QUARTERLY STATEMENT

OF THE

Life Insurance Company of the Southwest

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

September 30, 2013

2013

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QUARTERLY STATEMENT

As of September 30, 2013

of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634 (Current Period) (Prior Period)	NAIC Company Code..... 65528	Employer's ID Number..... 75-0953004
Organized under the Laws of Texas	State of Domicile or Port of Entry Texas	Country of Domicile US
Incorporated/Organized..... March 7, 1955	Commenced Business..... January 2, 1956	
Statutory Home Office	15455 Dallas Parkway….. Addison ..... TX ..... US ..... 75001 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	15455 Dallas Parkway….. Addison ..... TX ..... US ..... 75001 (Street and Number) (City or Town, State, Country and Zip Code)	214-638-7100 (Area Code) (Telephone Number)
Mail Address	1 National Life Drive….. Montpelier ..... VT ..... US ..... 05604 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1 National Life Drive….. Montpelier ..... VT ..... US ..... 05604 (Street and Number) (City or Town, State, Country and Zip Code)	802-229-3333 (Area Code) (Telephone Number)
Internet Web Site Address	www.nationallifegroup.com	
Statutory Statement Contact	Jaime Lauren Cohen (Name)	802-229-3770 (Area Code) (Telephone Number) (Extension)
	StateReporting@NationalLifeGroup.com (E-Mail Address)	802-229-7282 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Wade Hampton Mayo	President & CEO	2. Kerry Anne Jung	Secretary
3. Donald Paul Messier	Treasurer	4. Craig Alan Smith	VP & Appointed Actuary

OTHER

Geoffrey Samuel Bird	Vice President	Eric (nmn) Lopez	Vice President
Elizabeth Hill MacGowan	VP & Chief Life Product Officer	Michael Curran Ward	Vice President
Thomas Hyde Brownell #	EVP & Chief Investment Officer	Maryann (nmn) Ellis	Vice President
Joyce Bloom LaRosa	Vice President	Carl Joseph Lutz	Executive Vice President
Ruth Barra Smith #	EVP	William David Whitsell	Sr. Vice President
Robert Earl Cotton	SVP & CFO	Angela Marie McCraw	Vice President
Matthew Charles Frazee #	VP & Controller	Matthew Lawrence DeSantos	Vice President
Christopher Lee Conklin	Vice President	Eric Gustave Sandberg	Chief Actuary
Sean Nigel Woodroffe #	SVP & Chief People Officer	Gregory Donald Woodworth #	SVP & General Counsel
Kathleen Sue Alfano #	VP & Chief Underwriter	Ataollah (nmn) Azarshahi #	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Thomas Hyde Brownell	Carl Joseph Lutz	Robert Earl Cotton
Wade Hampton Mayo			

State of........Vermont Vermont
County of.....Washington Washington

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of 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.

(Signature)	(Signature)	(Signature)
Wade Hampton Mayo	Kerry Anne Jung	Donald Paul Messier
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & CEO	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 4th day of November 2013

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	8,944,502,857		8,944,502,857	8,498,474,490
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	34,067,724		34,067,724	34,393,166
3. Mortgage loans on real estate:				
3.1 First liens	1,648,662,457		1,648,662,457	1,438,524,258
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(15,271,921)), cash equivalents ($.....129,497,377) and short-term investments ($.....34,500,000)	148,725,456		148,725,456	142,217,489
6. Contract loans (including $..........0 premium notes)	216,249,593		216,249,593	199,260,778
7. Derivatives	657,202,484		657,202,484	359,735,638
8. Other invested assets	105,761,463		105,761,463	105,843,981
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,755,172,035	0	11,755,172,035	10,778,449,801
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	103,193,450		103,193,450	97,615,175
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	279,914		279,914	694,508
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	7,513,716		7,513,716	6,686,964
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	269,530		269,530	913,042
16.2 Funds held by or deposited with reinsured companies	101,814		101,814	129,292
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	13,767,290
18.2 Net deferred tax asset	56,514,568	21,034,112	35,480,457	40,716,693
19. Guaranty funds receivable or on deposit	1,774,700		1,774,700	1,318,043
20. Electronic data processing equipment and software	1,017,331	1,011,852	5,479	9,914
21. Furniture and equipment, including health care delivery assets ($..........0)	251,727	251,727	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	8,255,705		8,255,705	
24. Health care ($..........0) and other amounts receivable	21,049,473	21,049,473	0	
25. Aggregate write-ins for other than invested assets	12,298,435	370,189	11,928,247	11,726,006
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	11,967,692,399	43,717,352	11,923,975,046	10,952,026,727
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	11,967,692,399	43,717,352	11,923,975,046	10,952,026,727

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			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)	0	0	0	0
2501. Corporate Owned Life Insurance	11,478,253		11,478,253	11,221,931
2502. Items not allocated	474,023	24,030	449,994	504,075
2503. Miscellaneous Receivables	153,144	153,144	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	193,015	193,015	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	12,298,435	370,189	11,928,247	11,726,006

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....10,535,600,184 less $..........0 included in Line 6.3 (including $.....3,016,138 Modco Reserve)	10,535,600,184	9,890,925,200
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	638,626	664,456
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	61,464,007	56,468,819
4. Contract claims:		
4.1 Life	11,741,688	11,383,594
4.2 Accident and health	24,300	24,300
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	19,196	26,857
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	194,275	171,107
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	371,446	389,258
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		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
9.4 Interest Maintenance Reserve	62,246,752	62,980,479
10. Commissions to agents due or accrued - life and annuity contracts $.....2,671,056, accident and health $..........0 and deposit-type contract funds $..........0	2,671,056	3,552,739
11. Commissions and expense allowances payable on reinsurance assumed	4,514	(62)
12. General expenses due or accrued	5,923,828	9,746,928
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,442,928	2,519,054
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	27,828,448	
15.2 Net deferred tax liability		
16. Unearned investment income	103,451	119,121
17. Amounts withheld or retained by company as agent or trustee	1,482,590	1,915,817
18. Amounts held for agents' account, including $..........0 agents' credit balances	4,193,332	5,352,922
19. Remittances and items not allocated	29,517,853	17,505,799
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	72,621,977	48,957,856
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		196,099
24.04 Payable to parent, subsidiaries and affiliates		14,087,890
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	144,893	
24.08 Derivatives	388,878,054	165,561,372
24.09 Payable for securities	4,700,040	4,269,216
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	14,065,874	29,975,663
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,226,879,313	10,326,794,483
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	11,226,879,313	10,326,794,483
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	30,000,000	30,000,000
33. Gross paid in and contributed surplus	165,972,114	165,972,114
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	498,123,619	426,260,130
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	694,095,733	622,232,244
38. Totals of Lines 29, 30 and 37	697,095,733	625,232,244
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,923,975,046	10,952,026,727

DETAILS OF WRITE-INS

2501. LIHTC Commitments	11,498,481	25,451,808
2502. Uncashed checks pending escheatment	2,160,437	1,353,219
2503. Interest payable surplus note	317,551	880,051
2598. Summary of remaining write-ins for Line 25 from overflow page	89,405	2,290,585
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	14,065,874	29,975,663
3101.		
3102.		
3103.		
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.		
3402.		
3403.		
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)	0	0

