FedFundEffective	0	0	861,413	(187,912)		673,502	(187,912)	0	0	0	127,207		001
580744 TRS	VA HEDGE	N/A	Interest Rate	CDC	KX1WK48MPD4Y2NCUIZ63	.06/09/2015	.07/09/2015	1	50,000,000	FedFundEffective	0	0	665,536	(142,219)		523,317	(142,219)	0	0	0	39,257		001
580771 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.06/09/2015	.07/10/2015	1	25,000,000	FedFundEffective	0	0	332,883	(71,110)		261,773	(71,110)	0	0	0	20,690		001
580842 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/10/2015	.07/07/2015	1	89,100,000	FedFundEffective	0	0	359,276	1,582,263		1,941,538	1,582,263	0	0	0	61,695		001
580845 TRS	VA HEDGE	N/A	Interest Rate	BPA	R0MUWSFPU8MPRO8K5P83	.06/10/2015	.09/15/2015	1	17,700,000	FedFundEffective	0	0	203,562	125,594		329,155	125,594	0	0	0	40,648		001
580847 TRS	VA HEDGE	N/A	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	.06/10/2015	.07/14/2015	1	44,800,000	FedFundEffective	0	0	514,780	433,359		948,139	433,359	0	0	0	43,870		001
580848 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.06/10/2015	.10/20/2015	1	81,400,000	FedFundEffective	0	0	937,472	838,422		1,775,893	838,422	0	0	0	225,454		001
581087 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.06/11/2015	.07/14/2015	1	100,000,000	FedFundEffective	0	0	329,769	525,161		854,930	525,161	0	0	0	97,924		001
581089 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.06/11/2015	.07/10/2015	1	16,500,000	FedFundEffective	0	0	125,313	37,547		162,860	37,547	0	0	0	13,655		001
581097 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/11/2015	.07/10/2015	1	77,200,000	FedFundEffective	0	0	1,028,996	(693,423)		335,573	(693,423)	0	0	0	63,891		001
581098 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/11/2015	.08/13/2015	1	64,100,000	FedFundEffective	0	0	737,233	(562,278)		174,955	(562,278)	0	0	0	111,278		001
581260 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/12/2015	.07/14/2015	1	75,500,000	FedFundEffective	0	0	1,499,530	(1,563,505)		(63,975)	(1,563,505)	0	0	0	73,932		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
581262 TRS	VA HEDGE	N/A	Interest Rate	CSFI	E58DKGMJYYYJLN8C3868	.06/12/2015	.08/10/2015	1	68,600,000	FedFundEffective	0	0	789,202	(1,123,299)		(334,097)	(1,123,299)	0	0	0	114,958		001
581622 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/15/2015	.07/21/2015	1	140,100,000	FedFundEffective	0	0	2,784,945	(3,491,244)		(706,300)	(3,491,244)	0	0	0	168,024		001
581623 TRS	VA HEDGE	N/A	Interest Rate	CDC	KX1WK48MPD4Y2NCUIZ63	.06/15/2015	.07/17/2015	1	50,000,000	FedFundEffective	0	0	575,916	(791,797)		(215,881)	(791,797)	0	0	0	53,953		001
581624 TRS	VA HEDGE	N/A	Interest Rate	CDC	KX1WK48MPD4Y2NCUIZ63	.06/15/2015	.07/17/2015	1	50,000,000	FedFundEffective	0	0	993,137	(1,074,108)		(80,971)	(1,074,108)	0	0	0	53,953		001
581625 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.06/15/2015	.07/17/2015	1	100,000,000	FedFundEffective	0	0	764,178	(621,628)		142,550	(621,628)	0	0	0	107,907		001
582105 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/16/2015	.07/15/2015	1	75,000,000	FedFundEffective	0	0	341,376	(510,020)		(168,644)	(510,020)	0	0	0	76,020		001
582107 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.06/16/2015	.08/18/2015	1	91,400,000	FedFundEffective	0	0	1,054,841	(1,569,545)		(514,704)	(1,569,545)	0	0	0	167,443		001
583083 TRS	VA HEDGE	N/A	Interest Rate	CSFI	E58DKGMJYYYJLN8C3868	.06/18/2015	.07/29/2015	1	50,000,000	FedFundEffective	0	0	228,368	227,921		456,289	227,921	0	0	0	70,468		001
583415 TRS	VA HEDGE	N/A	Interest Rate	DBL	7LTWFZYICNSX8D621K86	.06/19/2015	.09/17/2015	1	69,400,000	FedFundEffective	0	0	255,655	(740,937)		(485,282)	(740,937)	0	0	0	161,435		001
583418 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.06/19/2015	.07/22/2015	1	100,000,000	FedFundEffective	0	0	337,347	(1,033,942)		(696,595)	(1,033,942)	0	0	0	122,754		001
583419 TRS	VA HEDGE	N/A	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	.06/19/2015	.07/15/2015	1	89,200,000	FedFundEffective	0	0	1,198,515	(1,737,940)		(539,424)	(1,737,940)	0	0	0	90,414		001
583650 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.06/22/2015	.08/19/2015	1	75,000,000	FedFundEffective	0	0	1,008,971	(240,651)		768,320	(240,651)	0	0	0	138,794		001
583829 TRS	VA HEDGE	N/A	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	.06/23/2015	.07/22/2015	1	70,000,000	FedFundEffective	0	0	258,752	815,576		1,074,329	815,576	0	0	0	85,928		001
583831 TRS	VA HEDGE	N/A	Interest Rate	SCN	O2RNE8IBXP4R0TD8PU41	.06/23/2015	.07/22/2015	1	70,000,000	FedFundEffective	0	0	258,926	898,284		1,157,210	898,284	0	0	0	85,928		001
584111 TRS	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	.06/24/2015	.07/07/2015	1	86,400,000	FedFundEffective	0	0	1,003,267	(209,504)		793,764	(209,504)	0	0	0	59,825		001
0949999. Total-Swaps-Hedging Other-Total Return											0	0	42,286,328	(150,475,628)	XXX	(69,901,481)	(150,475,628)	0	0	0	15,167,019	XXX	XXX
Swaps - Hedging Other - Other																							
500334 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.05/14/2014	.12/16/2016	1	61,824	EFA.UP	0	0	0	(138,818)		(138,818)	(138,818)	0	0	0	374		001
500338 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/14/2014	.12/16/2016	1	139,590	Russel2000	0	0	0	(317,960)		(317,960)	(317,960)	0	0	0	845		001
500340 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/14/2014	.12/15/2017	1	87,505	S&P500	0	0	0	1,457		1,457	1,457	0	0	0	687		001
500342 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/14/2014	.12/15/2017	1	215,460	Russel2000	0	0	0	(300,502)		(300,502)	(300,502)	0	0	0	1,691		001
500344 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.05/14/2014	.12/15/2017	1	437,525	S&P500	0	0	0	7,287		7,287	7,287	0	0	0	3,433		001
500345 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.05/14/2014	.12/15/2017	1	98,280	EFA.UP	0	0	0	(256,598)		(256,598)	(256,598)	0	0	0	771		001
500386 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/14/2014	.12/16/2016	1	347,490	S&P500	0	0	0	(548,702)		(548,702)	(548,702)	0	0	0	2,104		001
500606 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.12/15/2017	1	197,820	EFA.UP	0	0	0	(541,998)		(541,998)	(541,998)	0	0	0	1,552		001
500609 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2014	.12/15/2017	1	263,160	S&P500	0	0	0	(8,425)		(8,425)	(8,425)	0	0	0	2,065		001
500611 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.05/15/2014	.12/15/2017	1	263,160	S&P500	0	0	0	(8,425)		(8,425)	(8,425)	0	0	0	2,065		001
500614 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.05/15/2014	.12/15/2017	1	263,160	S&P500	0	0	0	(8,425)		(8,425)	(8,425)	0	0	0	2,065		001
500617 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/15/2014	.12/15/2017	1	263,805	S&P500	0	0	0	(21,254)		(21,254)	(21,254)	0	0	0	2,070		001
500625 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.05/15/2014	.12/15/2017	1	217,560	Russel2000	0	0	0	(353,210)		(353,210)	(353,210)	0	0	0	1,707		001
500626 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/15/2014	.12/15/2017	1	217,560	Russel2000	0	0	0	(353,210)		(353,210)	(353,210)	0	0	0	1,707		001
500772 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.05/16/2014	.12/16/2016	1	124,752	EFA.UP	0	0	0	(302,227)		(302,227)	(302,227)	0	0	0	755		001
500774 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	.05/16/2014	.12/16/2016	1	345,774	S&P500	0	0	0	(514,387)		(514,387)	(514,387)	0	0	0	2,093		001
500778 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	JPCH	7H6GLXDRUGQFU57RNE97	.05/16/2014	.12/16/2016	1	345,774	S&P500	0	0	0	(514,387)		(514,387)	(514,387)	0	0	0	2,093		001
500781 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	.05/16/2014	.12/16/2016	1	140,718	Russel2000	0	0	0	(345,710)		(345,710)	(345,710)	0	0	0	852		001
500783 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	.05/16/2014	.12/16/2016	1	140,718	Russel2000	0	0	0	(345,710)		(345,710)	(345,710)	0	0	0	852		001
515730 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/23/2014	.12/16/2016	1	175,453	EFA.UP	0	0	0	(200,282)		(200,282)	(200,282)	0	0	0	1,062		001
515733 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/23/2014	.12/18/2015	1	82,130	EFA.UP	0	0	0	(198,036)		(198,036)	(198,036)	0	0	0	281		001
515735 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	.07/23/2014	.12/15/2017	1	277,830	EFA.UP	0	0	0	(393,379)		(393,379)	(393,379)	0	0	0	2,180		001
515737 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.07/23/2014	.12/15/2017	1	642,600	Russel2000	0	0	0	(807,369)		(807,369)	(807,369)	0	0	0	5,042		001
515738 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	.07/23/2014	.12/16/2016	1	428,076	Russel2000	0	0	0	(1,184,430)		(1,184,430)	(1,184,430)	0	0	0	2,591		001
515741 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	.07/23/2014	.12/18/2015	1	211,470	Russel2000	0	0	0	(1,267,388)		(1,267,388)	(1,267,388)	0	0	0	724		001
515742 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	.07/23/2014	.12/18/2015	1	547,860	S&P500	0	0	0	(2,044,757)		(2,044,757)	(2,044,757)	0	0	0	1,875		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
515744 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	07/23/2014	12/16/2016	1	179,322	S&P500	0	0	0	(387,948)		(387,948)	(387,948)	0	0	0	1,086		001
515746 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/23/2014	12/15/2017	1	390,960	S&P500	0	0	0	(455,978)		(455,978)	(455,978)	0	0	0	3,068		001
515747 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	07/23/2014	12/15/2017	1	1,386,750	S&P500	0	0	0	(1,489,543)		(1,489,543)	(1,489,543)	0	0	0	10,882		001
515748 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	07/23/2014	12/16/2016	1	896,610	S&P500	0	0	0	(1,939,741)		(1,939,741)	(1,939,741)	0	0	0	5,428		001
569543 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	04/10/2015	09/18/2015	1	52,500	EFA.UP	0	0	0	28,399		28,399	28,399	0	0	0	123		001
569545 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	04/10/2015	09/18/2015	1	154,800	S&P500	0	0	0	(323,753)		(323,753)	(323,753)	0	0	0	362		001
574094 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/04/2015	08/21/2015	1	139,520	S&P500	0	0	0	(393)		(393)	(393)	0	0	0	263		001
575396 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/14/2015	08/21/2015	1	203,400	S&P500	0	0	0	100,484		100,484	100,484	0	0	0	384		001
576430 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/22/2015	12/18/2015	1	265,500	S&P500	0	0	0	265,901		265,901	265,901	0	0	0	909		001
576435 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	05/22/2015	12/18/2015	1	64,260	EFA.UP	0	0	0	83,519		83,519	83,519	0	0	0	220		001
580851 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	DBL	7LTWFZYICNSX8D621K86	06/10/2015	09/18/2015	1	11,340	EFA.UP	0	0	0	27,574		27,574	27,574	0	0	0	27		001
580852 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	06/10/2015	09/18/2015	1	70,840	S&P500	0	0	0	143,436		143,436	143,436	0	0	0	166		001
583086 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	BPA	R0MUWSFPU8MPRO8K5P83	06/18/2015	10/16/2015	1	163,000	S&P500	0	0	0	325,313		325,313	325,313	0	0	0	443		001
583380 VARIANCE SWAP	VA HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	06/18/2015	10/16/2015	1	43,896	EFA.UP	0	0	0	89,852		89,852	89,852	0	0	0	119		001
0959999. Total-Swaps-Hedging Other-Other											0	0	0	(14,499,725)	XXX	(14,499,725)	(14,499,725)	0	0	0	67,016	XXX	XXX
0969999. Total-Swaps-Hedging Other											(33,467,143)	36,180,479	82,678,343	13,306,707	XXX	135,599,014	1,211,529	0	9,381,843	0	116,351,820	XXX	XXX
Swaps - Replications - Interest Rate																							
341027 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	04/05/2012	02/15/2042	1	10,000,000	CPI	0	0	141,175	0		104,791	0	0	0	0	258,115		004
432346 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	CSFI	E58DKGMJYYJLN8C3868	07/10/2013	02/15/2043	1	25,000,000	CPI	0	0	355,258	0		263,756	0	0	0	0	657,283		004
528823 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	GSE	W22LROWP2IHZNBB6K528	10/01/2014	02/15/2043	1	55,000,000	CPI	0	0	678,292	0		576,386	0	0	0	0	1,446,022		004
530441 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	WRBS	RR3QWICWWIPCS8A4S074	10/07/2014	02/15/2043	1	80,000,000	CPI	0	0	1,098,458	0		830,617	0	0	0	0	2,103,305		004
540807 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	DBL	7LTWFZYICNSX8D621K86	12/02/2014	02/15/2043	1	25,000,000	CPI	0	0	215,270	0		238,165	0	0	0	0	657,283		004
540808 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	12/02/2014	02/15/2043	1	25,000,000	CPI	0	0	571,868	0		238,258	0	0	0	0	657,283		004
540809 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	12/02/2014	02/15/2043	1	50,000,000	CPI	0	0	575,376	0		479,628	0	0	0	0	1,314,565		004
558181 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	BBI	G5GSEF7VJP5I7OUK5573	02/23/2015	02/15/2042	1	75,000,000	CPI	0	0	617,218	0		617,218	0	0	0	0	1,935,862		004
559222 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	CRLY	1VUV7VQFKUOQSJ21A208	02/26/2015	02/15/2042	1	50,000,000	CPI	0	0	392,939	0		392,939	0	0	0	0	1,290,574		004
561123 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	03/06/2015	02/15/2042	1	30,000,000	CPI	0	0	209,443	0		209,443	0	0	0	0	774,345		004
566680 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	BOA	B4TYDEB6GKMZO031MB27	03/30/2015	02/15/2042	1	50,000,000	CPI	0	0	235,844	0		235,844	0	0	0	0	1,290,574		004
568087 AXA TIP SWAP-GA	PORTFOLIO HEDGE	Sch D, Part I	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	04/07/2015	07/25/2040	1	5,000,000	CPI	0	0	(19,643)	(153,110)		1,736,194	0	0	0	0	125,219		004
0979999. Total-Swaps-Replications-Interest Rate											0	0	5,071,498	(153,110)	XXX	5,923,239	0	0	0	0	12,510,429	XXX	XXX
Swaps - Replications - Credit Default																							
420285 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	04/24/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	(7,398)	0	25,139	97,455		98,566	93,188	0	(3,131)	0	7,398		004
421431 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	05/02/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	(14,773)	0	25,139	94,370		95,481	85,813	0	(6,216)	0	14,773		004
422260 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	05/08/2013	06/20/2018	1	5,000,000	FCX 3.55 01Mar22	103,235	0	25,139	(6,461)		(5,349)	53,525	0	43,249	0	103,235		004
422261 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	05/08/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	(31,956)	0	25,139	87,199		88,310	68,630	0	(13,388)	0	31,956		004
422265 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	05/08/2013	06/20/2018	1	5,000,000	/RZN 5.5 01Apr17 BondCall	(71,772)	0	25,139	51,954		53,065	10,250	0	(30,068)	0	71,772		004
422331 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	05/09/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	(39,368)	0	25,139	84,106		85,217	61,218	0	(16,481)	0	39,368		004
422400 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	JPCH	7H6GLXDRUGQFU57RNE97	05/09/2013	06/20/2018	1	5,000,000	JCI 7.125 15Jul17	(36,891)	0	25,139	92,774		93,885	71,327	0	(15,444)	0	36,891		004
422434 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	05/10/2013	06/20/2018	1	10,000,000	DOW 7.375 01Nov29	(83,646)	0	50,278	165,456		167,678	116,801	0	(34,991)	0	83,646		004
422610 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	05/13/2013	06/20/2018	1	10,000,000	VLOC 8.75 15Jun30	(9,755)	0	50,278	153,214		155,436	147,530	0	(4,072)	0	9,755		004
422682 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	CSFI	E58DKGMJYYJLN8C3868	05/14/2013	06/20/2018	1	15,000,000	CBSCOR 4.625 15May18	(258,686)	0	75,417	204,321		207,655	53,525	0	(107,890)	0	258,686		004
422736 CDS	PORTFOLIO HEDGE	Sch D, Part I	Credit	GSE	W22LROWP2IHZNBB6K528	05/15/2013	06/20/2018	1	15,000,000	TSN 6.6 01Apr16 Struc	(18,262)	0	75,417	294,636		297,970	283,985	0	(7,611)	0	18,262		004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
423245 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	DBL 7LTWFZYICNSX8D621K86	.05/16/2013	.06/20/2018	1	15,000,000	F 6.5 01Aug18	(2,484,331)	0	377,083	920,289		936,956	(529,460)	0	(1,034,582)	0	2,484,331		004
423472 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BBI G5GSEF7VJP5I7OUK5573	.05/17/2013	.06/20/2018	1	5,000,000	DOW 7.375 01Nov29	(36,724)	0	25,139	84,941		86,052	63,499	0	(15,282)	0	36,724		004
423473 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BOA B4TYDEB6GKMZO031MB27	.05/17/2013	.06/20/2018	1	5,000,000	VLOC 8.75 15Jun30	(14,634)	0	25,139	72,553		73,664	64,009	0	(6,090)	0	14,634		004
423604 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	MSCS I7331LVCZKQKX5T7XV54	.05/20/2013	.06/20/2018	1	10,000,000	FCX 3.55 01Mar22	205,005	0	50,278	(14,305)		(12,082)	105,585	0	85,115	0	205,005		004
423899 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BBI G5GSEF7VJP5I7OUK5573	.05/22/2013	.06/20/2018	1	15,000,000	KMP 3.95 01Sep22	(265,898)	0	75,417	191,342		194,675	35,673	0	(110,229)	0	265,898		004
425457 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	MSCS I7331LVCZKQKX5T7XV54	.05/29/2013	.06/20/2018	1	15,000,000	HOT 6.75 15May18	(211,962)	0	75,417	203,791		207,124	79,229	0	(87,400)	0	211,962		004
425481 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BBI G5GSEF7VJP5I7OUK5573	.05/29/2013	.06/20/2018	1	15,000,000	LUV 5.125 01Mar17	(27,484)	0	75,417	253,917		257,250	237,766	0	(11,333)	0	27,484		004
426034 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BPA R0MUWSFPU8MPRO8K5P83	.05/31/2013	.06/20/2018	1	15,000,000	JWN 6.95 15Mar28	(330,843)	0	75,417	198,492		201,825	3,857	0	(136,208)	0	330,843		004
426312 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	MSCS I7331LVCZKQKX5T7XV54	.06/04/2013	.06/20/2018	1	15,000,000	KR 6.15 15Jan20	(170,821)	0	75,417	284,937		288,271	184,225	0	(70,109)	0	170,821		004
426432 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BOA B4TYDEB6GKMZO031MB27	.06/05/2013	.06/20/2018	1	15,000,000	ECACN 6.5 15May19	192,012	0	75,417	98,060		101,394	211,328	0	78,745	0	192,012		004
427254 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	DBL 7LTWFZYICNSX8D621K86	.06/11/2013	.06/20/2018	1	10,000,000	JCI 7.125 15Jul17	(52,736)	0	50,278	194,910		197,132	163,700	0	(21,525)	0	52,736		004
427443 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BPA R0MUWSFPU8MPRO8K5P83	.06/12/2013	.06/20/2018	1	10,000,000	TSN 6.6 01Apr16 Struc	(19,117)	0	50,278	193,701		195,923	182,381	0	(7,797)	0	19,117		004
429897 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	GSE W22LROWP2IHZNBB6K528	.06/20/2013	.09/20/2018	1	10,000,000	ECACN 6.5 15May19	242,748	0	50,278	84,969		87,191	234,060	0	93,657	0	242,748		004
429898 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	MSCS I7331LVCZKQKX5T7XV54	.06/20/2013	.09/20/2018	1	10,000,000	FCX 3.55 01Mar22	438,740	0	50,278	35,417		37,640	304,883	0	169,274	0	438,740		004
429899 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	CSFI E58DKGMJYYYJLN8C3868	.06/20/2013	.09/20/2018	1	10,000,000	KMP 3.95 01Sep22	76,372	0	50,278	239,574		241,796	286,480	0	29,466	0	76,372		004
440586 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	BBI G5GSEF7VJP5I7OUK5573	.08/21/2013	.09/20/2018	1	15,000,000	F 6.5 01Aug18	(2,384,887)	0	377,083	1,222,690		1,239,357	(290,994)	0	(871,203)	0	2,384,887		004
576254 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	MSCS I7331LVCZKQKX5T7XV54	.05/20/2015	.06/20/2020	1	10,000,000	DVN 7.95 15Apr32	(35,933)	0	28,333	68,785		71,008	33,646	0	(793)	0	35,933		004
576255 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	MSCS I7331LVCZKQKX5T7XV54	.05/20/2015	.06/20/2020	1	10,000,000	HESS 8.125 15Feb19	183,277	0	28,333	(247,969)		(245,747)	(68,737)	0	4,044	0	183,277		004
576256 CDS	PORTFOLIO HEDGE	Sch D, Part 1	Credit	MSCS I7331LVCZKQKX5T7XV54	.05/20/2015	.06/20/2020	1	5,000,000	HAL-EnSvcs 8.75 15Feb21	(119,432)	0	14,167	117,207		118,318	410	0	(2,635)	0	119,432		004
0989999. Total-Swaps-Replications-Credit Default										(5,285,920)	0	2,056,806	5,522,326	XXX	5,615,660	2,347,334	0	(2,110,928)	0	8,168,698	XXX	XXX
1029999. Total-Swaps-Replications										(5,285,920)	0	7,128,303	5,369,216	XXX	11,538,898	2,347,334	0	(2,110,928)	0	20,679,127	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	36,180,479	51,489,047	194,129,992	XXX	242,224,112	158,102,623	0	0	0	80,161,071	XXX	XXX
1169999. Total-Swaps-Credit Default										(38,753,063)	0	(3,968,728)	(10,478,715)	XXX	(10,684,994)	10,431,592	0	7,270,915	0	41,635,840	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	42,286,328	(150,475,628)	XXX	(69,901,481)	(150,475,628)	0	0	0	15,167,019	XXX	XXX
1199999. Total-Swaps-Other										0	0	0	(14,499,725)	XXX	(14,499,725)	(14,499,725)	0	0	0	67,016	XXX	XXX
1209999. Total-Swaps										(38,753,063)	36,180,479	89,806,647	18,675,924	XXX	147,137,913	3,558,862	0	7,270,915	0	137,030,947	XXX	XXX
1409999. Total-Hedging Other										127,924,769	36,195,350	116,415,053	609,242,856	XXX	748,260,163	435,736,885	0	9,381,843	0	422,195,736	XXX	XXX
1419999. Total-Replication										(5,285,920)	0	7,128,303	5,369,216	XXX	11,538,898	2,347,334	0	(2,110,928)	0	20,679,127	XXX	XXX
1449999. TOTAL										122,638,849	36,195,350	123,543,357	614,612,073	XXX	759,799,062	438,084,219	0	7,270,915	0	442,874,863	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Hedges equity or interest rate risk of GMxB Liabilities
002	Hedges interest rate 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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
USU5	48	7,240,500	578700 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.0625	150.8438	(3,000)	0	0	0	0	(154,500)	(154,500)	163,200	1	1,000
USU5	73	11,011,594	578701 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.0703	150.8438	(4,563)	0	0	0	0	(235,539)	(235,539)	248,200	1	1,000
USU5	3	452,531	578702 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.0938	150.8438	(188)	0	0	0	0	(9,750)	(9,750)	10,200	1	1,000
USU5	63	9,503,156	578703 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.1016	150.8438	(3,938)	0	0	0	0	(205,242)	(205,242)	214,200	1	1,000
USU5	20	3,016,875	578704 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.1250	150.8438	(1,250)	0	0	0	0	(65,625)	(65,625)	68,000	1	1,000
USU5	7	1,055,906	578705 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.1328	150.8438	(438)	0	0	0	0	(23,023)	(23,023)	23,800	1	1,000
USU5	1	150,844	578706 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.1563	150.8438	(63)	0	0	0	0	(3,313)	(3,313)	3,400	1	1,000
USU5	6	905,063	578707 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.1641	150.8438	(375)	0	0	0	0	(19,922)	(19,922)	20,400	1	1,000
USU5	14	2,111,813	578708 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.1953	150.8438	(875)	0	0	0	0	(46,922)	(46,922)	47,600	1	1,000
USU5	232	34,995,750	578709 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.2188	150.8438	(14,500)	0	0	0	0	(783,000)	(783,000)	788,800	1	1,000
USU5	3	452,531	578710 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.2266	150.8438	(188)	0	0	0	0	(10,148)	(10,148)	10,200	1	1,000
USU5	15	2,262,656	578711 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.2500	150.8438	(938)	0	0	0	0	(51,094)	(51,094)	51,000	1	1,000
USU5	51	7,693,031	578712 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.2578	150.8438	(3,188)	0	0	0	0	(174,117)	(174,117)	173,400	1	1,000
USU5	29	4,374,469	578713 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.2813	150.8438	(1,813)	0	0	0	0	(99,688)	(99,688)	98,600	1	1,000
USU5	14	2,111,813	578714 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.2891	150.8438	(875)	0	0	0	0	(48,234)	(48,234)	47,600	1	1,000
USU5	27	4,072,781	578715 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.3125	150.8438	(1,688)	0	0	0	0	(93,656)	(93,656)	91,800	1	1,000
USU5	83	12,520,031	578716 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.3203	150.8438	(5,188)	0	0	0	0	(288,555)	(288,554)	282,200	1	1,000
USU5	15	2,262,656	578717 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.3438	150.8438	(938)	0	0	0	0	(52,500)	(52,500)	51,000	1	1,000
USU5	10	1,508,438	578718 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.3516	150.8438	(625)	0	0	0	0	(35,078)	(35,078)	34,000	1	1,000
USU5	13	1,960,969	578719 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.3750	150.8438	(813)	0	0	0	0	(45,906)	(45,906)	44,200	1	1,000
USU5	79	11,916,656	578720 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.3828	150.8438	(4,938)	0	0	0	0	(279,586)	(279,586)	268,600	1	1,000
USU5	12	1,810,125	578721 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.4063	150.8438	(750)	0	0	0	0	(42,750)	(42,750)	40,800	1	1,000
USU5	32	4,827,000	578722 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.4141	150.8438	(2,000)	0	0	0	0	(114,250)	(114,250)	108,800	1	1,000
USU5	45	6,787,969	578723 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.4375	150.8438	(2,813)	0	0	0	0	(161,719)	(161,719)	153,000	1	1,000
USU5	6	905,063	578724 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.4453	150.8438	(375)	0	0	0	0	(21,609)	(21,609)	20,400	1	1,000
USU5	12	1,810,125	578725 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.4688	150.8438	(750)	0	0	0	0	(43,500)	(43,500)	40,800	1	1,000
USU5	15	2,262,656	578726 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.4766	150.8438	(938)	0	0	0	0	(54,492)	(54,492)	51,000	1	1,000
USU5	1	150,844	578727 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.5000	150.8438	(63)	0	0	0	0	(3,656)	(3,656)	3,400	1	1,000
USU5	216	32,582,250	578728 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.5078	150.8438	(13,500)	0	0	0	0	(791,438)	(791,437)	734,400	1	1,000
USU5	106	15,989,438	578729 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.5313	150.8438	(6,625)	0	0	0	0	(390,875)	(390,875)	360,400	1	1,000
USU5	210	31,677,188	578730 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.5391	150.8438	(13,125)	0	0	0	0	(776,016)	(776,015)	714,000	1	1,000
USU5	199	30,017,906	578731 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.5625	150.8438	(12,438)	0	0	0	0	(740,031)	(740,031)	676,600	1	1,000
USU5	1	150,844	578732 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.5703	150.8438	(63)	0	0	0	0	(3,727)	(3,727)	3,400	1	1,000
USU5	29	4,374,469	578733 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.5938	150.8438	(1,813)	0	0	0	0	(108,750)	(108,750)	98,600	1	1,000
USU5	5	754,219	578734 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.6016	150.8438	(313)	0	0	0	0	(18,789)	(18,789)	17,000	1	1,000
USU5	1	150,844	578735 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.6250	150.8438	(63)	0	0	0	0	(3,781)	(3,781)	3,400	1	1,000
USU5	2	301,688	578736 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.6328	150.8438	(125)	0	0	0	0	(7,578)	(7,578)	6,800	1	1,000
USU5	2	301,688	578737 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/27/2015	154.6641	150.8438	(125)	0	0	0	0	(7,641)	(7,641)	6,800	1	1,000
USU5	2	301,688	579115 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.5859	150.8438	(125)	0	0	0	0	(7,484)	(7,484)	6,800	1	1,000
USU5	14	2,111,813	579116 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.5938	150.8438	(875)	0	0	0	0	(52,500)	(52,500)	47,600	1	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
USU5	7	1,055,906	579117 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.6172	150.8438	(438)	0	0	0	0	(26,414)	(26,414)	23,800	1	1,000
USU5	75	11,313,281	579118 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.6250	150.8438	(4,688)	0	0	0	0	(283,594)	(283,594)	255,000	1	1,000
USU5	2	301,688	579119 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.6484	150.8438	(125)	0	0	0	0	(7,609)	(7,609)	6,800	1	1,000
USU5	48	7,240,500	579120 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.6563	150.8438	(3,000)	0	0	0	0	(183,000)	(183,000)	163,200	1	1,000
USU5	4	603,375	579121 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.6797	150.8438	(250)	0	0	0	0	(15,344)	(15,344)	13,600	1	1,000
USU5	1	150,844	579122 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.6875	150.8438	(63)	0	0	0	0	(3,844)	(3,844)	3,400	1	1,000
USU5	8	1,206,750	579123 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.7109	150.8438	(500)	0	0	0	0	(30,938)	(30,938)	27,200	1	1,000
USU5	14	2,111,813	579124 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.7188	150.8438	(875)	0	0	0	0	(54,250)	(54,250)	47,600	1	1,000
USU5	37	5,581,219	579125 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.7422	150.8438	(2,313)	0	0	0	0	(144,242)	(144,242)	125,800	1	1,000
USU5	415	62,600,156	579126 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.7500	150.8438	(25,938)	0	0	0	0	(1,621,094)	(1,621,094)	1,411,000	1	1,000