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	962,872,007	1,038,107,014	1,360,605,432
2. Considerations for supplementary contracts with life contingencies	160,486	7,356	39,353
3. Net investment income	618,967,265	504,850,015	643,091,348
4. Amortization of Interest Maintenance Reserve (IMR)	3,149,535	2,697,566	3,594,239
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	1,168,762	613,897	895,080
7. Reserve adjustments on reinsurance ceded	553,268	439,019	594,819
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	881,196	588,386	794,122
9. Totals (Lines 1 to 8.3)	1,587,752,519	1,547,303,253	2,009,614,391
10. Death benefits	32,252,208	22,549,459	32,139,859
11. Matured endowments (excluding guaranteed annual pure endowments)	67,933	315,653	443,786
12. Annuity benefits	55,230,201	50,522,804	64,168,346
13. Disability benefits and benefits under accident and health contracts	760,859	718,568	980,117
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	484,706,910	384,450,443	531,103,403
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	12,425,779	13,775,967	17,776,996
18. Payments on supplementary contracts with life contingencies	76,624	73,221	95,685
19. Increase in aggregate reserves for life and accident and health contracts	644,646,029	731,929,535	917,248,732
20. Totals (Lines 10 to 19)	1,230,166,543	1,204,335,652	1,563,956,923
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	158,014,586	148,553,193	199,497,361
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	58,657,464	34,378,180	71,826,409
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,040,462	7,181,061	9,483,268
25. Increase in loading on deferred and uncollected premiums	(94,943)	533,718	768,982
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	297,899	10,219	13,587
28. Totals (Lines 20 to 27)	1,455,082,010	1,394,992,022	1,845,546,531
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	132,670,509	152,311,231	164,067,861
30. Dividends to policyholders	13,704	5,046	6,436
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	132,656,805	152,306,185	164,061,425
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	34,183,684	49,025,767	51,920,849
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)	98,473,121	103,280,418	112,140,575
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(191,590) (excluding taxes of $.....1,300,820 transferred to the IMR)	4,472,273	(4,862,080)	(13,463,599)
35. Net income (Line 33 plus Line 34)	102,945,394	98,418,339	98,676,976
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	625,232,244	566,974,150	566,974,150
37. Net income (Line 35)	102,945,394	98,418,339	98,676,976
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	520,882	(598,486)	8,917,907
39. Change in net unrealized foreign exchange capital gain (loss)	(30,174)	(5,592)	12,846
40. Change in net deferred income tax	(5,096,129)	999,990	187,016
41. Change in nonadmitted assets	(2,812,362)	79,303	2,143,391
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(23,664,121)	(19,413,401)	(21,680,043)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(30,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	71,863,489	79,480,153	58,258,093
55. Capital and surplus as of statement date (Lines 36 + 54)	697,095,733	646,454,303	625,232,244

DETAILS OF WRITE-INS

08.301.	Miscellaneous Income	769,545	417,416	568,229
08.302.	Change in COLI	256,322	255,837	353,469
08.303.	Miscellaneous Income - Modco Interest	(144,671)	(84,866)	(127,576)
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)	881,196	588,386	794,122
2701.	Changes in Agents Deferred Compensation	286,584	(5,382)	(7,050)
2702.	Fines and Penalties	11,315	15,600	20,637
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	297,899	10,219	13,587
5301.	Surplus Adj Net DTA SSAP 10R			
5302.				
5303.				
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)	0	0	0

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	962,738,447	1,037,495,252	1,359,246,957
2.	Net investment income	544,787,364	387,831,839	574,214,256
3.	Miscellaneous income	2,369,600	1,292,978	1,806,836
4.	Total (Lines 1 through 3)	1,509,895,411	1,426,620,069	1,935,268,049
5.	Benefit and loss related payments	580,167,384	469,082,606	639,923,625
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	245,866,605	175,260,372	262,144,737
8.	Dividends paid to policyholders	21,364	4,860	4,931
9.	Federal and foreign income taxes paid (recovered) net of $.....1,109,230 tax on capital gains (losses)	(6,302,824)	34,416,391	54,236,261
10.	Total (Lines 5 through 9)	819,752,529	678,764,229	956,309,553
11.	Net cash from operations (Line 4 minus Line 10)	690,142,883	747,855,840	978,958,496
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	780,682,109	700,466,534	954,620,050
	12.2 Stocks	2,110,787		942,143
	12.3 Mortgage loans	69,509,776	54,019,105	101,371,323
	12.4 Real estate			
	12.5 Other invested assets	57,648	2,776,794	3,566,626
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(250)
	12.7 Miscellaneous proceeds	430,824	26,049,003	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	852,791,144	783,311,436	1,060,499,892
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,221,953,150	1,235,818,009	1,628,261,104
	13.2 Stocks	601,513	477,540	7,397,478
	13.3 Mortgage loans	281,408,940	244,652,815	339,703,146
	13.4 Real estate			
	13.5 Other invested assets	2,542,671	19,614,660	20,403,236
	13.6 Miscellaneous applications	220,578,342	153,375,559	19,129,172
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,727,084,616	1,653,938,583	2,014,894,136
14.	Net increase (decrease) in contract loans and premium notes	16,988,815	11,909,375	16,850,721
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(891,282,286)	(882,536,523)	(971,244,965)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(887,371)	(3,045,500)	(8,897,094)
	16.5 Dividends to stockholders			30,000,000
	16.6 Other cash provided (applied)	208,534,742	158,717,449	44,194,997
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	207,647,371	155,671,949	5,297,903
	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)	6,507,967	20,991,266	13,011,433
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	142,217,490	129,206,057	129,206,057
	19.2 End of period (Line 18 plus Line 19.1)	148,725,457	150,197,323	142,217,490

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

20.0001				

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			
2. Ordinary life insurance	286,702,397	237,305,671	335,223,307
3. Ordinary individual annuities	540,426,419	737,717,223	968,735,432
4. Credit life (group and individual)			
5. Group life insurance	10,589	19,551	35,019
6. Group annuities	146,464,950	50,619,936	68,674,789
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	55,882	66,046	86,904
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	973,660,237	1,025,728,426	1,372,755,451
12. Deposit-type contracts	1,503,597	3,356,064	3,625,027
13. Total	975,163,833	1,029,084,490	1,376,380,478

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
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 financial statements of Life Insurance Company of the Southwest ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. 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 Texas.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Texas is shown below:

		State of Domicile	2013	2012
(1)	Net Income (Loss) Texas State Basis		$ 102,945,394	$ 98,676,976
(2)	State Prescribed Practice (Income)	TX	$ -	$ -
(3)	State Prescribed Practice (Income)	TX	$ -	$ -
(4)	Net Income, NAIC SAP		$ 102,945,394	$ 98,676,976
(5)	Statutory Surplus Texas Basis		$ 697,095,733	$ 625,232,244
(6)	State Permitted Practice (Surplus)	TX	$ -	$ -
(7)	State Permitted Practice (Surplus)	TX	$ -	$ -
(8)	Statutory Surplus, NAIC SAP		$ 697,095,733	$ 625,232,244

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

D. Loan-Backed Securities

(1) Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) All securities within the scope of this statement with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss 2a Interest	 2b Non-interest	3 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 the amortized cost basis	$ 3,728,360	$ -	$ 1,499,825	$ 2,228,535
c. Total 1st Quarter	$ 3,728,360	$ -	$ 1,499,825	$ 2,228,535
OTTI recognized 2nd Quarter				

NOTES TO FINANCIAL STATEMENTS

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 the amortized cost basis	$ -	$ -	$ -	$ -
f. Total 2nd Quarter	$ -	$ -	$ -	$ -
OTTI recognized 3rd Quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
i. Total 3rd Quarter	$ -	$ -	$ -	$ -
m. Annual Aggregate Total	$ 3,728,360	$ -	$ 1,499,825	$ 2,228,535

(3)

1 CUSIP	2 Book/Adj Carrying Value Amortized Cost before current period OTTI	3 Projected Cash Flows	4 Recognized other-than-temporary impairment	5 Amortized cost after other-than-temporary impairment	6 Fair Value at the time of OTTI	7 Date of Financial Statement Where Reported
46631BAM7	$ 1,934,985	$ 1,270,035	$ 664,950	$ 1,270,035	$ 1,270,035	3/31/2013
46631BAN5	$ 1,793,375	$ 958,500	$ 834,875	$ 958,500	$ 958,500	3/31/2013
Total			$ 1,499,825			

(4) All impaired securities (fair value is less than cost or amortized cost) 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):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	($1,021,475)
2. 12 Months or Longer	$0

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$16,892,685
2. 12 Months or Longer	$0

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. Fair Value of Collateral Received - N/A

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 - Debt

No significant change.