USU5	299	45,102,281	579127 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.7734	150.8438	(18,688)	0	0	0	0	(1,174,977)	(1,174,977)	1,016,600	1	1,000
USU5	100	15,084,375	579128 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.7813	150.8438	(6,250)	0	0	0	0	(393,750)	(393,750)	340,000	1	1,000
USU5	22	3,318,563	579129 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.8047	150.8438	(1,375)	0	0	0	0	(87,141)	(87,141)	74,800	1	1,000
USU5	62	9,352,313	579130 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.8125	150.8438	(3,875)	0	0	0	0	(246,063)	(246,063)	210,800	1	1,000
USU5	4	603,375	579131 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.8359	150.8438	(250)	0	0	0	0	(15,969)	(15,969)	13,600	1	1,000
USU5	14	2,111,813	579132 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.8438	150.8438	(875)	0	0	0	0	(56,000)	(56,000)	47,600	1	1,000
USU5	3	452,531	579133 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.8672	150.8438	(188)	0	0	0	0	(12,070)	(12,070)	10,200	1	1,000
USU5	25	3,771,094	579134 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.8750	150.8438	(1,563)	0	0	0	0	(100,781)	(100,781)	85,000	1	1,000
USU5	227	34,241,531	579135 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.9063	150.8438	(14,188)	0	0	0	0	(922,188)	(922,188)	771,800	1	1,000
USU5	2	301,688	579136 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.9297	150.8438	(125)	0	0	0	0	(8,172)	(8,172)	6,800	1	1,000
USU5	2	301,688	579137 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.9375	150.8438	(125)	0	0	0	0	(8,188)	(8,188)	6,800	1	1,000
USU5	1	150,844	579138 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.9688	150.8438	(63)	0	0	0	0	(4,125)	(4,125)	3,400	1	1,000
USU5	28	4,223,625	579139 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	154.9922	150.8438	(1,750)	0	0	0	0	(116,156)	(116,156)	95,200	1	1,000
USU5	4	603,375	579140 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.0000	150.8438	(250)	0	0	0	0	(16,625)	(16,625)	13,600	1	1,000
USU5	5	754,219	579141 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.0234	150.8438	(313)	0	0	0	0	(20,898)	(20,898)	17,000	1	1,000
USU5	6	905,063	579142 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.0313	150.8438	(375)	0	0	0	0	(25,125)	(25,125)	20,400	1	1,000
USU5	5	754,219	579143 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.0547	150.8438	(313)	0	0	0	0	(21,055)	(21,055)	17,000	1	1,000
USU5	7	1,055,906	579144 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.0625	150.8438	(438)	0	0	0	0	(29,531)	(29,531)	23,800	1	1,000
USU5	2	301,688	579145 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.0859	150.8438	(125)	0	0	0	0	(8,484)	(8,484)	6,800	1	1,000
USU5	1	150,844	579146 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.0938	150.8438	(63)	0	0	0	0	(4,250)	(4,250)	3,400	1	1,000
USU5	4	603,375	579147 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.1172	150.8438	(250)	0	0	0	0	(17,094)	(17,094)	13,600	1	1,000
USU5	20	3,016,875	579148 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.1250	150.8438	(1,250)	0	0	0	0	(85,625)	(85,625)	68,000	1	1,000
USU5	1	150,844	579149 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.2109	150.8438	(63)	0	0	0	0	(4,367)	(4,367)	3,400	1	1,000
USU5	1	150,844	579150 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/28/2015	155.2188	150.8438	(63)	0	0	0	0	(4,375)	(4,375)	3,400	1	1,000
USU5	200	30,168,750	579704 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	06/02/2015	151.7813	150.8438	(12,500)	0	0	0	0	(187,500)	(187,500)	680,000	1	1,000
USU5	100	15,084,375	581362 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	06/12/2015	150.4688	150.8438	(6,250)	0	0	0	0	37,500	37,500	340,000	1	1,000
USU5	400	60,337,500	584343 US LONG BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	06/26/2015	147.5625	150.8438	(25,000)	0	0	0	0	1,312,500	1,312,500	1,360,000	1	1,000
WNU5	933	143,740,313	576866 US ULTRA BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/26/2015	156.1641	154.0625	(58,313)	0	0	0	0	(1,960,757)	(1,960,755)	3,545,400	1	1,000
WNU5	41	6,316,563	576867 US ULTRA BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/26/2015	156.8750	154.0625	(2,563)	0	0	0	0	(115,313)	(115,313)	155,800	1	1,000
WNU5	80	12,325,000	576868 US ULTRA BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/26/2015	156.9063	154.0625	(5,000)	0	0	0	0	(227,500)	(227,500)	304,000	1	1,000
WNU5	96	14,790,000	576869 US ULTRA BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/26/2015	156.9375	154.0625	(6,000)	0	0	0	0	(276,000)	(276,000)	364,800	1	1,000
WNU5	121	18,641,563	576870 US ULTRA BOND	VA HEDGE	N/A	Interest	09/21/2015	CBT	05/26/2015	156.9688	154.0625	(7,563)	0	0	0	0	(351,656)	(351,656)	459,800	1	1,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNU5	51	7,857,188	576871 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.0313	154.0625	(3,188)	0	0	0	0	(151,406)	(151,406)	193,800	1	1,000
WNU5	132	20,336,250	576872 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.0625	154.0625	(8,250)	0	0	0	0	(396,000)	(396,000)	501,600	1	1,000
WNU5	1	154,063	576873 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.0938	154.0625	(63)	0	0	0	0	(3,031)	(3,031)	3,800	1	1,000
WNU5	3	462,188	576874 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.1250	154.0625	(188)	0	0	0	0	(9,188)	(9,188)	11,400	1	1,000
WNU5	33	5,084,063	576875 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.1563	154.0625	(2,063)	0	0	0	0	(102,094)	(102,094)	125,400	1	1,000
WNU5	1	154,063	576876 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.2188	154.0625	(63)	0	0	0	0	(3,156)	(3,156)	3,800	1	1,000
WNU5	2	308,125	576877 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.2813	154.0625	(125)	0	0	0	0	(6,438)	(6,438)	7,600	1	1,000
WNU5	4	616,250	576878 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.3438	154.0625	(250)	0	0	0	0	(13,125)	(13,125)	15,200	1	1,000
WNU5	1	154,063	576879 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.3750	154.0625	(63)	0	0	0	0	(3,313)	(3,313)	3,800	1	1,000
WNU5	1	154,063	576880 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.4375	154.0625	(63)	0	0	0	0	(3,375)	(3,375)	3,800	1	1,000
WNU5	2	308,125	576881 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.4688	154.0625	(125)	0	0	0	0	(6,813)	(6,813)	7,600	1	1,000
WNU5	3	462,188	576882 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.5000	154.0625	(188)	0	0	0	0	(10,313)	(10,313)	11,400	1	1,000
WNU5	2	308,125	576883 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.5313	154.0625	(125)	0	0	0	0	(6,938)	(6,938)	7,600	1	1,000
WNU5	2	308,125	576884 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.5625	154.0625	(125)	0	0	0	0	(7,000)	(7,000)	7,600	1	1,000
WNU5	36	5,546,250	576885 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/26/2015	157.5938	154.0625	(2,250)	0	0	0	0	(127,125)	(127,125)	136,800	1	1,000
WNU5	2	308,125	578757 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.0938	154.0625	(125)	0	0	0	0	(10,063)	(10,063)	7,600	1	1,000
WNU5	17	2,619,063	578758 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.1250	154.0625	(1,063)	0	0	0	0	(86,063)	(86,063)	64,600	1	1,000
WNU5	3	462,188	578759 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.2266	154.0625	(188)	0	0	0	0	(15,492)	(15,492)	11,400	1	1,000
WNU5	6	924,375	578760 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.4063	154.0625	(375)	0	0	0	0	(32,063)	(32,063)	22,800	1	1,000
WNU5	12	1,848,750	578761 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.4141	154.0625	(750)	0	0	0	0	(64,219)	(64,219)	45,600	1	1,000
WNU5	1	154,063	578762 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.4375	154.0625	(63)	0	0	0	0	(5,375)	(5,375)	3,800	1	1,000
WNU5	1	154,063	578763 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.4453	154.0625	(63)	0	0	0	0	(5,383)	(5,383)	3,800	1	1,000
WNU5	56	8,627,500	578764 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.4688	154.0625	(3,500)	0	0	0	0	(302,750)	(302,750)	212,800	1	1,000
WNU5	68	10,476,250	578765 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.5078	154.0625	(4,250)	0	0	0	0	(370,281)	(370,281)	258,400	1	1,000
WNU5	52	8,011,250	578766 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.5313	154.0625	(3,250)	0	0	0	0	(284,375)	(284,375)	197,600	1	1,000
WNU5	190	29,271,875	578767 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.5391	154.0625	(11,875)	0	0	0	0	(1,040,547)	(1,040,546)	722,000	1	1,000
WNU5	1	154,063	578768 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.5703	154.0625	(63)	0	0	0	0	(5,508)	(5,508)	3,800	1	1,000
WNU5	4	616,250	578769 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.5938	154.0625	(250)	0	0	0	0	(22,125)	(22,125)	15,200	1	1,000
WNU5	9	1,386,563	578770 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.6016	154.0625	(563)	0	0	0	0	(49,852)	(49,852)	34,200	1	1,000
WNU5	53	8,165,313	578771 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.6250	154.0625	(3,313)	0	0	0	0	(294,813)	(294,813)	201,400	1	1,000
WNU5	31	4,775,938	578772 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.6328	154.0625	(1,938)	0	0	0	0	(172,680)	(172,680)	117,800	1	1,000
WNU5	2	308,125	578773 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	159.6641	154.0625	(125)	0	0	0	0	(11,203)	(11,203)	7,600	1	1,000
WNU5	10	1,540,625	579188 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	158.9453	154.0625	(625)	0	0	0	0	(48,828)	(48,828)	38,000	1	1,000
WNU5	1,893	291,640,313	579189 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	158.9688	154.0625	(118,313)	0	0	0	0	(9,287,531)	(9,287,531)	7,193,400	1	1,000
WNU5	86	13,249,375	579190 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.0000	154.0625	(5,375)	0	0	0	0	(424,625)	(424,625)	326,800	1	1,000
WNU5	5	770,313	579191 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.0313	154.0625	(313)	0	0	0	0	(24,844)	(24,844)	19,000	1	1,000
WNU5	2	308,125	579192 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.0391	154.0625	(125)	0	0	0	0	(9,953)	(9,953)	7,600	1	1,000
WNU5	11	1,694,688	579193 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.0625	154.0625	(688)	0	0	0	0	(55,000)	(55,000)	41,800	1	1,000
WNU5	140	21,568,750	579194 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.0938	154.0625	(8,750)	0	0	0	0	(704,375)	(704,375)	532,000	1	1,000
WNU5	1,887	290,715,938	579195 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.1016	154.0625	(117,938)	0	0	0	0	(9,508,711)	(9,508,706)	7,170,600	1	1,000
WNU5	95	14,635,938	579196 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.1563	154.0625	(5,938)	0	0	0	0	(483,906)	(483,906)	361,000	1	1,000
WNU5	72	11,092,500	579197 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.1641	154.0625	(4,500)	0	0	0	0	(367,313)	(367,312)	273,600	1	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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNU5	25	3,851,563	579198 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.1875	154.0625	(1,563)	0	0	0	0	(128,125)	(128,125)	95,000	1	1,000
WNU5	7	1,078,438	579199 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.2188	154.0625	(438)	0	0	0	0	(36,094)	(36,094)	26,600	1	1,000
WNU5	80	12,325,000	579200 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.2266	154.0625	(5,000)	0	0	0	0	(413,125)	(413,125)	304,000	1	1,000
WNU5	31	4,775,938	579201 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.2500	154.0625	(1,938)	0	0	0	0	(160,813)	(160,813)	117,800	1	1,000
WNU5	39	6,008,438	579202 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.2578	154.0625	(2,438)	0	0	0	0	(202,617)	(202,617)	148,200	1	1,000
WNU5	14	2,156,875	579203 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.2813	154.0625	(875)	0	0	0	0	(73,063)	(73,063)	53,200	1	1,000
WNU5	14	2,156,875	579204 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.3125	154.0625	(875)	0	0	0	0	(73,500)	(73,500)	53,200	1	1,000
WNU5	10	1,540,625	579205 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.3203	154.0625	(625)	0	0	0	0	(52,578)	(52,578)	38,000	1	1,000
WNU5	50	7,703,125	579206 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.3516	154.0625	(3,125)	0	0	0	0	(264,453)	(264,453)	190,000	1	1,000
WNU5	60	9,243,750	579207 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.3750	154.0625	(3,750)	0	0	0	0	(318,750)	(318,750)	228,000	1	1,000
WNU5	10	1,540,625	579208 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.3828	154.0625	(625)	0	0	0	0	(53,203)	(53,203)	38,000	1	1,000
WNU5	92	14,173,750	579209 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.4141	154.0625	(5,750)	0	0	0	0	(492,344)	(492,344)	349,600	1	1,000
WNU5	2	308,125	579210 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.4375	154.0625	(125)	0	0	0	0	(10,750)	(10,750)	7,600	1	1,000
WNU5	125	19,257,813	579211 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.4453	154.0625	(7,813)	0	0	0	0	(672,852)	(672,851)	475,000	1	1,000
WNU5	299	46,064,688	579212 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.4766	154.0625	(18,688)	0	0	0	0	(1,618,805)	(1,618,804)	1,136,200	1	1,000
WNU5	28	4,313,750	579213 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.5000	154.0625	(1,750)	0	0	0	0	(152,250)	(152,250)	106,400	1	1,000
WNU5	3	462,188	579214 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.5078	154.0625	(188)	0	0	0	0	(16,336)	(16,336)	11,400	1	1,000
WNU5	79	12,170,938	579215 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.5313	154.0625	(4,938)	0	0	0	0	(432,031)	(432,031)	300,200	1	1,000
WNU5	4	616,250	579216 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.5391	154.0625	(250)	0	0	0	0	(21,906)	(21,906)	15,200	1	1,000
WNU5	199	30,658,438	579217 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.5625	154.0625	(12,438)	0	0	0	0	(1,094,500)	(1,094,500)	756,200	1	1,000
WNU5	2	308,125	579218 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.5703	154.0625	(125)	0	0	0	0	(11,016)	(11,016)	7,600	1	1,000
WNU5	13	2,002,813	579219 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.5938	154.0625	(813)	0	0	0	0	(71,906)	(71,906)	49,400	1	1,000
WNU5	6	924,375	579220 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.6016	154.0625	(375)	0	0	0	0	(33,234)	(33,234)	22,800	1	1,000
WNU5	109	16,792,813	579221 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.6250	154.0625	(6,813)	0	0	0	0	(606,313)	(606,313)	414,200	1	1,000