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

A. Defined Benefit Plan - None

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales - None

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 Reporting Date

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds				
Industrial & Miscellaneous	$ -	$ 8,399,471	$ -	$ 8,399,471
Total Bonds	$ -	$ 8,399,471	$ -	$ 8,399,471
Common Stock				
Industrial & Miscellaneous	$ 34,067,724	$ -	$ -	$ 34,067,724
Derivatives				
OTC-Options Long	$ -	$ 656,746,824	$ -	$ 656,746,824
Futures	$ 455,660	$ -	$ -	$ 455,660
Total Derivatives	$ 455,660	$ 656,746,824	$ -	$ 657,202,484

NOTES TO FINANCIAL STATEMENTS

Other Invested Assets				
Partnerships	$ -	$ -	$ 338	$ 338
Short Term	$ 34,500,000	$ -	$ -	$ 34,500,000
Total Assets at Fair Value	$ 69,023,384	$ 665,146,295	$ 338	$ 734,170,017
Liabilities at Fair Value				
Derivatives				
Credit Default Swaps	$ -	$ 156,318	$ -	$ 156,318
OTC-Options Short	$ -	$ 388,721,736	$ -	$ 388,721,736
Total Derivatives	$ -	$ 388,878,054	$ -	$ 388,878,054
Total Liabilities at Fair Value	$ -	$ 388,878,054	$ -	$ 388,878,054

B. (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

	Ending Balance as of Prior Qtr End	Transfers Into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance
Assets:										
Partnerships	$ 697	$ -	$ -	$ -	$ (359)	$ -		$ -		$ 338

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 9,496,200,894	$ 8,944,502,857	$ 3,500,538	$ 9,477,273,706	$ 15,426,650	
Common Stock	$ 34,067,724	$ 34,067,724	$ 34,067,724	$ -	$ -	
Mortgage Loans	$ -	$ 1,648,662,457	$ -	$ -	$ -	$ 1,648,662,457
Short Term Investments	$ 34,500,000	$ 34,500,000	$ 34,500,000	$ -	$ -	
Cash Equivalents		$ 129,497,377	$ -	$ -	$ -	$ 129,497,377
Derivative Asset	$ 657,202,484	$ 657,202,484	$ 455,660	$ 656,746,824	$ -	
Other Invested Assets	$ 86,394,164	$ 105,761,463	$ -	$ 85,137,533	$ 1,256,631	$ 32,379,042
Derivative Liability	$ 388,878,054	$ 388,878,054	$ -	$ 388,878,054	$ -	

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	$ 1,648,662,457			A
Cash Equivalents	$ 129,497,377			A
Other Invested Assets	$ 32,379,042			A

A - It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

2.2 If yes, date of change: ....

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009......................

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. 12/31/2009......................

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). 5/19/2011........................

6.4 By what department or departments?
Texas Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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).

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $..........................10,211,073

PART 1 - INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $................................0

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 [ ] No [X]

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	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 0	$ 0
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
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 reporting on the liability page: $................................0

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 Chase Metrotech Center, Floor 14, Brooklyn, NY 11245

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

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	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$1,648,662,457
1.14	Total mortgages in good standing	$1,648,662,457
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,648,662,457
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	

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	$
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	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
Life Affiliates						
82627	06-0839705	08/01/2013	Swiss Re Life & Health	CT	YRT	YES

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	3,779,749	6,859,403	223		10,639,375	
2. Alaska AK	L	504,925	271,466	172		776,563	
3. Arizona AZ	L	7,029,009	19,504,408	172		26,533,590	
4. Arkansas AR	L	1,501,543	2,562,803	164		4,064,509	
5. California CA	L	96,109,943	175,470,660	861		271,581,463	549,876
6. Colorado CO	L	8,174,363	4,609,388	693		12,784,443	
7. Connecticut CT	L	1,974,597	3,049,180			5,023,777	
8. Delaware DE	L	1,811,878	2,400,817			4,212,695	
9. District of Columbia DC	L	1,279,534	788,223			2,067,756	
10. Florida FL	L	23,878,802	63,298,234	174		87,177,210	39,810
11. Georgia GA	L	9,542,881	18,549,045	39		28,091,965	52,557
12. Hawaii HI	L	2,185,795	7,973,463			10,159,258	
13. Idaho ID	L	360,854	488,636	39		849,530	
14. Illinois IL	L	7,058,175	9,181,902	52		16,240,128	294,737
15. Indiana IN	L	2,191,661	2,052,109	69		4,243,838	
16. Iowa IA	L	1,636,224	2,291,698			3,927,923	20,000
17. Kansas KS	L	1,204,218	1,418,026	165		2,622,410	60,000
18. Kentucky KY	L	670,122	532,719	92		1,202,933	
19. Louisiana LA	L	1,849,812	8,784,345	10,473		10,644,631	
20. Maine ME	L	262,152	388,127			650,279	
21. Maryland MD	L	14,178,757	13,280,856			27,459,613	
22. Massachusetts MA	L	2,320,547	15,940,740			18,261,287	
23. Michigan MI	L	4,685,660	50,732,932	39		55,418,631	15,930
24. Minnesota MN	L	5,735,386	4,624,671	26		10,360,083	
25. Mississippi MS	L	539,463	2,180,341	645		2,720,449	
26. Missouri MO	L	2,076,249	4,753,883	204		6,830,336	59,853
27. Montana MT	L	416,991	84,769	565		502,325	
28. Nebraska NE	L	499,304	2,112,033	182		2,611,520	
29. Nevada NV	L	4,055,679	10,684,148	120		14,739,947	
30. New Hampshire NH	L	611,500	731,443			1,342,944	
31. New Jersey NJ	L	4,742,006	2,687,012			7,429,018	295,789
32. New Mexico NM	L	1,061,062	3,429,620	1,247		4,491,929	
33. New York NY	N	1,336,622	1,694,962			3,031,584	
34. North Carolina NC	L	7,057,707	24,622,490	39		31,680,236	62,621
35. North Dakota ND	L	105,079	277,749	547		383,374	
36. Ohio OH	L	2,825,362	4,923,327	144		7,748,833	
37. Oklahoma OK	L	1,996,543	14,215,378	5,627		16,217,548	
38. Oregon OR	L	1,237,731	89,920			1,327,652	
39. Pennsylvania PA	L	7,593,171	10,481,946			18,075,117	25,000
40. Rhode Island RI	L	742,833	780,330			1,523,163	
41. South Carolina SC	L	1,855,227	8,658,785	66		10,514,078	
42. South Dakota SD	L	809,949	498,977			1,308,925	
43. Tennessee TN	L	3,007,082	3,877,614	91		6,884,787	
44. Texas TX	L	21,935,334	140,075,695	32,955		162,043,984	
45. Utah UT	L	3,525,707	11,794,408	562		15,320,677	
46. Vermont VT	L	1,141,972	6,992,941			8,134,913	27,423
47. Virginia VA	L	9,015,818	7,677,001	52		16,692,870	
48. Washington WA	L	3,495,753	2,061,459	39		5,557,251	
49. West Virginia WV	L	261,638	2,797,136	30		3,058,804	
50. Wisconsin WI	L	4,072,493	3,426,409			7,498,902	
51. Wyoming WY	L	81,750	197,820	665		280,235	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	3,711				3,711	
55. US Virgin Islands VI	N	5,813				5,813	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	269,296	29,923	0	0	299,218	0
59. Subtotal	(a) 50	286,305,430	686,891,369	57,236	0	973,254,035	1,503,597
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	77				77	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	114,370				114,370	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	286,419,877	686,891,369	57,236	0	973,368,481	1,503,597
96. Plus Reinsurance Assumed	XXX	384,642				384,642	
97. Totals (All Business)	XXX	286,804,518	686,891,369	57,236	0	973,753,123	1,503,597
98. Less Reinsurance Ceded	XXX	11,175,162				11,175,162	
99. Totals (All Business) less Reinsurance Ceded	XXX	275,629,356	686,891,369	57,236	0	962,577,961	1,503,597

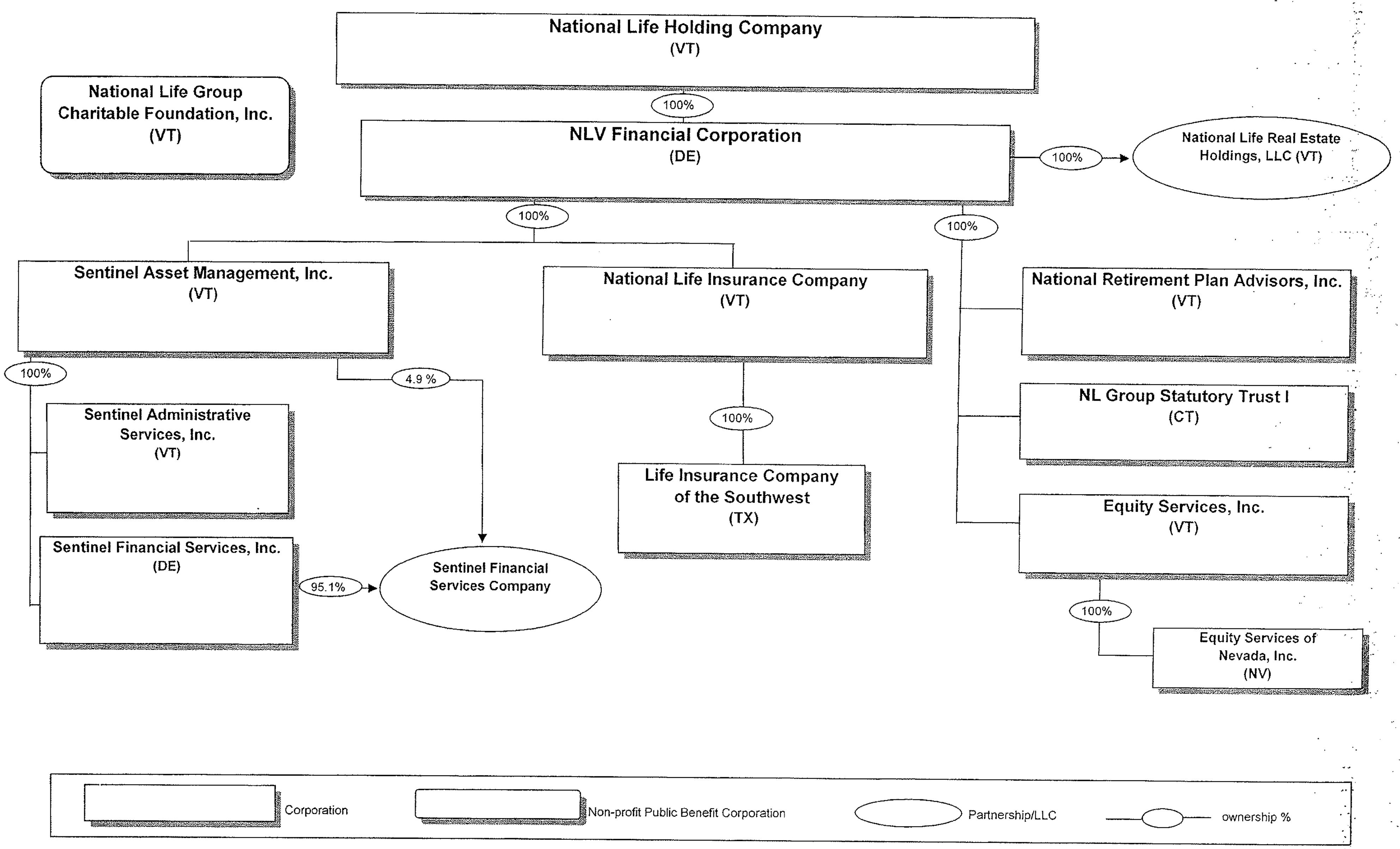
DETAILS OF WRITE-INS

	1	2	3	4	5	6	7
58001. Other Foreign	XXX	269,296	29,923			299,218	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	269,296	29,923	0	0	299,218	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0000	National Life Group	00000	03-0359221				National Life Holding Company	VT	UDP		Board			
0000	National Life Group	00000	20-4818866				National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	
0000	National Life Group	00000	03-0359222				NLV Financial Corporation	DE	UDP	National Life Holding Company	Board		National Life Holding Company	
0634	National Life Group	66680	03-0144090				National Life Insurance Company	VT	UDP	NLV Financial Corporation	Board		National Life Holding Company	
0634	National Life Group	65528	75-0953004				Life Insurance Company of the Southwest	TX		National Life Insurance Company	Ownership	100.000	National Life Holding Company	
0000	National Life Group	00000	03-0221140				Sentinel Asset Management, Inc.	VT	NIA	NLV Financial Corporation	Board		National Life Holding Company	
0000	National Life Group	00000	03-0316212				Sentinel Administrative Services, Inc.	VT	NIA	Sentinel Asset Management, Inc.	Ownership	100.000	National Life Holding Company	
0000	National Life Group	00000	51-0102130				Sentinel Financial Services, Inc.	DE	NIA	Sentinel Asset Management, Inc.	Ownership	100.000	National Life Holding Company	
0000	National Life Group	00000	03-0335801				Sentinel Financial Services Company	VT	NIA	Sentinel Financial Services, Inc.	Ownership	95.100	National Life Holding Company	
0000	National Life Group	00000	03-0355801				Sentinel Financial Services Company	VT	NIA	Sentinel Asset Management, Inc.	Ownership	4.900	National Life Holding Company	
0000	National Life Group	00000	27-1362376				National Life Real Estate Holdings, LLC	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	
0000	National Life Group	00000	03-0223461				National Retirement Plan Advisors, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	
0000	National Life Group	00000					NL Group Statutory Trust I	CT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	
0000	National Life Group	00000	03-0221141				Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	
0000	National Life Group	00000	03-0221141				Equity Services of Nevada, Inc.	NV	NIA	Equity Services, Inc.	Ownership	100.000	National Life Holding Company	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
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:

65528201349000003

65528201344700003

65528201336500003

65528201344800003

65528201344500003

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. Prepaid Expenses	118,945	118,945	0	
2505. Leasehold Improvements	74,071	74,071	0	
2597. Summary of remaining write-ins for Line 25	193,015	193,015	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Guaranty fund	89,405	2,040,138
2505. Accrued Interest on Death Claims		250,447
2597. Summary of remaining write-ins for Line 25	89,405	2,290,585

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

NONE

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	1,438,524,256	1,201,058,312
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	280,915,000	339,328,000
2.2 Additional investment made after acquisition	493,940	375,146
3. Capitalized deferred interest and other		372,810
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(1,512,411)	(981,281)
7. Deduct amounts received on disposals	69,509,776	101,371,323
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized	248,551	257,408
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,648,662,458	1,438,524,256
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,648,662,458	1,438,524,256
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,648,662,458	1,438,524,256

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	105,843,983	89,417,956
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	153,804	19,000,000
2.2 Additional investment made after acquisition	2,388,868	1,403,236
3. Capitalized deferred interest and other		
4. Accrual of discount	46,957	64,535
5. Unrealized valuation increase (decrease)	(0)	(819)
6. Total gain (loss) on disposals		1,258
7. Deduct amounts received on disposals	57,648	3,566,626
8. Deduct amortization of premium and depreciation	2,614,500	475,556
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	105,761,464	105,843,983
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	105,761,464	105,843,983

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	8,532,867,656	7,842,473,841
2. Cost of bonds and stocks acquired	1,222,554,663	1,635,658,582
3. Accrual of discount	16,309,392	19,987,118
4. Unrealized valuation increase (decrease)	526,049	8,918,726
5. Total gain (loss) on disposals	9,036,579	12,939,958
6. Deduct consideration for bonds and stocks disposed of	782,792,888	955,562,193
7. Deduct amortization of premium	18,400,866	19,750,153
8. Total foreign exchange change in book/adjusted carrying value	(30,174)	12,846
9. Deduct current year's other than temporary impairment recognized	1,499,825	11,811,069
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,978,570,586	8,532,867,656
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,978,570,586	8,532,867,656