WNU5	186	28,655,625	579222 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.6328	154.0625	(11,625)	0	0	0	0	(1,036,078)	(1,036,078)	706,800	1	1,000
WNU5	25	3,851,563	579223 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.6563	154.0625	(1,563)	0	0	0	0	(139,844)	(139,844)	95,000	1	1,000
WNU5	9	1,386,563	579224 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.6641	154.0625	(563)	0	0	0	0	(50,414)	(50,414)	34,200	1	1,000
WNU5	3	462,188	579225 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.6875	154.0625	(188)	0	0	0	0	(16,875)	(16,875)	11,400	1	1,000
WNU5	5	770,313	579226 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.7188	154.0625	(313)	0	0	0	0	(28,281)	(28,281)	19,000	1	1,000
WNU5	2	308,125	579227 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.7266	154.0625	(125)	0	0	0	0	(11,328)	(11,328)	7,600	1	1,000
WNU5	2	308,125	579228 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	159.8516	154.0625	(125)	0	0	0	0	(11,578)	(11,578)	7,600	1	1,000
WNU5	300	46,218,750	580407 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/05/2015	153.5000	154.0625	(18,750)	0	0	0	0	168,750	168,750	1,140,000	1	1,000
WNU5	100	15,406,250	580408 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/05/2015	153.5313	154.0625	(6,250)	0	0	0	0	53,125	53,125	380,000	1	1,000
WNU5	100	15,406,250	582987 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/17/2015	153.5000	154.0625	(6,250)	0	0	0	0	56,250	56,250	380,000	1	1,000
WNU5	64	9,860,000	582988 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/17/2015	153.8750	154.0625	(4,000)	0	0	0	0	12,000	12,000	243,200	1	1,000
WNU5	36	5,546,250	582989 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/17/2015	153.9688	154.0625	(2,250)	0	0	0	0	3,375	3,375	136,800	1	1,000
WNU5	45	6,932,813	583157 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/18/2015	153.0313	154.0625	(2,813)	0	0	0	0	46,406	46,406	171,000	1	1,000
WNU5	73	11,246,563	583158 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/18/2015	153.0625	154.0625	(4,563)	0	0	0	0	73,000	73,000	277,400	1	1,000
WNU5	38	5,854,375	583159 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/18/2015	153.0938	154.0625	(2,375)	0	0	0	0	36,813	36,813	144,400	1	1,000
WNU5	29	4,467,813	583160 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/18/2015	153.1250	154.0625	(1,813)	0	0	0	0	27,188	27,188	110,200	1	1,000
WNU5	132	20,336,250	583161 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/18/2015	153.1563	154.0625	(8,250)	0	0	0	0	119,625	119,625	501,600	1	1,000
WNU5	110	16,946,875	583162 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/18/2015	153.1875	154.0625	(6,875)	0	0	0	0	96,250	96,250	418,000	1	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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNU5	23	3,543,438	583163 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/18/2015	153.2188	154.0625	(1,438)	0	0	0	0	19,406	19,406	87,400	1	1,000
WNU5	122	18,795,625	583481 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	154.9688	154.0625	(7,625)	0	0	0	0	(110,563)	(110,563)	463,600	1	1,000
WNU5	88	13,557,500	583482 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	155.2500	154.0625	(5,500)	0	0	0	0	(104,500)	(104,500)	334,400	1	1,000
WNU5	122	18,795,625	583483 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	155.2813	154.0625	(7,625)	0	0	0	0	(148,688)	(148,688)	463,600	1	1,000
WNU5	9	1,386,563	583484 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	155.2813	154.0625	(563)	0	0	0	0	(10,969)	(10,969)	34,200	1	1,000
WNU5	8	1,232,500	583631 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	155.3750	154.0625	(500)	0	0	0	0	(10,500)	(10,500)	30,400	1	1,000
WNU5	61	9,397,813	583632 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	155.4063	154.0625	(3,813)	0	0	0	0	(81,969)	(81,969)	231,800	1	1,000
WNU5	28	4,313,750	583633 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	155.4375	154.0625	(1,750)	0	0	0	0	(38,500)	(38,500)	106,400	1	1,000
WNU5	31	4,775,938	584146 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	152.7500	154.0625	(1,938)	0	0	0	0	40,688	40,688	117,800	1	1,000
WNU5	3	462,188	584147 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	152.8125	154.0625	(188)	0	0	0	0	3,750	3,750	11,400	1	1,000
WNU5	75	11,554,688	584148 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	152.9063	154.0625	(4,688)	0	0	0	0	86,719	86,719	285,000	1	1,000
WNU5	34	5,238,125	584149 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	153.0938	154.0625	(2,125)	0	0	0	0	32,938	32,938	129,200	1	1,000
WNU5	60	9,243,750	584150 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	153.1250	154.0625	(3,750)	0	0	0	0	56,250	56,250	228,000	1	1,000
WNU5	124	19,103,750	584151 US ULTRA BOND	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	153.1563	154.0625	(7,750)	0	0	0	0	112,375	112,375	471,200	1	1,000
TYU5	1	126,172	578788 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.0234	126.1719	(31)	0	0	0	0	(852)	(852)	1,350	1	1,000
TYU5	110	13,878,906	578789 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.0703	126.1719	(3,438)	0	0	0	0	(98,828)	(98,827)	148,500	1	1,000
TYU5	1	126,172	578790 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.0781	126.1719	(31)	0	0	0	0	(906)	(906)	1,350	1	1,000
TYU5	10	1,261,719	578791 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.0859	126.1719	(313)	0	0	0	0	(9,141)	(9,141)	13,500	1	1,000
TYU5	4	504,688	578792 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.0938	126.1719	(125)	0	0	0	0	(3,688)	(3,687)	5,400	1	1,000
TYU5	8	1,009,375	578793 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.1094	126.1719	(250)	0	0	0	0	(7,500)	(7,500)	10,800	1	1,000
TYU5	1	126,172	578794 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.1172	126.1719	(31)	0	0	0	0	(945)	(945)	1,350	1	1,000
TYU5	1	126,172	578795 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.1328	126.1719	(31)	0	0	0	0	(961)	(961)	1,350	1	1,000
TYU5	1	126,172	578796 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.1484	126.1719	(31)	0	0	0	0	(977)	(977)	1,350	1	1,000
TYU5	1	126,172	578797 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/27/2015	127.1875	126.1719	(31)	0	0	0	0	(1,016)	(1,016)	1,350	1	1,000
TYU5	2	252,344	584344 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/26/2015	124.9531	126.1719	(63)	0	0	0	0	2,438	2,438	2,700	1	1,000
12829999. Total-Long Futures-Hedging Other												(846,500)	0	0	0	0	(46,023,351)	(46,023,339)	49,841,400	XXX	XXX
1329999. Total-Long Futures												(846,500)	0	0	0	0	(46,023,351)	(46,023,339)	49,841,400	XXX	XXX
Short Futures																					
Hedging Other																					
MFSU5	1,000	91,700,000	581193 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/11/2015	1,893.1000	1,834.0000	255,000	0	0	0	0	2,955,000	2,955,000	3,300,000	1	50
MFSU5	294	26,959,800	582977 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/17/2015	1,870.3000	1,834.0000	74,970	0	0	0	0	533,610	533,610	970,200	1	50
MFSU5	4	366,800	583460 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,876.9000	1,834.0000	1,020	0	0	0	0	8,580	8,580	13,200	1	50
MFSU5	2	183,400	583461 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.0000	1,834.0000	510	0	0	0	0	4,300	4,300	6,600	1	50
MFSU5	13	1,192,100	583462 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.1000	1,834.0000	3,315	0	0	0	0	28,015	28,015	42,900	1	50
MFSU5	15	1,375,500	583463 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.2000	1,834.0000	3,825	0	0	0	0	32,400	32,400	49,500	1	50
MFSU5	6	550,200	583464 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.3000	1,834.0000	1,530	0	0	0	0	12,990	12,990	19,800	1	50
MFSU5	3	275,100	583465 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.4000	1,834.0000	765	0	0	0	0	6,510	6,510	9,900	1	50
MFSU5	14	1,283,800	583466 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.5000	1,834.0000	3,570	0	0	0	0	30,450	30,450	46,200	1	50
MFSU5	6	550,200	583467 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.6000	1,834.0000	1,530	0	0	0	0	13,080	13,080	19,800	1	50
MFSU5	12	1,100,400	583468 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.7000	1,834.0000	3,060	0	0	0	0	26,220	26,220	39,600	1	50
MFSU5	14	1,283,800	583472 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY IND EX	.09/18/2015	NYF	.06/19/2015	1,877.8000	1,834.0000	3,570	0	0	0	0	30,660	30,660	46,200	1	50

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU5	2	183,400	583473 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/19/2015	1,877.9000	1,834.0000	510	0	0	0	0	4,390	4,390	6,600	1	50
MFSU5	1	91,700	583474 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/19/2015	1,878.0000	1,834.0000	255	0	0	0	0	2,200	2,200	3,300	1	50
MFSU5	2	183,400	583475 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/19/2015	1,878.1000	1,834.0000	510	0	0	0	0	4,410	4,410	6,600	1	50
MFSU5	6	550,200	583476 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/19/2015	1,878.2000	1,834.0000	1,530	0	0	0	0	13,260	13,260	19,800	1	50
MFSU5	1	91,700	584027 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,917.5000	1,834.0000	255	0	0	0	0	4,175	4,175	3,300	1	50
MFSU5	2	183,400	584028 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,917.6000	1,834.0000	510	0	0	0	0	8,360	8,360	6,600	1	50
MFSU5	5	458,500	584029 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,917.7000	1,834.0000	1,275	0	0	0	0	20,925	20,925	16,500	1	50
MFSU5	5	458,500	584030 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,917.8000	1,834.0000	1,275	0	0	0	0	20,950	20,950	16,500	1	50
MFSU5	2	183,400	584031 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,917.9000	1,834.0000	510	0	0	0	0	8,390	8,390	6,600	1	50
MFSU5	6	550,200	584032 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.0000	1,834.0000	1,530	0	0	0	0	25,200	25,200	19,800	1	50
MFSU5	5	458,500	584033 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.1000	1,834.0000	1,275	0	0	0	0	21,025	21,025	16,500	1	50
MFSU5	15	1,375,500	584034 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.2000	1,834.0000	3,825	0	0	0	0	63,150	63,150	49,500	1	50
MFSU5	9	825,300	584035 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.3000	1,834.0000	2,295	0	0	0	0	37,935	37,935	29,700	1	50
MFSU5	7	641,900	584036 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.4000	1,834.0000	1,785	0	0	0	0	29,540	29,540	23,100	1	50
MFSU5	5	458,500	584037 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.5000	1,834.0000	1,275	0	0	0	0	21,125	21,125	16,500	1	50
MFSU5	5	458,500	584038 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.6000	1,834.0000	1,275	0	0	0	0	21,150	21,150	16,500	1	50
MFSU5	12	1,100,400	584039 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.7000	1,834.0000	3,060	0	0	0	0	50,820	50,820	39,600	1	50
MFSU5	9	825,300	584040 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.8000	1,834.0000	2,295	0	0	0	0	38,160	38,160	29,700	1	50
MFSU5	27	2,475,900	584041 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,918.9000	1,834.0000	6,885	0	0	0	0	114,615	114,615	89,100	1	50
MFSU5	8	733,600	584042 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.0000	1,834.0000	2,040	0	0	0	0	34,000	34,000	26,400	1	50
MFSU5	7	641,900	584043 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.1000	1,834.0000	1,785	0	0	0	0	29,785	29,785	23,100	1	50
MFSU5	9	825,300	584044 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.2000	1,834.0000	2,295	0	0	0	0	38,340	38,340	29,700	1	50
MFSU5	8	733,600	584045 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.3000	1,834.0000	2,040	0	0	0	0	34,120	34,120	26,400	1	50
MFSU5	15	1,375,500	584046 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.4000	1,834.0000	3,825	0	0	0	0	64,050	64,050	49,500	1	50
MFSU5	21	1,925,700	584047 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.5000	1,834.0000	5,355	0	0	0	0	89,775	89,775	69,300	1	50
MFSU5	15	1,375,500	584048 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.6000	1,834.0000	3,825	0	0	0	0	64,200	64,200	49,500	1	50
MFSU5	7	641,900	584049 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.7000	1,834.0000	1,785	0	0	0	0	29,995	29,995	23,100	1	50
MFSU5	10	917,000	584050 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.8000	1,834.0000	2,550	0	0	0	0	42,900	42,900	33,000	1	50
MFSU5	3	275,100	584051 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,919.9000	1,834.0000	765	0	0	0	0	12,885	12,885	9,900	1	50
MFSU5	1	91,700	584052 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,920.1000	1,834.0000	255	0	0	0	0	4,305	4,305	3,300	1	50
MFSU5	1	91,700	584053 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/23/2015	1,920.2000	1,834.0000	255	0	0	0	0	4,310	4,310	3,300	1	50
MFSU5	1	91,700	584130 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,901.9000	1,834.0000	255	0	0	0	0	3,395	3,395	3,300	1	50
MFSU5	10	917,000	584131 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,902.0000	1,834.0000	2,550	0	0	0	0	34,000	34,000	33,000	1	50
MFSU5	21	1,925,700	584132 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,902.1000	1,834.0000	5,355	0	0	0	0	71,505	71,505	69,300	1	50
MFSU5	54	4,951,800	584133 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,902.2000	1,834.0000	13,770	0	0	0	0	184,140	184,140	178,200	1	50
MFSU5	34	3,117,800	584134 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,902.3000	1,834.0000	8,670	0	0	0	0	116,110	116,110	112,200	1	50
MFSU5	16	1,467,200	584135 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,902.4000	1,834.0000	4,080	0	0	0	0	54,720	54,720	52,800	1	50
MFSU5	34	3,117,800	584136 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,902.5000	1,834.0000	8,670	0	0	0	0	116,450	116,450	112,200	1	50
MFSU5	30	2,751,000	584137 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/24/2015	1,902.6000	1,834.0000	7,650	0	0	0	0	102,900	102,900	99,000	1	50
MFSU5	5	458,500	584639 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/29/2015	1,838.2000	1,834.0000	1,275	0	0	0	0	1,050	1,050	16,500	1	50
MFSU5	3	275,100	584640 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/29/2015	1,838.3000	1,834.0000	765	0	0	0	0	645	645	9,900	1	50
MFSU5	18	1,650,600	584641 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	09/18/2015	NYF	06/29/2015	1,838.4000	1,834.0000	4,590	0	0	0	0	3,960	3,960	59,400	1	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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU5	21	1,925,700	584642 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,838.5000	1,834.0000	5,355	0	0	0	0	4,725	4,725	69,300	1	50