SCHEDULE D - PART 1B

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

	1 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. Class 1 (a)	4,608,735,990	1,071,611,316	977,691,840	(3,865,226)	4,632,316,716	4,608,735,990	4,698,790,241	4,585,390,374
2. Class 2 (a)	3,823,244,003	133,330,111	75,449,603	(23,790,007)	3,636,508,383	3,823,244,003	3,869,764,507	3,543,345,844
3. Class 3 (a)	418,518,415	8,000,000	19,332,361	28,726,713	390,857,649	418,518,415	423,482,764	402,803,372
4. Class 4 (a)	77,436,162	24,354,046	18,437,199	(9,357,606)	68,821,048	77,436,162	75,246,173	82,999,848
5. Class 5 (a)	30,051,545		2,834,498	6,418,319	33,343,316	30,051,545	32,384,595	26,966,128
6. Class 6 (a)	12,351,390		4,011,729	492,294	13,844,287	12,351,390	8,831,955	14,527,056
7. Total Bonds	8,970,337,505	1,237,295,473	1,097,757,230	(1,375,513)	8,775,691,399	8,970,337,505	9,108,500,235	8,656,032,622
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	8,970,337,505	1,237,295,473	1,097,757,230	(1,375,513)	8,775,691,399	8,970,337,505	9,108,500,235	8,656,032,622

(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 $.....163,997,378; 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	34,500,000	XXX	34,500,000	1,937	

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	84,160,144	39,760,000
2. Cost of short-term investments acquired	325,500,000	262,260,144
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	3,247	
6. Deduct consideration received on disposals	375,163,391	217,860,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,500,000	84,160,144
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	34,500,000	84,160,144

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)	193,545,702
2.	Cost paid/(consideration received) on additions	128,724,213
3.	Unrealized valuation increase (decrease)	75,754,845
4.	Total gain (loss) on termination recognized	133,400,796
5.	Considerations received (paid) on terminations	263,556,775
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	267,868,781
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	267,868,781

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				628,574
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(172,913)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	(47,918)			
3.12	Section 1, Column 15, prior year	(47,008)	(910)		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus				
3.14	Section 1, Column 18, prior year		0	(910)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(47,918)			
3.24	Section 1, Column 19, prior year	(47,008)	(910)	(910)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		1,087,564		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	1,087,564	1,087,564		
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				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				455,660
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				455,660

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	267,868,761	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	407,743	
3.	Total (Line 1 plus Line 2)		268,276,504
4.	Part D, Section 1, Column 5	657,154,568	
5.	Part D, Section 1, Column 6	(388,878,065)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	267,868,761	
8.	Part B, Section 1, Column 13	(47,918)	
9.	Total (Line 7 plus Line 8)		267,820,843
10.	Part D, Section 1, Column 8	656,746,826	
11.	Part D, Section 1, Column 9	(388,925,983)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20	229,500	
15.	Part D, Section 1, Column 11	229,500	
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	73,397,987	50,699,780
2. Cost of cash equivalents acquired	2,721,737,304	6,036,481,990
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(186)	(250)
6. Deduct consideration received on disposals	2,665,637,728	6,013,783,533
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	129,497,377	73,397,987
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	129,497,377	73,397,987

SCHEDULE A - PART 2

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

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

NONE

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								
Commercial Mortgages - All Other								
210631	JACKSONVILLE BEACH	FL		07/01/2013	3.875	20,200,000		27,900,000
210632	FULTON	MD		07/25/2013	4.250	6,100,000		8,600,000
210635	GARDEN CITY	NY		07/31/2013	3.850	9,000,000		14,500,000
210636	DENVER	CO		07/31/2013	3.625	14,000,000		25,500,000
210638	COLUMBIA	MO		08/23/2013	3.250	11,200,000		16,500,000
210639	MORRISVILLE	NC		08/22/2013	3.950	12,200,000		17,000,000
210640	SHELBY TOWNSHIP	MI		08/29/2013	4.320	8,000,000		17,700,000
210641	ATLANTA	GA		08/28/2013	4.100	11,000,000		16,900,000
210642	ATLAHTA	GA		08/28/2013	4.100	13,850,000		21,000,000
210501B	ROSEVILLE	MN		06/29/2011	14.000		245,389	487,575
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	105,550,000	245,389	166,087,575
0899999. Total - Mortgages in Good Standing				XXX	XXX	105,550,000	245,389	166,087,575
3399999. Total Mortgages				XXX	XXX	105,550,000	245,389	166,087,575