MFSU5	9	825,300	584643 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,838.6000	1,834.0000	2,295	0	0	0	0	2,070	2,070	29,700	1	50
MFSU5	34	3,117,800	584644 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,838.7000	1,834.0000	8,670	0	0	0	0	7,990	7,990	112,200	1	50
MFSU5	15	1,375,500	584645 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,838.8000	1,834.0000	3,825	0	0	0	0	3,600	3,600	49,500	1	50
MFSU5	21	1,925,700	584646 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,838.9000	1,834.0000	5,355	0	0	0	0	5,145	5,145	69,300	1	50
MFSU5	17	1,558,900	584647 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.0000	1,834.0000	4,335	0	0	0	0	4,250	4,250	56,100	1	50
MFSU5	4	366,800	584648 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.1000	1,834.0000	1,020	0	0	0	0	1,020	1,020	13,200	1	50
MFSU5	20	1,834,000	584649 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.2000	1,834.0000	5,100	0	0	0	0	5,200	5,200	66,000	1	50
MFSU5	18	1,650,600	584650 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.3000	1,834.0000	4,590	0	0	0	0	4,770	4,770	59,400	1	50
MFSU5	7	641,900	584651 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.4000	1,834.0000	1,785	0	0	0	0	1,890	1,890	23,100	1	50
MFSU5	5	458,500	584652 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.5000	1,834.0000	1,275	0	0	0	0	1,375	1,375	16,500	1	50
MFSU5	1	91,700	584653 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.6000	1,834.0000	255	0	0	0	0	280	280	3,300	1	50
MFSU5	8	733,600	584654 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.7000	1,834.0000	2,040	0	0	0	0	2,280	2,280	26,400	1	50
MFSU5	3	275,100	584655 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.8000	1,834.0000	765	0	0	0	0	870	870	9,900	1	50
MFSU5	3	275,100	584656 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,839.9000	1,834.0000	765	0	0	0	0	885	885	9,900	1	50
MFSU5	9	825,300	584657 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,840.0000	1,834.0000	2,295	0	0	0	0	2,700	2,700	29,700	1	50
MFSU5	24	2,200,800	584658 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,840.1000	1,834.0000	6,120	0	0	0	0	7,320	7,320	79,200	1	50
MFSU5	5	458,500	584659 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,840.2000	1,834.0000	1,275	0	0	0	0	1,550	1,550	16,500	1	50
MESU5	397	19,044,090	582975 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/17/2015	955.7000	959.4000	(382,450)	0	0	0	0	(73,445)	(73,445)	734,450	1	50
MESU5	8	383,760	584630 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.1000	959.4000	(7,707)	0	0	0	0	(5,720)	(5,720)	14,800	1	50
MESU5	84	4,029,480	584631 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.2000	959.4000	(80,921)	0	0	0	0	(59,640)	(59,640)	155,400	1	50
MESU5	97	4,653,090	584632 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.3000	959.4000	(93,445)	0	0	0	0	(68,385)	(68,385)	179,450	1	50
MESU5	22	1,055,340	584633 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.4000	959.4000	(21,194)	0	0	0	0	(15,400)	(15,400)	40,700	1	50
MESU5	20	959,400	584634 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.5000	959.4000	(19,267)	0	0	0	0	(13,900)	(13,900)	37,000	1	50
MESU5	29	1,391,130	584635 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.6000	959.4000	(27,937)	0	0	0	0	(20,010)	(20,010)	53,650	1	50
MESU5	53	2,542,410	584636 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.7000	959.4000	(51,058)	0	0	0	0	(36,305)	(36,305)	98,050	1	50
MESU5	31	1,487,070	584637 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.8000	959.4000	(29,864)	0	0	0	0	(21,080)	(21,080)	57,350	1	50
MESU5	26	1,247,220	584638 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	945.9000	959.4000	(25,047)	0	0	0	0	(17,550)	(17,550)	48,100	1	50
RTAU5	678	84,777,120	581356 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/12/2015	1,262.6000	1,250.4000	(332,220)	0	0	0	0	827,160	827,160	3,457,800	1	100
RTAU5	2	250,080	582005 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,254.4000	1,250.4000	(980)	0	0	0	0	800	800	10,200	1	100
RTAU5	5	625,200	582007 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,254.5000	1,250.4000	(2,450)	0	0	0	0	2,050	2,050	25,500	1	100
RTAU5	2	250,080	582010 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,254.7000	1,250.4000	(980)	0	0	0	0	860	860	10,200	1	100
RTAU5	7	875,280	582011 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,254.8000	1,250.4000	(3,430)	0	0	0	0	3,080	3,080	35,700	1	100
RTAU5	12	1,500,480	582013 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,254.9000	1,250.4000	(5,880)	0	0	0	0	5,400	5,400	61,200	1	100
RTAU5	28	3,501,120	582015 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,255.0000	1,250.4000	(13,720)	0	0	0	0	12,880	12,880	142,800	1	100
RTAU5	36	4,501,440	582017 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,255.1000	1,250.4000	(17,640)	0	0	0	0	16,920	16,920	183,600	1	100
RTAU5	40	5,001,600	582019 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,255.2000	1,250.4000	(19,600)	0	0	0	0	19,200	19,200	204,000	1	100
RTAU5	18	2,250,720	582021 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,255.3000	1,250.4000	(8,820)	0	0	0	0	8,820	8,820	91,800	1	100
RTAU5	2,500	312,600,000	582023 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.2000	1,250.4000	(1,225,000)	0	0	0	0	2,450,000	2,450,000	12,750,000	1	100
RTAU5	500	62,520,000	582024 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.2500	1,250.4000	(245,000)	0	0	0	0	492,500	492,500	2,550,000	1	100
RTAU5	1,000	125,040,000	582025 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3000	1,250.4000	(490,000)	0	0	0	0	990,000	990,000	5,100,000	1	100
RTAU5	1,100	137,544,000	582026 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.4500	1,250.4000	(539,000)	0	0	0	0	1,105,500	1,105,500	5,610,000	1	100

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAU5	500	62,520,000	582221 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.0500	1,250.4000	(245,000)	0	0	0	0	232,500	232,500	2,550,000	1	100
RTAU5	761	95,155,440	582979 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/17/2015	1,265.7500	1,250.4000	(372,890)	0	0	0	0	1,168,135	1,168,135	3,881,100	1	100
RTAU5	22	2,750,880	584138 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/24/2015	1,280.1000	1,250.4000	(10,780)	0	0	0	0	65,340	65,340	112,200	1	100
RTAU5	43	5,376,720	584139 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/24/2015	1,280.2000	1,250.4000	(21,070)	0	0	0	0	128,140	128,140	219,300	1	100
RTAU5	33	4,126,320	584140 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/24/2015	1,280.3000	1,250.4000	(16,170)	0	0	0	0	98,670	98,670	168,300	1	100
RTAU5	2	250,080	584141 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/24/2015	1,280.4000	1,250.4000	(980)	0	0	0	0	6,000	6,000	10,200	1	100
RTAU5	18	2,250,720	584660 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.1000	1,250.4000	(8,820)	0	0	0	0	(9,540)	(9,540)	91,800	1	100
RTAU5	72	9,002,880	584661 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.2000	1,250.4000	(35,280)	0	0	0	0	(37,440)	(37,440)	367,200	1	100
RTAU5	34	4,251,360	584662 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.3000	1,250.4000	(16,660)	0	0	0	0	(17,340)	(17,340)	173,400	1	100
RTAU5	29	3,626,160	584663 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.4000	1,250.4000	(14,210)	0	0	0	0	(14,500)	(14,500)	147,900	1	100
RTAU5	53	6,627,120	584664 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.5000	1,250.4000	(25,970)	0	0	0	0	(25,970)	(25,970)	270,300	1	100
RTAU5	13	1,625,520	584665 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.6000	1,250.4000	(6,370)	0	0	0	0	(6,240)	(6,240)	66,300	1	100
RTAU5	23	2,875,920	584666 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.7000	1,250.4000	(11,270)	0	0	0	0	(10,810)	(10,810)	117,300	1	100
RTAU5	30	3,751,200	584667 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.8000	1,250.4000	(14,700)	0	0	0	0	(13,800)	(13,800)	153,000	1	100
RTAU5	19	2,375,760	584668 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,245.9000	1,250.4000	(9,310)	0	0	0	0	(8,550)	(8,550)	96,900	1	100
RTAU5	9	1,125,360	584669 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/29/2015	1,246.0000	1,250.4000	(4,410)	0	0	0	0	(3,960)	(3,960)	45,900	1	100
FAU5	440	65,916,400	581189 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/11/2015	1,526.1000	1,498.1000	(73,185)	0	0	0	0	1,232,000	1,232,000	2,948,000	1	100
FAU5	500	74,905,000	581190 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/11/2015	1,526.1500	1,498.1000	(83,165)	0	0	0	0	1,402,500	1,402,500	3,350,000	1	100
FAU5	500	74,905,000	581191 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/11/2015	1,526.2000	1,498.1000	(83,165)	0	0	0	0	1,405,000	1,405,000	3,350,000	1	100
FAU5	300	44,943,000	581994 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.4500	1,498.1000	(49,899)	0	0	0	0	850,500	850,500	2,010,000	1	100
FAU5	1,100	164,791,000	581995 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.5000	1,498.1000	(182,962)	0	0	0	0	3,124,000	3,124,000	7,370,000	1	100
FAU5	300	44,943,000	582200 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.0500	1,498.1000	(49,899)	0	0	0	0	538,500	538,500	2,010,000	1	100
FAU5	200	29,962,000	582201 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.1500	1,498.1000	(33,266)	0	0	0	0	361,000	361,000	1,340,000	1	100
FAU5	167	25,018,270	582202 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.2000	1,498.1000	(27,777)	0	0	0	0	302,270	302,270	1,118,900	1	100
FAU5	35	5,243,350	583676 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/22/2015	1,543.6000	1,498.1000	(5,822)	0	0	0	0	159,250	159,250	234,500	1	100
FAU5	100	14,981,000	584896 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/30/2015	1,501.3000	1,498.1000	(16,633)	0	0	0	0	32,000	32,000	670,000	1	100
NQU5	199	17,473,195	582216 NASDAQ 100 E-MINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	4,428.1000	4,390.2500	(48,755)	0	0	0	0	150,643	150,643	716,400	1	20
NQU5	100	8,780,500	582217 NASDAQ 100 E-MINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	4,428.2000	4,390.2500	(24,500)	0	0	0	0	75,900	75,900	360,000	1	20
NQU5	100	8,780,500	582218 NASDAQ 100 E-MINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	4,428.3000	4,390.2500	(24,500)	0	0	0	0	76,100	76,100	360,000	1	20
NQU5	100	8,780,500	582219 NASDAQ 100 E-MINI	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	4,428.4000	4,390.2500	(24,500)	0	0	0	0	76,300	76,300	360,000	1	20
SPU5	500	256,800,000	581197 S&P 500 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	CME	.06/11/2015	2,099.1000	2,054.4000	(487,500)	0	0	0	0	5,587,500	5,587,500	11,500,000	1	250
SPU5	500	256,800,000	581358 S&P 500 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	CME	.06/12/2015	2,101.0000	2,054.4000	(487,500)	0	0	0	0	5,825,000	5,825,000	11,500,000	1	250
SPU5	1,500	770,400,000	582028 S&P 500 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	CME	.06/15/2015	2,084.7000	2,054.4000	(1,462,500)	0	0	0	0	11,362,500	11,362,500	34,500,000	1	250
SPU5	300	154,080,000	582029 S&P 500 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	CME	.06/15/2015	2,084.7500	2,054.4000	(292,500)	0	0	0	0	2,276,250	2,276,250	6,900,000	1	250
SPU5	200	102,720,000	582223 S&P 500 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	CME	.06/16/2015	2,075.6500	2,054.4000	(195,000)	0	0	0	0	1,062,500	1,062,500	4,600,000	1	250
ESU5	520	53,414,400	581187 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/11/2015	2,099.0500	2,054.4000	(102,065)	0	0	0	0	1,160,900	1,160,900	2,392,000	1	50
ESU5	674	69,233,280	581986 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,075.7500	2,054.4000	(132,292)	0	0	0	0	719,495	719,495	3,100,400	1	50
ESU5	126	12,942,720	581987 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,076.0000	2,054.4000	(24,731)	0	0	0	0	136,080	136,080	579,600	1	50
ESU5	2,000	205,440,000	581989 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.8000	2,054.4000	(392,559)	0	0	0	0	3,040,000	3,040,000	9,200,000	1	50
ESU5	200	20,544,000	582196 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,072.7500	2,054.4000	(39,256)	0	0	0	0	183,500	183,500	920,000	1	50
ESU5	4,000	410,880,000	582197 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.6000	2,054.4000	(785,118)	0	0	0	0	4,240,000	4,240,000	18,400,000	1	50
ESU5	100	10,272,000	582198 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,089.5000	2,054.4000	(19,628)	0	0	0	0	175,500	175,500	460,000	1	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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESU5	1,500	154,080,000	582971 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,088.9500	2,054.4000	(294,419)	0	0	0	0	2,591,250	2,591,250	6,900,000	1	50
ESU5	647	66,459,840	582972 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,089.0000	2,054.4000	(126,993)	0	0	0	0	1,119,310	1,119,310	2,976,200	1	50
ESU5	600	61,632,000	583458 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/19/2015	2,097.7500	2,054.4000	(117,768)	0	0	0	0	1,300,500	1,300,500	2,760,000	1	50
ESU5	400	41,088,000	584128 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/24/2015	2,099.2500	2,054.4000	(78,512)	0	0	0	0	897,000	897,000	1,840,000	1	50
ESU5	400	41,088,000	584129 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/24/2015	2,099.5000	2,054.4000	(78,512)	0	0	0	0	902,000	902,000	1,840,000	1	50
ESU5	750	77,040,000	584255 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/25/2015	2,094.0000	2,054.4000	(147,210)	0	0	0	0	1,485,000	1,485,000	3,450,000	1	50
ESU5	310	31,843,200	584622 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/29/2015	2,050.0000	2,054.4000	(60,847)	0	0	0	0	(68,200)	(68,200)	1,426,000	1	50
ESU5	1,222	125,523,840	584623 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/29/2015	2,050.2500	2,054.4000	(239,853)	0	0	0	0	(253,565)	(253,565)	5,621,200	1	50
ESU5	195	20,030,400	584624 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/29/2015	2,050.5000	2,054.4000	(38,274)	0	0	0	0	(38,025)	(38,025)	897,000	1	50
ESU5	100	10,272,000	584625 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/29/2015	2,051.0000	2,054.4000	(19,628)	0	0	0	0	(17,000)	(17,000)	460,000	1	50