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																	
210258	EL PASO	TX		08/18/1998	09/06/2013	97,059					0		11,055	11,055			0
210272	LEXINGTON	KY		10/28/1998	08/07/2013	148,512					0		41,477	41,477			0
210379	ROCHESTER	MN		08/25/2004	09/27/2013	3,402,539					0		3,277,919	3,277,919			0
210435	GREENSBORO	NC		12/21/2005	09/16/2013	3,769,516					0		3,717,865	3,717,865			0
210457	AUSTIN	TX		07/13/2006	08/08/2013	6,431,574					0		6,357,809	6,357,809			0
210516	CHARLOTTE	NC		06/26/2008	08/02/2013	1,405,761					0		1,391,432	1,391,432			0
0199999. Total - Mortgages Closed by Repayment						15,254,961	0	0	0	0	0	0	14,797,557	14,797,557	0	0	0
Mortgages With Partial Repayments																	
210056	MIDLAND	TX		03/10/1987		76,609					0			4,142			0
210086	HOUSTON	TX		01/01/1989		13,493					0			3,705			0
210240	PITTSBURGH	PA		02/20/1998		328,466					0			13,273			0
210258	EL PASO	TX		08/18/1998		97,059					0			21,905			0
210261	NORCROSS	GA		08/18/1998		670,632					0			24,545			0
210272	LEXINGTON	KY		10/28/1998		148,512					0			27,241			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
210292	VIRGINIA BEACH	VA		02/04/2005		2,176,397					0			23,631			0
210294	COON RAPIDS	MN		06/12/2000		2,526,311					0			83,104			0
210298	ASTON	PA		06/15/2000		4,079,420					0			24,787			0
210299	ASTON	PA		06/15/2000		1,721,020					0			10,529			0
210308	MT PLEASANT	SC		10/30/2000		3,854,356					0			43,716			0
210313	CHARLOTTE	NC		06/08/2001		871,558					0			26,987			0
210321	SIMI VALLEY	CA		02/04/2005		2,800,345					0			78,048			0
210324	INWOOD	WV		02/13/2003		2,151,227					0			18,592			0
210326	NORFOLK	VA		12/18/2001		1,678,428					0			33,630			0
210342	PORT ARTHUR	TX		12/20/2002		1,367,566					0			58,830			0
210343	SAN ANTONIO	TX		12/30/2002		1,377,426					0			12,970			0
210353	EVERETT	WA		08/21/2003		3,106,945					0			20,484			0
210356	SAN ANTONIO	TX		01/22/2004		2,942,544					0			46,743			0
210361	EDMONDS	WA		12/29/2003		2,012,486					0			18,655			0
210363	HOUSTON	TX		03/10/2004		1,750,420					0			15,689			0
210367	CHARLOTTE	NC		04/16/2004		2,445,077					0			22,525			0
210369	PUYALLUP	WA		04/01/2004		4,992,180					0			37,445			0
210372	GREEN TOWNSHIP	OH		03/15/2004		3,433,021					0			24,718			0
210374	IRVINE	CA		04/29/2004		3,309,988					0			28,381			0
210375	BURIEN	WA		05/13/2004		3,070,960					0			22,806			0
210376	TOTOWA	NJ		04/19/2004		3,918,679					0			63,693			0
210377	POMPANO BEACH	FL		05/13/2004		2,508,160					0			18,690			0
210378	CINCINNATI	OH		07/08/2004		2,106,652					0			26,768			0
210379	ROCHESTER	MN		08/25/2004		3,402,539					0			42,108			0
210380	WEST CHESTER	OH		08/20/2004		2,903,785					0			21,773			0
210381	PHOENIX	AZ		07/29/2004		3,919,264					0			35,250			0
210382	CAPE CANAVERAL	FL		07/20/2004		2,255,425					0			34,516			0
210385	LYNNWOOD	WA		08/05/2004		4,817,991					0			41,748			0
210386	SAN ANTONIO	TX		10/29/2004		2,690,327					0			17,025			0
210387	CINCINNATI	OH		09/28/2004		4,518,180					0			138,478			0
210388	CINCINNATI	OH		02/08/2005		7,145,271					0			60,835			0
210389	NEWARK	DE		02/10/2005		2,912,238					0			16,229			0
210391	CATAWBA	NC		12/28/2004		3,336,836					0			48,762			0
210393	SPOKANE	WA		08/29/2005		3,572,930					0			26,374			0
210394	BLUE ASH	OH		12/16/2004		6,745,935					0			52,147			0
210395	NEWARK	DE		02/10/2005		2,117,992					0			11,803			0
210396	CHARLOTTE	NC		02/17/2005		4,292,151					0			37,648			0
210397	SPOKANE	WA		09/16/2005		4,020,876					0			20,017			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
210398	BOISE	ID		12/29/2004		3,680,144					0			26,903			0
210399	AUSTIN	TX		04/11/2005		3,487,807					0			30,074			0
210400	DRAPER	UT		01/14/2005		6,447,215					0			48,675			0
210401	BLUE ASH	OH		04/04/2005		3,197,896					0			27,446			0
210402	FARMINGTON	CT		05/18/2005		1,930,779					0			26,731			0
210403	CLEAR LAKE	TX		03/24/2005		2,155,671					0			14,414			0
210407	KNOXVILLE	TN		06/10/2005		3,397,744					0			47,455			0
210408	FRANKLIN TOWNSHIP	NJ		03/30/2005		2,233,318					0			19,495			0
210410	WOODRIDGE	IL		05/13/2005		3,786,999					0			53,695			0
210411	ABERDEEN	MD		09/28/2005		3,740,750					0			28,030			0
210412	MONROE	WA		10/11/2005		7,803,931					0			41,064			0
210413	MELBOURNE	FL		07/14/2005		2,928,687					0			15,288			0
210415	AURORA	CO		05/20/2005		8,708,045					0			56,987			0
210416	FORT MILL	SC		09/16/2005		2,518,312					0			17,958			0
210417	FORT MILL	SC		09/16/2005		2,560,284					0			18,258			0
210418	SUPERIOR	CO		09/08/2005		3,866,463					0			27,579			0
210419	IRVINE	CA		11/03/2005		5,776,409					0			32,055			0
210421	CENTERVILLE	OH		02/28/2006		3,894,542					0			96,568			0
210422	WOODINVILLE	WA		10/04/2005		6,022,274					0			34,012			0
210424	CINNAMINSON	NJ		11/18/2005		1,933,116					0			16,318			0
210425	SCOTTSDALE	AZ		12/14/2005		3,869,047					0			56,196			0
210426	PLYMOUTH	MN		11/01/2005		1,965,226					0			50,675			0
210428	ISSAQUAH	WA		11/02/2005		1,614,092					0			10,992			0
210430	OAK PARK	IL		12/08/2005		6,960,812					0			69,655			0
210431	CORONA	CA		03/22/2006		1,114,730					0			7,496			0
210432	CORONA	CA		03/22/2006		2,295,032					0			15,434			0
210433	WAUKEGAN	IL		12/08/2005		3,537,703					0			29,572			0
210435	GREENSBORO	NC		12/21/2005		3,769,516					0			13,106			0
210436	CORONA	CA		02/09/2006		2,808,804					0			19,154			0
210437	HICKORY	NC		02/02/2006		4,229,736					0			26,239			0
210438	IRVINE	CA		03/16/2006		7,377,188					0			57,645			0
210439	AUSTIN	TX		01/30/2006		10,151,991					0			131,691			0
210441	BELLEVUE	WA		05/05/2006		5,324,166					0			39,842			0
210442	GREENSBORO	NC		03/28/2006		3,866,970					0			29,942			0
210443	AUSTIN	TX		05/02/2006		5,068,871					0			27,090			0
210444	GREENSBORO	NC		04/13/2006		2,462,167					0			12,527			0
210446	LONGVIEW	WA		08/02/2006		6,677,468					0			32,928			0

SCHEDULE B - PART 3

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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
210449	NORTH AURORA	IL		09/25/2006		2,726,593					0			18,638			0
210451	FAIRFIELD	CA		04/04/2006		3,873,381					0			30,281			0
210452	FARMERS BRANCH	TX		05/01/2006		2,802,423					0			21,427			0
210453	LAKEWOOD	WA		07/20/2006		7,608,982					0			44,864			0
210456	AUSTIN	TX		09/15/2006		3,251,453					0			20,731			0
210457	AUSTIN	TX		07/13/2006		6,431,574					0			10,710			0
210458	AMARILLO	TX		08/22/2006		2,606,674					0			13,925			0
210459	HICKORY	NC		08/03/2006		2,200,674					0			11,726			0
210461	PHOENIX	AZ		11/15/2006		4,453,615					0			18,143			0
210463	LEXINGTON	KY		08/31/2006		3,130,082					0			21,782			0
210464	BELMONT	NC		10/25/2006		5,383,030					0			24,465			0
210465	LEXINGTON	KY		10/12/2006		2,344,640					0			15,961			0
210466	ELLWOOD CITY	PA		11/16/2006		1,726,224					0			10,669			0
210469	GASTONIA	NC		12/11/2006		1,653,260					0			7,703			0
210471	LOVELAND	CO		12/20/2006		5,410,790					0			36,787			0
210473	AUSTIN	TX		01/05/2007		9,733,424					0			64,017			0
210474	CARBONDALE	CO		12/08/2006		2,856,110					0			18,901			0
210478	CHARLOTTE	NC		03/23/2007		1,732,974					0			16,093			0
210479	BARDSTOWN	KY		06/08/2007		2,194,059					0			15,235			0
210481	YPSILANTI	MI		05/03/2007		3,811,032					0			18,815			0
210482	HOUSTON	TX		04/02/2007		1,584,093					0			8,489			0
210483	SCOTTSDALE	AZ		04/11/2007		3,667,245					0			25,234			0
210484	SCOTTSDALE	AZ		04/12/2007		2,755,984					0			18,964			0
210485	ALEPPO TOWNSHIP	PA		06/07/2007		1,916,568					0			12,121			0
210486	PLYMOUTH	MI		05/02/2007		2,544,251					0			13,796			0
210487	MASON	OH		09/28/2007		3,508,998					0			23,065			0
210489	GRAND RAPIDS	MI		08/01/2007		5,162,607					0			23,064			0
210490	SANTA FE SPRINGS	CA		07/02/2007		1,896,342					0			8,716			0
210491	VANDALIA	OH		10/30/2007		1,907,006					0			8,490			0
210493	FAYETTEVILLE	NC		07/09/2007		1,255,940					0			8,667			0
210494	SHARONVILLE	OH		08/09/2007		5,194,028					0			23,581			0
210496	RALEIGH	NC		07/19/2007		3,252,420					0			24,392			0
210497	SHARONVILLE	OH		08/09/2007		3,167,964					0			14,153			0
210499	BLOOMFIELD HILLS	MI		10/03/2007		9,099,042					0			40,655			0
210502	MANKATO	MN		12/20/2007		3,219,352					0			29,686			0
210503	POMPANO BEACH	FL		09/27/2007		5,093,517					0			29,171			0
210504	WHITESBURG	KY		12/21/2007		4,032,371					0			24,508			0
210505	MEMPHIS	TN		11/16/2007		3,076,845					0			12,478			0