ESU5	100	10,272,000	584626 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/29/2015	2,051.2500	2,054.4000	(19,628)	0	0	0	0	(15,750)	(15,750)	460,000	1	50
Z U5	956	97,696,346	583190 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,621.5000	6,494.0000	1,256,090	0	0	0	0	1,918,549	1,918,122	4,803,579	1	16
Z U5	8	817,543	583191 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,622.0000	6,494.0000	10,511	0	0	0	0	16,118	16,114	40,197	1	16
Z U5	5	510,964	583192 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,627.5000	6,494.0000	6,570	0	0	0	0	10,506	10,504	25,123	1	16
Z U5	3	306,578	583193 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,628.0000	6,494.0000	3,942	0	0	0	0	6,327	6,326	15,074	1	16
Z U5	5	510,964	583194 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,628.5000	6,494.0000	6,570	0	0	0	0	10,585	10,583	25,123	1	16
Z U5	17	1,737,278	583195 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,629.0000	6,494.0000	22,336	0	0	0	0	36,123	36,115	85,419	1	16
Z U5	7	715,350	583196 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,629.5000	6,494.0000	9,197	0	0	0	0	14,929	14,926	35,173	1	16
Z U5	47	4,803,063	583197 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,630.0000	6,494.0000	61,753	0	0	0	0	100,610	100,588	236,159	1	16
Z U5	2	204,386	583198 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,630.5000	6,494.0000	2,628	0	0	0	0	4,297	4,296	10,049	1	16
Z U5	14	1,430,700	583199 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,631.0000	6,494.0000	18,395	0	0	0	0	30,189	30,183	70,345	1	16
Z U5	7	715,350	583200 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,631.5000	6,494.0000	9,197	0	0	0	0	15,150	15,146	35,173	1	16
Z U5	25	2,554,821	583201 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,632.0000	6,494.0000	32,848	0	0	0	0	54,303	54,291	125,617	1	16
Z U5	3	306,578	583202 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,632.5000	6,494.0000	3,942	0	0	0	0	6,540	6,539	15,074	1	16
Z U5	4	408,771	583203 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/18/2015	6,633.0000	6,494.0000	5,256	0	0	0	0	8,751	8,749	20,099	1	16
Z U5	7	715,350	584681 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,506.0000	6,494.0000	9,197	0	0	0	0	1,322	1,322	35,173	1	16
Z U5	1	102,193	584682 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,506.5000	6,494.0000	1,314	0	0	0	0	197	197	5,025	1	16
Z U5	9	919,735	584683 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,507.0000	6,494.0000	11,825	0	0	0	0	1,842	1,841	45,222	1	16
Z U5	7	715,350	584684 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,507.5000	6,494.0000	9,197	0	0	0	0	1,487	1,487	35,173	1	16
Z U5	1	102,193	584685 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,508.0000	6,494.0000	1,314	0	0	0	0	220	220	5,025	1	16
Z U5	2	204,386	584686 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,508.5000	6,494.0000	2,628	0	0	0	0	456	456	10,049	1	16
Z U5	2	204,386	584687 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,509.0000	6,494.0000	2,628	0	0	0	0	472	472	10,049	1	16
Z U5	7	715,350	584688 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,509.5000	6,494.0000	9,197	0	0	0	0	1,708	1,707	35,173	1	16
Z U5	2	204,386	584689 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,510.0000	6,494.0000	2,628	0	0	0	0	504	504	10,049	1	16
Z U5	2	204,386	584690 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,510.5000	6,494.0000	2,628	0	0	0	0	519	519	10,049	1	16
Z U5	2	204,386	584691 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,511.0000	6,494.0000	2,628	0	0	0	0	535	535	10,049	1	16
Z U5	3	306,578	584692 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,511.5000	6,494.0000	3,942	0	0	0	0	826	826	15,074	1	16
Z U5	1	102,193	584693 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,512.0000	6,494.0000	1,314	0	0	0	0	283	283	5,025	1	16
Z U5	3	306,578	584694 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,512.5000	6,494.0000	3,942	0	0	0	0	874	873	15,074	1	16
Z U5	1	102,193	584695 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,513.0000	6,494.0000	1,314	0	0	0	0	299	299	5,025	1	16
Z U5	2	204,386	584696 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,513.5000	6,494.0000	2,628	0	0	0	0	614	614	10,049	1	16
Z U5	5	510,964	584697 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,514.0000	6,494.0000	6,570	0	0	0	0	1,574	1,574	25,123	1	16

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Z U5	7	715,350	584698 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,514.5000	6,494.0000	9,197	0	0	0	0	2,259	2,258	35,173	1	16
Z U5	3	306,578	584699 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,515.0000	6,494.0000	3,942	0	0	0	0	992	991	15,074	1	16
Z U5	4	408,771	584700 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,515.5000	6,494.0000	5,256	0	0	0	0	1,354	1,353	20,099	1	16
Z U5	4	408,771	584701 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,516.0000	6,494.0000	5,256	0	0	0	0	1,385	1,385	20,099	1	16
Z U5	8	817,543	584702 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,516.5000	6,494.0000	10,511	0	0	0	0	2,833	2,833	40,197	1	16
Z U5	5	510,964	584703 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,517.0000	6,494.0000	6,570	0	0	0	0	1,810	1,810	25,123	1	16
Z U5	3	306,578	584704 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,517.5000	6,494.0000	3,942	0	0	0	0	1,110	1,109	15,074	1	16
Z U5	2	204,386	584705 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,518.0000	6,494.0000	2,628	0	0	0	0	756	755	10,049	1	16
Z U5	5	510,964	584706 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,518.5000	6,494.0000	6,570	0	0	0	0	1,928	1,928	25,123	1	16
Z U5	1	102,193	584707 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,519.5000	6,494.0000	1,314	0	0	0	0	401	401	5,025	1	16
Z U5	1	102,193	584708 FTSE 100 IDX	VA HEDGE	N/A	EQUITY EX	.09/18/2015	ICF	.06/29/2015	6,520.0000	6,494.0000	1,314	0	0	0	0	409	409	5,025	1	16
VGU5	738	28,268,742	582226 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/16/2015	3,421.0000	3,436.0000	250,393	0	0	0	0	(123,431)	(123,408)	2,591,194	1	11
VGU5	1,192	45,658,997	582227 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/16/2015	3,422.0000	3,436.0000	404,429	0	0	0	0	(186,071)	(186,038)	4,185,234	1	11
VGU5	1,141	43,705,466	582229 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/16/2015	3,448.0000	3,436.0000	387,126	0	0	0	0	152,666	152,638	4,006,168	1	11
VGU5	162	6,205,334	582230 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/16/2015	3,449.0000	3,436.0000	54,964	0	0	0	0	23,482	23,478	568,799	1	11
VGU5	88	3,370,798	582231 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/16/2015	3,450.0000	3,436.0000	29,857	0	0	0	0	13,737	13,734	308,977	1	11
VGU5	31	1,187,440	582982 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/17/2015	3,404.0000	3,436.0000	10,518	0	0	0	0	(11,061)	(11,059)	108,844	1	11
VGU5	55	2,106,749	582983 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/17/2015	3,405.0000	3,436.0000	18,661	0	0	0	0	(19,011)	(19,007)	193,111	1	11
VGU5	25	957,613	582984 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/17/2015	3,406.0000	3,436.0000	8,482	0	0	0	0	(8,363)	(8,361)	87,778	1	11
VGU5	44	1,685,399	582985 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/17/2015	3,407.0000	3,436.0000	14,929	0	0	0	0	(14,227)	(14,225)	154,489	1	11
VGU5	1,140	43,667,162	582986 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/17/2015	3,447.0000	3,436.0000	386,786	0	0	0	0	139,821	139,796	4,002,657	1	11
VGU5	22	842,700	584672 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/29/2015	3,424.0000	3,436.0000	7,464	0	0	0	0	(2,944)	(2,943)	77,244	1	11
VGU5	168	6,435,161	584673 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/29/2015	3,425.0000	3,436.0000	57,000	0	0	0	0	(20,605)	(20,602)	589,865	1	11
VGU5	392	15,015,375	584674 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/29/2015	3,426.0000	3,436.0000	133,000	0	0	0	0	(43,708)	(43,700)	1,376,352	1	11
VGU5	18	689,482	584675 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY EX	.09/18/2015	EUX	.06/29/2015	3,427.0000	3,436.0000	6,107	0	0	0	0	(1,806)	(1,806)	63,200	1	11
XPU5	405	42,152,864	583341 SPI 200 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	SFE	.06/17/2015	5,479.0000	5,397.0000	(231,756)	0	0	0	0	640,621	640,455	2,108,815	1	19
XPU5	110	11,448,926	584923 SPI 200 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	SFE	.06/30/2015	5,324.0000	5,397.0000	(62,946)	0	0	0	0	(154,899)	(154,859)	572,765	1	19
TPU5	941	125,412,802	580794 TOPIX INDX FUT	VA HEDGE	N/A	EQUITY EX	.09/10/2015	OSE	.06/09/2015	1,651.0000	1,630.5000	(497,670)	0	0	0	0	1,576,805	1,576,794	3,345,880	1	82
ADU5	629	48,338,650	581007 AUD CURRENCY FUT	VA HEDGE	N/A	EQUITY EX	.09/14/2015	CME	.06/10/2015	0.7640	0.7685	(81,770)	0	0	0	0	(283,050)	(283,050)	1,258,000	1	100,000
BPU5	1,150	113,023,438	581009 BP CURRENCY FUT	VA HEDGE	N/A	EQUITY EX	.09/14/2015	CME	.06/10/2015	1.5362	1.5725	21,562	0	0	0	0	(2,609,063)	(2,609,063)	2,127,500	1	62,500
BPU5	24	2,358,750	581010 BP CURRENCY FUT	VA HEDGE	N/A	EQUITY EX	.09/14/2015	CME	.06/10/2015	1.5363	1.5725	450	0	0	0	0	(54,300)	(54,300)	44,400	1	62,500
ECU5	1,312	182,958,400	581012 EURO FX CURR FUT	VA HEDGE	N/A	EQUITY EX	.09/14/2015	CME	.06/10/2015	1.1295	1.1156	1,667,730	0	0	0	0	2,279,600	2,279,600	4,329,600	1	125,000
ECU5	100	13,945,000	584894 EURO FX CURR FUT	VA HEDGE	N/A	EQUITY EX	.09/14/2015	CME	.06/30/2015	1.1162	1.1156	127,114	0	0	0	0	7,500	7,500	330,000	1	125,000
JYU5	1,086	111,077,438	581017 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY EX	.09/14/2015	CME	.06/10/2015	0.8050	0.8183	(101,813)	0	0	0	0	(1,805,475)	(1,805,475)	2,823,600	1	125,000
JYU5	50	5,114,063	582973 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY EX	.09/14/2015	CME	.06/17/2015	0.8120	0.8183	(4,688)	0	0	0	0	(39,062)	(39,063)	130,000	1	125,000
MFSU5	196	17,973,200	582237 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,870.6000	1,834.0000	49,980	0	0	0	0	358,680	358,680	646,800	1	50
RTAU5	102	12,754,080	582031 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3000	1,250.4000	(49,980)	0	0	0	0	100,980	100,980	520,200	1	100
SPU5	53	27,220,800	581368 S&P 500 FUTURE	VA HEDGE	N/A	EQUITY EX	.09/17/2015	CME	.06/12/2015	2,101.0500	2,054.4000	(51,675)	0	0	0	0	618,113	618,113	1,219,000	1	250
ESU5	129	13,250,880	582235 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.7000	2,054.4000	(25,155)	0	0	0	0	137,385	137,385	593,400	1	50
ESU5	2	205,440	582033 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.5000	2,054.4000	(390)	0	0	0	0	3,010	3,010	9,200	6	50
ESU5	17	1,746,240	582034 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.5500	2,054.4000	(3,315)	0	0	0	0	25,628	25,628	78,200	6	50
ESU5	16	1,643,520	582035 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.6000	2,054.4000	(3,120)	0	0	0	0	24,160	24,160	73,600	6	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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESU5	17	1,746,240	582036 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.6500	2,054.4000	(3,315)	0	0	0	0	25,713	25,713	78,200	.6	.50
ESU5	13	1,335,360	582037 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.7000	2,054.4000	(2,535)	0	0	0	0	19,695	19,695	59,800	.6	.50
ESU5	5	513,600	582038 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.7500	2,054.4000	(975)	0	0	0	0	7,587	7,588	23,000	.6	.50
ESU5	9	924,480	582239 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.5000	2,054.4000	(1,755)	0	0	0	0	9,495	9,495	41,400	.6	.50
ESU5	38	3,903,360	582240 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.5500	2,054.4000	(7,410)	0	0	0	0	40,185	40,185	174,800	.6	.50
ESU5	23	2,362,560	582241 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.6000	2,054.4000	(4,485)	0	0	0	0	24,380	24,380	105,800	.6	.50
ESU5	5	513,600	582991 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,088.9000	2,054.4000	(975)	0	0	0	0	8,625	8,625	23,000	.6	.50
ESU5	39	4,006,080	582992 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,088.9500	2,054.4000	(7,605)	0	0	0	0	67,372	67,373	179,400	.6	.50
ESU5	12	1,232,640	582993 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,089.0000	2,054.4000	(2,340)	0	0	0	0	20,760	20,760	55,200	.6	.50
ESU5	12	1,232,640	582994 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,089.0500	2,054.4000	(2,340)	0	0	0	0	20,790	20,790	55,200	.6	.50
ESU5	7	719,040	582995 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,089.1000	2,054.4000	(1,365)	0	0	0	0	12,145	12,145	32,200	.6	.50
FAU5	3	449,430	582040 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.3500	1,498.1000	(540)	0	0	0	0	8,475	8,475	20,100	.6	100
FAU5	4	599,240	582041 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.4000	1,498.1000	(720)	0	0	0	0	11,320	11,320	26,800	.6	100
FAU5	4	599,240	582042 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.4500	1,498.1000	(720)	0	0	0	0	11,340	11,340	26,800	.6	100
FAU5	10	1,498,100	582243 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.1500	1,498.1000	(1,800)	0	0	0	0	18,050	18,050	67,000	.6	100
FAU5	1	149,810	582244 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.2000	1,498.1000	(180)	0	0	0	0	1,810	1,810	6,700	.6	100
FAU5	1	149,810	582245 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.2500	1,498.1000	(180)	0	0	0	0	1,815	1,815	6,700	.6	100
RTAU5	1	125,040	582044 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.1000	1,250.4000	(490)	0	0	0	0	970	970	5,100	.6	100
RTAU5	1	125,040	582045 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.2500	1,250.4000	(490)	0	0	0	0	985	985	5,100	.6	100
RTAU5	2	250,080	582046 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3000	1,250.4000	(980)	0	0	0	0	1,980	1,980	10,200	.6	100
RTAU5	4	500,160	582047 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3500	1,250.4000	(1,960)	0	0	0	0	3,980	3,980	20,400	.6	100
RTAU5	1	125,040	582048 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.4000	1,250.4000	(490)	0	0	0	0	1,000	1,000	5,100	.6	100
RTAU5	5	625,200	582247 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.0000	1,250.4000	(2,450)	0	0	0	0	2,300	2,300	25,500	.6	100
RTAU5	2	250,080	582248 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.0500	1,250.4000	(980)	0	0	0	0	930	930	10,200	.6	100
RTAU5	1	125,040	582249 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.1000	1,250.4000	(490)	0	0	0	0	470	470	5,100	.6	100