SCHEDULE B - PART 3

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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
210506	W DES MOINES	IA		03/24/2008		8,543,879					0			34,924			0
210507	DAYTON	OH		11/21/2007		2,907,861					0			42,031			0
210509	WOODLAWN	MD		01/18/2008		4,179,966					0			26,315			0
210510	CINCINNATI	OH		12/13/2007		1,227,340					0			7,616			0
210511	HILLIARD	OH		02/14/2008		3,531,156					0			18,664			0
210512	FREDERICKSBURG	TX		04/11/2008		2,049,808					0			19,820			0
210513	HIALEAH	FL		02/26/2008		3,292,924					0			13,224			0
210515	ORLANDO	FL		06/05/2008		4,544,537					0			17,204			0
210516	CHARLOTTE	NC		06/26/2008		1,405,761					0			2,076			0
210517	DALLAS	TX		12/30/2008		11,218,063					0			59,810			0
210518	DALLAS	TX		12/30/2008		4,487,225					0			23,924			0
210519	FARRAUT	TN		12/30/2008		13,800,535					0			52,645			0
210520	SAN ANTONIO	TX		11/18/2008		10,075,067					0			35,216			0
210521	ALBUQUERQUE	NM		11/21/2008		12,374,332					0			46,404			0
210522	BELLEVUE	WA		12/08/2008		6,103,908					0			22,085			0
210523	GLEN BURNIE	MD		12/30/2008		6,011,897					0			33,262			0
210524	CLEAR LAKE CITY	TX		12/21/2009		3,904,282					0			29,561			0
210525	SAN ANTONIO	TX		12/31/2009		7,239,484					0			25,521			0
210526	AUSTIN	TX		05/13/2010		5,023,551					0			68,565			0
210527	BROOMFIELD	CO		04/01/2010		7,820,056					0			30,008			0
210528	SANDY SPRINGS	GA		04/28/2010		10,028,087					0			51,651			0
210529	SAN ANTONIO	TX		05/26/2010		2,970,305					0			14,697			0
210530	BOSTON	MA		05/03/2010		4,198,678					0			21,983			0
210531	MEQUON	WI		06/11/2010		9,703,800					0			34,319			0
210532	IRVING	TX		04/28/2010		12,367,974					0			63,703			0
210533	BELLEVUE	WA		06/01/2010		8,698,149					0			33,590			0
210534	SUNNYVALE	TX		06/02/2010		10,487,089					0			168,792			0
210536	CENTENNIAL	CO		05/13/2010		4,878,794					0			24,953			0
210537	MOON TOWNSHIP	PA		07/29/2010		5,282,553					0			26,200			0
210540	BRECKSVILLE	OH		08/17/2010		11,688,101					0			57,560			0
210541	BRECKSVILLE	OH		08/17/2010		1,136,477					0			8,035			0
210542	HOUSTON	TX		11/05/2010		13,256,403					0			45,714			0
210543	MECHANICSVILLE	VA		08/05/2010		7,573,459					0			27,069			0
210544	SPOKANE	WA		09/14/2010		7,252,357					0			95,888			0
210545	JENSEN BEACH	FL		08/31/2010		11,355,022					0			42,422			0
210546	WEXFORD	PA		09/01/2010		7,044,461					0			56,404			0
210547	HUNTINGTON BEACH	CA		10/19/2010		4,381,021					0			15,765			0
210548	COLUMBUS	OH		11/24/2010		8,788,103					0			70,482			0

SCHEDULE B - PART 3

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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
210549	GREAT NECK	NY		12/22/2010		5,059,077					0			27,257			0
210550	KATY	TX		04/06/2011		14,028,094					0			76,657			0
210551	W CONSHOHOCKEN	PA		02/07/2011		10,706,694					0			43,311			0
210552	KNOXVILLE	TN		12/30/2010		8,040,858					0			44,049			0
210553	PLANT CITY	FL		02/02/2011		7,783,834					0			31,884			0
210554	CYPRESS	TX		03/03/2011		11,655,408					0			52,645			0
210556	BUFFALO GROVE	IL		07/07/2011		5,841,056					0			30,270			0
210557	WOODLAWN	MD		03/30/2011		6,683,388					0			35,314			0
210558	ROCHESTER HILLS	MI		06/02/2011		6,919,550					0			130,136			0
210560	S PASADENA	CA		03/31/2011		8,485,110					0			43,340			0
210561	LOUISVILLE	KY		06/15/2011		12,144,053					0			63,887			0
210562	INDIAN LAND	SC		06/29/2011		8,432,460					0			31,781			0
210563	JOHNSON CITY	TN		06/02/2011		10,673,596					0			53,801			0
210566	COLUMBUS	OH		07/21/2011		16,305,917					0			138,513			0
210567	OWINGS MILLS	MD		09/23/2011		16,610,178					0			89,096			0
210568	LEXINGTON	KY		10/06/2011		9,753,177					0			56,069			0
210570	TULSA	OK		09/01/2011		7,851,532					0			31,600			0
210572	HANOVER	MD		11/01/2011		10,465,629					0			57,421			0
210573	LEXINGTON	KY		10/31/2011		7,359,730					0			28,261			0
210574	ALBUQUERQUE	NM		10/17/2011		9,090,876					0			38,738			0
210575	SPRINGBORO	OH		11/14/2011		11,538,741					0			42,817			0
210577	LOVELAND	CO		12/08/2011		5,716,718					0			22,057			0
210578	KENNESAW	GA		10/31/2011		18,091,833					0			99,942			0
210579	WATAUGA	TX		11/30/2011		15,467,531					0			61,453			0
210580	WAUWATOSA	WI		12/28/2011		12,647,738					0			72,419			0
210584	STERLING HEIGHTS	MI		02/01/2012		4,407,298					0			29,368			0
210585	STERLING HEIGHTS	MI		02/01/2012		4,407,298					0			29,368			0
210586	COLUMBUS	OH		12/27/2011		6,083,912					0			47,937			0
210587	SAN DIEGO	CA		01/31/2012		11,550,148					0			47,229			0
210588	COLUMBUS	OH		02/15/2012		9,162,224					0			48,393			0
210589	BOULDER	CO		04/11/2012		15,950,000					0			59,586			0
210591	ALBUQUERQUE	NM		03/19/2012		14,101,261					0			58,298			0
210592	PLANO	TX		04/12/2012		13,381,844					0			52,934			0
210593	LEAGUE CITY	TX		05/01/2012		11,635,470					0			51,030			0
210594	SILVER SPRING	MD		04/20/2012		15,599,857					0			66,974			0
210597	ALISO VIEJO	CA		06/19/2012		11,125,701					0			46,279			0
210604	WESTERVILLE	OH		08/31/2012		11,753,208					0			48,395			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
210605	MILFORD	MI		05/31/2012		6,938,690					0			84,238			0
210606	WESTERVILLE	OH		08/31/2012		12,948,450					0			53,316			0
210607	BIG BEAR LAKE	CA		07/30/2012		6,964,239					0			27,836			0
210608	DALLAS	TX		08/02/2012		13,922,436					0			60,160			0
210609	BOYNTON BEACH	FL		09/20/2012		12,006,666					0			55,966			0
210610	ROLLING HILLS ESTATES	CA		10/10/2012		11,079,027					0			86,420			0
210613	TULSA	OK		10/04/2012		16,153,654					0			71,539			0
210614	NASHVILLE	TN		12/11/2012		13,200,000					0			77,215			0
210615	COLUMBIA	MO		12/10/2012		13,750,000					0			64,948			0
210616	NEWPORT BEACH	CA		01/15/2013							0			84,986			0
210617	NASHVILLE	TN		12/26/2012		14,500,000					0			81,597			0
210618	BELLBROOK	OH		12/26/2012		12,000,000					0			51,554			0
210619	PALM BEACH GARDENS	FL		02/11/2013							0			82,903			0
210621	GARNER	NC		12/31/2012		7,250,000					0			35,130			0
210622	LAJOLLA	CA		02/15/2013							0			83,228			0
210623	ROANOKE	TX		03/06/2013							0			60,888			0
210624	SANDY	UT		06/03/2013							0			42,970			0
210625	GREENWICH	CT		06/13/2013							0			24,427			0
210626	ASHBURN	VA		06/20/2013							0			41,864			0
210627	WESTERVILLE	OH		05/31/2013							0			102,425			0
210628	ROCHESTER HILLS	MI		05/28/2013							0			113,232			0
210630	VERONA	WI		06/19/2013							0			30,960			0
210631	JACKSONVILLE BEACH	FL		07/01/2013							0			59,614			0
210632	FULTON	MD		07/25/2013							0			11,442			0
210633	E SETAUKET	NY		06/27/2013							0			29,512			0
210635	GARDEN CITY	NY		07/31/2013							0			13,318			0
210405A	GREELEY	CO		05/05/2005		2,839,427					0			35,778			0
0299999. Total - Mortgages With Partial Repayments						1,202,513,202	0	0	0	0	0	0	0	8,584,314	0	0	0
0599999. Total Mortgages						1,217,768,163	0	0	0	0	0	0	14,797,557	23,381,871	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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
708900 00 6	Boston Financial Institutional Tax Cred	Boston	MA	Capital Distribution	02/06/1998	06/28/2013	79,554					0		79,554	79,554			0	79,554
708900 00 6	Boston Financial Institutional Tax Cred	Boston	MA	Capital Distribution	02/06/1998	09/19/2013	74,250					0		74,250	74,250			0	74,250
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	07/05/2013	1,004					0		1,004	1,004			0	
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	08/05/2013	1,003					0		1,003	1,003			0	
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	09/09/2013	1,003					0		1,003	1,003			0	
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							156,814	0	0	0	0	0	0	156,814	156,814	0	0	0	153,804
Any Other Class of Asset - Unaffiliated																			
LN3634 69 5	Energy Future Holdings-TXU Syndicated B	Dover	DE	Conversion	05/09/2013	06/10/2013	22,976		(2)			(2)		22,978	22,978			0	
3799999. Total - Any Other Class of Asset - Unaffiliated							22,976	0	(2)	0	0	(2)	0	22,978	22,978	0	0	0	0
3999999. Subtotal - Unaffiliated							179,790	0	(2)	0	0	(2)	0	179,792	179,792	0	0	0	153,804
4199999. Totals							179,790	0	(2)	0	0	(2)	0	179,792	179,792	0	0	0	153,804

Statement as of September 30, 2013 of the **Life Insurance Company of the Southwest**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
3620AS W5 4	Government National 4.000% 09/15/41		08/27/2013	BNP Paribas		16,728,706	15,943,964	51,375	1FE
36230K L4 1	Government National 4.000% 10/15/40		08/27/2013	Citigroup Global		42,779,156	40,912,523	131,829	1FE
38377R L6 0	Government Natl Mtg Assn 4.500% 12/20/40		08/07/2013	Nomura Securities		11,749,375	11,000,000	15,125	1FE
0599999.	Total - Bonds - U.S. Government					71,257,237	67,856,487	198,329	XXX
Bonds - U.S. Special Revenue and Special Assessment									
199098 BT 0	COLUMBUS-FRANKLIN CNTY 6.625% 08/15/27		08/12/2013	Tax Free Exchange		3,038,948	3,100,000		1FE
199098 BU 7	COLUMBUS-FRANKLIN CNTY 6.625% 08/15/27		08/12/2013	Tax Free Exchange		1,862,581	1,900,000		1FE
3136A1 SB 2	Federal Natl Mtg Assn R 4.000% 10/25/41		09/01/2013	Interest Capitalization		299,526	299,526		1FE
3136AF 3L 6	Federal Natl Mtg Assn R 3.000% 08/25/33		08/01/2013	Banc of America Securities		27,750,555	30,833,950	12,847	1FE
3136AF V7 6	Federal Natl Mtg Assn R 3.000% 08/25/33		08/01/2013	Barclays Capital		8,985,347	10,043,000	4,185	1FE
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		08/07/2013	BNP Paribas		35,108,477	33,601,653	41,069	1FE
31397F L8 3	FREDDIE MAC REMIC Ser 4.500% 03/15/37		09/01/2013	Interest Capitalization		181,829	181,829		1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					77,227,263	79,959,958	58,101	XXX
Bonds - Industrial and Miscellaneous									
01741R AF 9	Allegheny Technologies 5.875% 08/15/23		07/09/2013	Banc of America Securities		4,999,550	5,000,000		2FE
12673P AE 5	CA INC 4.500% 08/15/23		08/20/2013	Banc of America Securities		2,969,100	3,000,000	2,625	2FE
22003B AH 9	CORPORATE OFFICE PROP L 5.250% 02/15/24		09/09/2013	Wells Fargo Funds		9,878,300	10,000,000		2FE
22541Q 2D 3	CS First Boston Mtg Sec 2.615% 01/25/34		08/13/2013	Banc of America Securities		12,952,720	12,900,313	13,193	1FM
22541S RR 1	CSFB 2004-AR7 4A1 2004- 2.592% 11/25/34		07/25/2013	Citigroup Global		12,765,342	12,725,575	26,605	1FM
32051D 3J 9	First Horizon Asset Sec 2.316% 06/25/34		07/23/2013	MSDW Universal Funds		7,457,573	7,733,064	12,509	1FM
36877* AA 2	GENCONN ENRGY 4.730% 09/17/41		09/17/2013	Direct-Private Placement		17,000,000	17,000,000		2Z
49446R AK 5	Kimco Rlty Corp 3.125% 06/01/23		08/20/2013	Wells Fargo Funds		2,731,560	3,000,000	23,438	2FE
576434 CU 6	MASTR ALTERNATIVE LOANS 6.000% 03/25/33		08/19/2013	Banc of America Securities		12,269,311	11,712,946	40,995	1FM
615369 AC 9	Moodys Corporation 4.875% 02/15/24		08/07/2013	Banc of America Securities		2,982,930	3,000,000		2FE
61913P AR 3	MORTGAGEIT TRUST SERIES 1.437% 02/25/35		07/25/2013	Nomura Securities		151,420	164,141	190	1FM
749607 AC 1	RLI Corp 4.875% 09/15/23		09/25/2013	JP Morgan		6,979,980	7,000,000		2FE
756109 AP 9	REALTY INCOME CORP 4.650% 08/01/23		07/09/2013	Various		5,001,090	5,000,000		2FE
759468 AC 5	RELIANCE HOLDINGS USA 5.400% 02/14/22		08/20/2013	Goldman Sachs & Company		4,859,350	5,000,000	6,750	2FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 3.000% 05/25/43		07/16/2013	Greenwich Capital		8,346,874	8,915,219	13,373	1FE
81745F AB 2	SEQUOIA MORTGAGE TRUST 3.000% 07/25/42		07/23/2013	Credit Suisse		12,581,470	13,269,843	27,646	1FM
88643@ AP 1	Tidewater Inc 5.010% 09/30/23		09/30/2013	Direct-Private Placement		17,000,000	17,000,000		2Z
919794 AB 3	VALLEY NATIONAL BANCORP 5.125% 09/27/23		09/24/2013	Stifel Nicolaus and Co		9,975,200	10,000,000		2FE
92343V BR 4	Verizon Communications 5.150% 09/15/23		09/11/2013	JP Morgan		4,983,800	5,000,000		2FE
92553P AT 9	VIACOM INC 4.250% 09/01/23		08/20/2013	JP Morgan		2,931,900	3,000,000	1,417	2FE
94983E AH 6	WFMBS 2005-AR12 2A5 SER 2.640% 06/25/35		07/25/2013	JP Morgan		4,131,130	4,099,106	8,719	1FM
960386 AH 3	WABTEC 4.375% 08/15/23		08/20/2013	Banc of America Securities		2,987,430	3,000,000	5,469	2FE
966387 AH 5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/09/2013	Wells Fargo Funds		8,000,000	8,000,000		3FE
43474T AC 7	HOLCIM US FINANCE SARL 5.150% 09/12/23	F	09/05/2013	Greenwich Capital		4,965,200	5,000,000		2FE
67576G AA 5	ODBRCHT OFFSHRE DRLL FI 6.750% 10/01/22	F	07/30/2013	Various		15,034,520	15,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