RTAU5	205	25,633,200	582959 ICE MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/17/2015	1,265.8000	1,250.4000	(100,450)	0	0	0	0	315,700	315,700	1,045,500	.3	100
ESU5	244	25,063,680	582957 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,088.9500	2,054.4000	(47,580)	0	0	0	0	421,510	421,510	1,122,400	.3	.50
RTAU5	4	500,160	581948 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.2000	1,250.4000	(1,960)	0	0	0	0	3,920	3,920	-	.6	100
RTAU5	19	2,375,760	581949 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.2500	1,250.4000	(9,310)	0	0	0	0	18,715	18,715	-	.6	100
RTAU5	9	1,125,360	581950 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3000	1,250.4000	(4,410)	0	0	0	0	8,910	8,910	-	.6	100
RTAU5	60	7,502,400	581951 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3500	1,250.4000	(29,400)	0	0	0	0	59,700	59,700	-	.6	100
RTAU5	21	2,625,840	581952 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.4000	1,250.4000	(10,290)	0	0	0	0	21,000	21,000	-	.6	100
RTAU5	88	11,003,520	582170 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.0000	1,250.4000	(43,120)	0	0	0	0	40,480	40,480	-	.6	100
RTAU5	12	1,500,480	582171 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.0500	1,250.4000	(5,880)	0	0	0	0	5,580	5,580	-	.6	100
RTAU5	31	3,876,240	582172 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.1000	1,250.4000	(15,190)	0	0	0	0	14,570	14,570	-	.6	100
ESU5	25	2,568,000	581930 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.5500	2,054.4000	(4,875)	0	0	0	0	37,688	37,688	-	.6	.50
ESU5	99	10,169,280	581934 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.6000	2,054.4000	(19,305)	0	0	0	0	149,490	149,490	-	.6	.50
ESU5	99	10,169,280	581935 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.6500	2,054.4000	(19,305)	0	0	0	0	149,738	149,738	-	.6	.50
ESU5	91	9,347,520	581936 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.7000	2,054.4000	(17,745)	0	0	0	0	137,865	137,865	-	.6	.50
ESU5	26	2,670,720	581937 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	2,084.7500	2,054.4000	(5,070)	0	0	0	0	39,455	39,455	-	.6	.50
ESU5	52	5,341,440	582158 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.5000	2,054.4000	(10,140)	0	0	0	0	54,860	54,860	-	.6	.50

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Futures Contracts Open as of the Current Statement Date

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESU5	242	24,858,240	582159 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.5500	2,054.4000	(47,190)	0	0	0	0	255,915	255,915	-	6	50
ESU5	139	14,278,080	582160 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.6000	2,054.4000	(27,105)	0	0	0	0	147,340	147,340	-	6	50
ESU5	1	102,720	582164 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	2,075.6500	2,054.4000	(195)	0	0	0	0	1,063	1,063	-	6	50
ESU5	4	410,880	582950 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,088.8500	2,054.4000	(780)	0	0	0	0	6,890	6,890	-	6	50
ESU5	33	3,389,760	582951 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,088.9000	2,054.4000	(6,435)	0	0	0	0	56,925	56,925	-	6	50
ESU5	213	21,879,360	582952 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,088.9500	2,054.4000	(41,535)	0	0	0	0	367,957	367,958	-	6	50
ESU5	65	6,676,800	582953 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,089.0000	2,054.4000	(12,675)	0	0	0	0	112,450	112,450	-	6	50
ESU5	74	7,601,280	582954 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,089.0500	2,054.4000	(14,430)	0	0	0	0	128,205	128,205	-	6	50
ESU5	41	4,211,520	582955 S&P 500 EMINI FUT	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/17/2015	2,089.1000	2,054.4000	(7,995)	0	0	0	0	71,135	71,135	-	6	50
FAU5	21	3,146,010	581941 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.3500	1,498.1000	(3,780)	0	0	0	0	59,325	59,325	-	6	100
FAU5	29	4,344,490	581942 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.4000	1,498.1000	(5,220)	0	0	0	0	82,070	82,070	-	6	100
FAU5	53	7,939,930	581943 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.4500	1,498.1000	(9,540)	0	0	0	0	150,255	150,255	-	6	100
FAU5	6	898,860	581944 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/15/2015	1,526.5000	1,498.1000	(1,080)	0	0	0	0	17,040	17,040	-	6	100
FAU5	101	15,130,810	582166 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.1500	1,498.1000	(18,180)	0	0	0	0	182,305	182,305	-	6	100
FAU5	26	3,895,060	582167 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.2000	1,498.1000	(4,680)	0	0	0	0	47,060	47,060	-	6	100
FAU5	1	149,810	582168 S&P MID 400 EMINI	Surplus	N/A	EQUITY EX	.09/18/2015	CME	.06/16/2015	1,516.3500	1,498.1000	(180)	0	0	0	0	1,825	1,825	-	6	100
MFSU5	3	275,100	581968 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,882.6000	1,834.0000	765	0	0	0	0	7,290	7,290	-	1	50
MFSU5	2	183,400	581969 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,882.7000	1,834.0000	510	0	0	0	0	4,870	4,870	-	1	50
MFSU5	18	1,650,600	581973 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,882.8000	1,834.0000	4,590	0	0	0	0	43,920	43,920	-	1	50
MFSU5	3	275,100	581974 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,882.9000	1,834.0000	765	0	0	0	0	7,335	7,335	-	1	50
MFSU5	17	1,558,900	581975 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,883.0000	1,834.0000	4,335	0	0	0	0	41,650	41,650	-	1	50
MFSU5	27	2,475,900	581976 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,883.1000	1,834.0000	6,885	0	0	0	0	66,285	66,285	-	1	50
MFSU5	30	2,751,000	582185 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,870.5000	1,834.0000	7,650	0	0	0	0	54,750	54,750	-	1	50
MFSU5	20	1,834,000	582186 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,870.6000	1,834.0000	5,100	0	0	0	0	36,600	36,600	-	1	50
MFSU5	6	550,200	582187 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,870.7000	1,834.0000	1,530	0	0	0	0	11,010	11,010	-	1	50
MFSU5	6	550,200	582188 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,870.8000	1,834.0000	1,530	0	0	0	0	11,040	11,040	-	1	50
MFSU5	5	458,500	582189 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,870.9000	1,834.0000	1,275	0	0	0	0	9,225	9,225	-	1	50
MFSU5	4	366,800	582190 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,871.0000	1,834.0000	1,020	0	0	0	0	7,400	7,400	-	1	50
RTAU5	1	125,040	581978 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.1500	1,250.4000	(490)	0	0	0	0	975	975	-	6	100
RTAU5	2	250,080	581979 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.2000	1,250.4000	(980)	0	0	0	0	1,960	1,960	-	6	100
RTAU5	3	375,120	581980 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.2500	1,250.4000	(1,470)	0	0	0	0	2,955	2,955	-	6	100
RTAU5	1	125,040	581981 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3000	1,250.4000	(490)	0	0	0	0	990	990	-	6	100
RTAU5	8	1,000,320	581982 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.3500	1,250.4000	(3,920)	0	0	0	0	7,960	7,960	-	6	100
RTAU5	2	250,080	581983 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	1,260.4000	1,250.4000	(980)	0	0	0	0	2,000	2,000	-	6	100
RTAU5	12	1,500,480	582192 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.0000	1,250.4000	(5,880)	0	0	0	0	5,520	5,520	-	6	100
RTAU5	2	250,080	582193 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.0500	1,250.4000	(980)	0	0	0	0	930	930	-	6	100
RTAU5	4	500,160	582194 ICE MINI RUSSELL FUT	Surplus	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	1,255.1000	1,250.4000	(1,960)	0	0	0	0	1,880	1,880	-	6	100
MESU5	7	335,790	581964 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	967.8000	959.4000	(4,900)	0	0	0	0	2,940	2,940	-	1	50
MESU5	11	527,670	581965 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	967.9000	959.4000	(7,700)	0	0	0	0	4,675	4,675	-	1	50
MESU5	1	47,970	581966 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/15/2015	968.0000	959.4000	(700)	0	0	0	0	430	430	-	1	50
MESU5	9	431,730	582181 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	956.3000	959.4000	(6,300)	0	0	0	0	(1,395)	(1,395)	-	1	50
MESU5	7	335,790	582182 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY EX	.09/18/2015	NYF	.06/16/2015	956.4000	959.4000	(4,900)	0	0	0	0	(1,050)	(1,050)	-	1	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MESU5	2	95,940	582183 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITYIND EX	.09/18/2015	NYF	.06/16/2015	956.5000	959.4000	(1,400)	0	0	0	0	(290)	(290)	-	1	50
ESU5	3	308,160	581954 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	2,084.5000	2,054.4000	(585)	0	0	0	0	4,515	4,515	-	6	50
ESU5	20	2,054,400	581955 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	2,084.5500	2,054.4000	(3,900)	0	0	0	0	30,150	30,150	-	6	50
ESU5	18	1,848,960	581956 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	2,084.6000	2,054.4000	(3,510)	0	0	0	0	27,180	27,180	-	6	50
ESU5	17	1,746,240	581957 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	2,084.6500	2,054.4000	(3,315)	0	0	0	0	25,713	25,713	-	6	50
ESU5	18	1,848,960	581958 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	2,084.7000	2,054.4000	(3,510)	0	0	0	0	27,270	27,270	-	6	50
ESU5	5	513,600	581959 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	2,084.7500	2,054.4000	(975)	0	0	0	0	7,587	7,588	-	6	50
ESU5	10	1,027,200	582174 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/16/2015	2,075.5000	2,054.4000	(1,950)	0	0	0	0	10,550	10,550	-	6	50
ESU5	45	4,622,400	582175 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/16/2015	2,075.5500	2,054.4000	(8,775)	0	0	0	0	47,588	47,588	-	6	50
ESU5	26	2,670,720	582176 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/16/2015	2,075.6000	2,054.4000	(5,070)	0	0	0	0	27,560	27,560	-	6	50
ESU5	8	821,760	582961 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/17/2015	2,088.9000	2,054.4000	(1,560)	0	0	0	0	13,800	13,800	-	6	50
ESU5	38	3,903,360	582962 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/17/2015	2,088.9500	2,054.4000	(7,410)	0	0	0	0	65,645	65,645	-	6	50
ESU5	13	1,335,360	582963 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/17/2015	2,089.0000	2,054.4000	(2,535)	0	0	0	0	22,490	22,490	-	6	50
ESU5	13	1,335,360	582964 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/17/2015	2,089.0500	2,054.4000	(2,535)	0	0	0	0	22,523	22,523	-	6	50
ESU5	8	821,760	582965 S&P 500 EMINI FUT	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/17/2015	2,089.1000	2,054.4000	(1,560)	0	0	0	0	13,880	13,880	-	6	50
FAU5	3	449,430	581961 S&P MID 400 EMINI	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	1,526.3500	1,498.1000	(540)	0	0	0	0	8,475	8,475	-	6	100
FAU5	4	599,240	581962 S&P MID 400 EMINI	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/15/2015	1,526.4500	1,498.1000	(720)	0	0	0	0	11,340	11,340	-	6	100
FAU5	6	898,860	582178 S&P MID 400 EMINI	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/16/2015	1,516.1500	1,498.1000	(1,080)	0	0	0	0	10,830	10,830	-	6	100
FAU5	1	149,810	582179 S&P MID 400 EMINI	Surplus	N/A	EQUITYIND EX	.09/18/2015	CME	.06/16/2015	1,516.2500	1,498.1000	(180)	0	0	0	0	1,815	1,815	-	6	100
TYU5	61	7,696,484	579078 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.05/28/2015	127.3281	126.1719	1,282	0	0	0	0	70,531	70,531	82,350	1	1,000
TYU5	781	98,540,234	580795 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/09/2015	124.9688	126.1719	16,417	0	0	0	0	(939,641)	(939,645)	1,054,350	1	1,000
TYU5	983	124,026,953	581028 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/10/2015	124.6406	126.1719	20,664	0	0	0	0	(1,505,219)	(1,505,219)	1,327,050	1	1,000
TYU5	375	47,314,453	583477 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	126.4375	126.1719	7,883	0	0	0	0	99,609	99,608	506,250	1	1,000
TYU5	300	37,851,563	583478 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	126.5625	126.1719	6,306	0	0	0	0	117,188	117,186	405,000	1	1,000
TYU5	375	47,314,453	583479 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	126.5781	126.1719	7,883	0	0	0	0	152,344	152,344	506,250	1	1,000
TYU5	1,500	189,257,813	583480 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/19/2015	126.5781	126.1719	31,531	0	0	0	0	609,375	609,375	2,025,000	1	1,000
TYU5	333	42,015,234	584142 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	125.6563	126.1719	7,000	0	0	0	0	(171,703)	(171,705)	449,550	1	1,000
TYU5	447	56,398,828	584143 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	125.7188	126.1719	9,396	0	0	0	0	(202,547)	(202,549)	603,450	1	1,000
TYU5	53	6,687,109	584144 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	125.7344	126.1719	1,114	0	0	0	0	(23,188)	(23,188)	71,550	1	1,000
TYU5	167	21,070,703	584145 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/24/2015	125.7500	126.1719	3,511	0	0	0	0	(70,453)	(70,454)	225,450	1	1,000
TYU5	1,437	181,308,984	584922 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	.09/21/2015	CBT	.06/30/2015	126.1563	126.1719	30,207	0	0	0	0	(22,453)	(22,460)	1,939,950	1	1,000
TUU5	2,899	634,699,813	578624 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/27/2015	109.3125	109.4688	213,163	0	0	0	0	(905,938)	(905,938)	-	1	2,000
TUU5	121	26,491,438	579069 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/28/2015	109.3438	109.4688	8,897	0	0	0	0	(30,250)	(30,250)	-	1	2,000
TUU5	225	49,260,938	579070 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/28/2015	109.3516	109.4688	16,544	0	0	0	0	(52,734)	(52,733)	-	1	2,000
TUU5	29	6,349,188	579071 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/28/2015	109.3594	109.4688	2,132	0	0	0	0	(6,344)	(6,344)	-	1	2,000
TUU5	14	3,065,125	579072 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/28/2015	109.3672	109.4688	1,029	0	0	0	0	(2,844)	(2,844)	-	1	2,000
TUU5	236	51,669,250	579073 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/28/2015	109.3750	109.4688	17,353	0	0	0	0	(44,250)	(44,250)	-	1	2,000
TUU5	1,685	368,909,688	579074 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/28/2015	109.3828	109.4688	123,898	0	0	0	0	(289,609)	(289,601)	-	1	2,000
TUU5	1,487	325,560,063	584670 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.06/29/2015	109.4922	109.4688	109,339	0	0	0	0	69,703	69,711	-	1	2,000
TUU5	13	2,846,188	584671 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.06/29/2015	109.5000	109.4688	956	0	0	0	0	813	813	-	1	2,000
FVU5	1,805	215,260,352	576793 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/26/2015	119.0313	119.2578	76,013	0	0	0	0	(408,946)	(408,941)	370,540	1	1,000
FVU5	14	1,669,609	576794 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	.09/30/2015	CBT	.05/26/2015	119.0938	119.2578	590	0	0	0	0	(2,297)	(2,297)	2,874	1	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVU5	2	238,516	576795 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.1016	119.2578	84	0	0	0	0	(313)	(313)	411	1	1,000
FVU5	1	119,258	576796 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.1250	119.2578	42	0	0	0	0	(133)	(133)	205	1	1,000
FVU5	3,000	357,773,439	576797 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.1406	119.2578	126,337	0	0	0	0	(351,564)	(351,540)	615,855	1	1,000
FVU5	3	357,773	576798 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.1719	119.2578	126	0	0	0	0	(258)	(258)	616	1	1,000
FVU5	85	10,136,914	576799 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.1797	119.2578	3,580	0	0	0	0	(6,641)	(6,640)	17,449	1	1,000
FVU5	86	10,256,172	576800 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.1875	119.2578	3,622	0	0	0	0	(6,047)	(6,047)	17,655	1	1,000
FVU5	58	6,916,953	576801 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.1953	119.2578	2,443	0	0	0	0	(3,625)	(3,625)	11,907	1	1,000
FVU5	74	8,825,078	576802 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.2031	119.2578	3,116	0	0	0	0	(4,047)	(4,046)	15,191	1	1,000
FVU5	52	6,201,406	576803 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.2109	119.2578	2,190	0	0	0	0	(2,438)	(2,437)	10,675	1	1,000
FVU5	20	2,385,156	576804 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.2188	119.2578	842	0	0	0	0	(781)	(781)	4,106	1	1,000
FVU5	26	3,100,703	576805 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.2656	119.2578	1,095	0	0	0	0	203	203	5,337	1	1,000
FVU5	35	4,174,023	576806 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.2734	119.2578	1,474	0	0	0	0	547	547	7,185	1	1,000
FVU5	58	6,916,953	576807 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.2813	119.2578	2,443	0	0	0	0	1,359	1,360	11,907	1	1,000
FVU5	3	357,773	576808 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.2891	119.2578	126	0	0	0	0	94	94	616	1	1,000
FVU5	1	119,258	576809 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3047	119.2578	42	0	0	0	0	47	47	205	1	1,000
FVU5	1	119,258	576810 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3203	119.2578	42	0	0	0	0	62	63	205	1	1,000
FVU5	49	5,843,633	576811 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3281	119.2578	2,064	0	0	0	0	3,445	3,446	10,059	1	1,000
FVU5	26	3,100,703	576812 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3359	119.2578	1,095	0	0	0	0	2,031	2,031	5,337	1	1,000
FVU5	2,741	326,885,665	576813 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3438	119.2578	115,430	0	0	0	0	235,553	235,562	562,686	1	1,000
FVU5	109	12,999,102	576814 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3516	119.2578	4,590	0	0	0	0	10,219	10,219	22,376	1	1,000
FVU5	37	4,412,539	576815 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3594	119.2578	1,558	0	0	0	0	3,758	3,758	7,596	1	1,000
FVU5	2,914	347,517,267	576816 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3672	119.2578	122,715	0	0	0	0	318,717	318,733	598,201	1	1,000
FVU5	37	4,412,539	576817 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3750	119.2578	1,558	0	0	0	0	4,336	4,336	7,596	1	1,000
FVU5	263	31,364,805	576818 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3828	119.2578	11,076	0	0	0	0	32,875	32,875	53,990	1	1,000
FVU5	462	55,097,110	576819 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3906	119.2578	19,456	0	0	0	0	61,359	61,363	94,842	1	1,000
FVU5	370	44,125,391	576820 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.3984	119.2578	15,582	0	0	0	0	52,031	52,033	75,955	1	1,000
FVU5	8	954,063	576821 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/26/2015	119.4063	119.2578	337	0	0	0	0	1,187	1,188	1,642	1	1,000
FVU5	1,859	221,700,274	578601 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.2734	119.2578	78,287	0	0	0	0	29,046	29,056	381,625	1	1,000
FVU5	2,000	238,515,626	578602 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.2891	119.2578	84,225	0	0	0	0	62,499	62,500	410,570	1	1,000
FVU5	2	238,516	578603 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.2969	119.2578	84	0	0	0	0	78	78	411	1	1,000
FVU5	61	7,274,727	578604 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.3047	119.2578	2,569	0	0	0	0	2,859	2,860	12,522	1	1,000
FVU5	3,873	461,885,510	578605 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.3125	119.2578	163,101	0	0	0	0	211,803	211,814	795,069	1	1,000
FVU5	20	2,385,156	578606 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.3203	119.2578	842	0	0	0	0	1,250	1,250	4,106	1	1,000
FVU5	44	5,247,344	578607 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.3281	119.2578	1,853	0	0	0	0	3,094	3,094	9,033	1	1,000
FVU5	1	119,258	578608 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/27/2015	119.3516	119.2578	42	0	0	0	0	94	94	205	1	1,000
FVU5	6	715,547	579027 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.3750	119.2578	253	0	0	0	0	703	703	1,232	1	1,000
FVU5	90	10,733,203	579028 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.3906	119.2578	3,790	0	0	0	0	11,953	11,954	18,476	1	1,000
FVU5	1,120	133,568,751	579029 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.3984	119.2578	47,166	0	0	0	0	157,499	157,506	229,919	1	1,000
FVU5	99	11,806,523	579030 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4063	119.2578	4,169	0	0	0	0	14,695	14,696	20,323	1	1,000
FVU5	137	16,338,320	579031 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4141	119.2578	5,769	0	0	0	0	21,406	21,406	28,124	1	1,000
FVU5	28	3,339,219	579032 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4219	119.2578	1,179	0	0	0	0	4,594	4,594	5,748	1	1,000
FVU5	52	6,201,406	579033 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4297	119.2578	2,190	0	0	0	0	8,937	8,938	10,675	1	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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVU5	9	1,073,320	579034 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4375	119.2578	379	0	0	0	0	1,617	1,617	1,848	1	1,000
FVU5	6	715,547	579035 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4453	119.2578	253	0	0	0	0	1,125	1,125	1,232	1	1,000
FVU5	28	3,339,219	579036 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4531	119.2578	1,179	0	0	0	0	5,469	5,469	5,748	1	1,000
FVU5	27	3,219,961	579037 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4609	119.2578	1,137	0	0	0	0	5,484	5,485	5,543	1	1,000
FVU5	267	31,841,836	579038 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4688	119.2578	11,244	0	0	0	0	56,320	56,321	54,811	1	1,000
FVU5	94	11,210,234	579039 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4766	119.2578	3,959	0	0	0	0	20,562	20,563	19,297	1	1,000
FVU5	1,381	164,695,040	579040 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4844	119.2578	58,157	0	0	0	0	312,882	312,893	283,499	1	1,000
FVU5	406	48,418,672	579041 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.4922	119.2578	17,098	0	0	0	0	95,156	95,158	83,346	1	1,000
FVU5	5,176	617,278,440	579042 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.5078	119.2578	217,974	0	0	0	0	1,293,997	1,294,000	1,062,555	1	1,000
FVU5	726	86,581,172	579043 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.5156	119.2578	30,574	0	0	0	0	187,172	187,177	149,037	1	1,000
FVU5	404	48,180,156	579044 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.5234	119.2578	17,013	0	0	0	0	107,312	107,315	82,935	1	1,000
FVU5	800	95,406,250	579045 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.5313	119.2578	33,690	0	0	0	0	218,750	218,752	164,228	1	1,000
FVU5	190	22,658,984	579046 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.5391	119.2578	8,001	0	0	0	0	53,437	53,438	39,004	1	1,000
FVU5	55	6,559,180	579047 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	05/28/2015	119.5469	119.2578	2,316	0	0	0	0	15,898	15,899	11,291	1	1,000
FVU5	300	35,777,344	580166 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	06/04/2015	118.8750	119.2578	12,634	0	0	0	0	(114,844)	(114,843)	61,586	1	1,000
FVU5	810	96,598,829	580167 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	06/04/2015	118.8906	119.2578	34,111	0	0	0	0	(297,422)	(297,416)	166,281	1	1,000
FVU5	90	10,733,203	580168 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	06/04/2015	118.8984	119.2578	3,790	0	0	0	0	(32,344)	(32,343)	18,476	1	1,000
FVU5	800	95,406,250	580400 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	06/05/2015	118.3984	119.2578	33,690	0	0	0	0	(687,500)	(687,496)	164,228	1	1,000
FVU5	1,187	141,559,024	584628 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	06/29/2015	119.2891	119.2578	49,987	0	0	0	0	37,093	37,094	243,673	1	1,000
FVU5	13	1,550,352	584629 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	09/30/2015	CBT	06/29/2015	119.2969	119.2578	547	0	0	0	0	508	508	2,669	1	1,000
13429999. Total-Short Futures-Hedging Other												(4,758,579)	0	0	0	0	71,790,381	71,789,892	269,899,230	XXX	XXX
1389999. Total-Short Futures												(4,758,579)	0	0	0	0	71,790,381	71,789,892	269,899,230	XXX	XXX
1409999. Total-Hedging Other												(5,605,079)	0	0	0	0	25,767,030	25,766,553	319,740,630	XXX	XXX
1449999. TOTAL												(5,605,079)	0	0	0	0	25,767,030	25,766,553	319,740,630	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Hedges equity or interest rate risk of GMxB Liabilities
003	Hedges equity or interest rate risk of life products
006	Hedges equity market risk on SA Surplus

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0	0	0	(5,605,079)	0	0	319,740,630	0
NAIC 1 Designation												
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	(12,220,000)	0	(3,840,254)	8,379,746	9,691,615	0	21,911,615	5,239,914	5,239,914
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	59,940,000	52,193,165	0	0	55,483,684	0	0	52,361,266	44,614,430
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	29,370,000	39,121,137	0	9,751,137	58,747,676	0	29,377,676	45,439,965	45,439,965
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	(1,550,000)	35,803	0	1,585,803	2,621,850	0	4,171,850	1,489,098	1,489,098
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	202,215,000	189,744,060	0	0	211,605,254	0	9,390,254	15,556,453	3,085,513
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	49,830,000	48,763,072	0	0	53,537,235	0	3,707,235	9,943,792	8,876,864
Deutsche Bank AG LONDON	7LTWFZYICNSX8D621K86	Y	Y	(6,500,000)	5,673,491	0	12,173,491	19,719,914	0	26,219,914	10,160,098	10,160,098
Goldman Sachs Financial Markets L.P.	VF1AUT09OCSW5Y7OE568	Y	Y	205,238,000	186,535,399	0	0	186,565,774	0	0	31,270,054	12,567,453
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	(22,220,000)	0	(13,864,827)	8,355,173	0	(13,535,508)	8,684,492	35,501,784	35,501,784
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y	42,453,727	43,663,317	0	1,209,590	44,159,371	0	1,705,644	16,123,392	16,123,392
ING Bank N.V.	Z0MI2JT14K8OXYZWX446	Y	Y	5,800,000	4,100,903	0	0	4,100,903	0	0	1,100,709	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	(28,380,000)	0	(18,049,834)	10,330,166	11,491,225	0	39,871,225	34,040,893	34,040,893
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	Y	Y	46,980,000	41,604,054	0	0	41,675,490	0	0	28,991,368	23,615,422
MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078	Y	Y	0	36,180,479	0	36,180,479	36,180,479	0	36,180,479	0	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	(1,450,000)	0	(52,671,817)	0	0	(37,810,322)	0	35,350,807	0
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	5,270,000	1,718,991	0	0	3,953,580	0	0	4,258,892	707,883
ROYAL BANK OF SCOTLAND GROUP PLC	RR3QWICWWIPCS8A4S074	Y	Y	9,158,000	4,387,075	0	0	4,338,447	0	0	2,204,665	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	1,020,000	23,723,052	0	22,703,052	36,102,584	0	35,082,584	86,841,713	86,841,713
Merrill Lynch Capital Services Inc.	GDWTXX036O1TB7DW3U69	N	N	0	25,594,808	0	25,594,808	31,169,808	0	31,169,808	27,000,000	27,000,000
0299999. Total NAIC 1 Designation				584,954,727	703,038,805	(88,426,732)	136,263,445	811,144,891	(51,345,830)	247,472,777	442,874,863	355,304,422
0999999. Gross Totals				584,954,727	703,038,805	(88,426,732)	136,263,445	805,539,812	(51,345,830)	247,472,777	762,615,493	355,304,422
1. Offset per SSAP No. 64					88,426,732	(88,426,732)						
2. Net after right of offset per SSAP No. 64					614,612,073	0						

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
BANK OF AMERICA	ATLANTA, GA		0.000	0	0	166,273	1,393,616	96,925	XXX
BANK OF AMERICA	HARTFORD, CT		0.000	0	0	(202,062,884)	(210,165,477)	(181,781,936)	XXX
BANK OF AMERICA	NEW YORK, NY		0.000	0	0	789,286	3,277,565	3,380,820	XXX
BANK OF AMERICA	SAN FRANCISCO ,CA		0.000	0	0	1,253,665	3,008,392	3,109,708	XXX
BANK OF BOSTON	BOSTON, MA		0.000	0	0	52,611	56,030	18,571	XXX
CANADIAN IMPERIAL BANK OF COMMERCE	MONTREAL, CANADA		0.000	0	0	81,440	76,450	71,461	XXX
JP MORGAN CHASE	CHICAGO, IL		0.000	0	0	19,195,500	20,609,472	21,040,146	XXX
JP MORGAN CHASE	NEW YORK, NY		0.000	0	0	261,808,093	250,733,710	285,934,090	XXX
JP MORGAN CHASE	SPRINGFIELD,IL		0.000	0	0	269,117	268,397	127,207	XXX
JP MORGAN CHASE	SYRACUSE, NY		0.000	0	0	(13,043,114)	(9,265,562)	(6,327,187)	XXX
MELLON BANK	PITTSBURGH, PA		0.000	0	0	2,238,807	2,550,135	2,658,580	XXX
NORTHERN TRUST	CHICAGO, IL		0.000	0	0	499,895	486,075	729,154	XXX
ROYAL BANK OF CANADA	ONTARIO, CANADA		0.000	0	0	322,107	321,433	255,469	XXX
SANTANDER BANK	NEW YORK, NY		0.000	0	0	127,106,893	127,180,012	127,219,048	XXX
STATE STREET	BOSTON, MA		0.000	0	0	4,306,726	2,719,750	(2,390,598)	XXX
SUNTRUST	DES MOINES, IA		0.000	0	0	78,980	110,009	57,621	XXX
SUNTRUST	ROANOKE, VA		0.000	0	0	41,886	34,853	38,835	XXX
WACHOVIA BANK	PHILADELPHIA , PA		0.000	0	0	(155,534)	(131,554)	73,234	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	202,949,746	193,263,305	254,311,145	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	202,949,746	193,263,305	254,311,145	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	594,537	614,259	594,641	XXX
0599999. Total Cash		XXX	XXX	0	0	203,544,283	193,877,564	254,905,786	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE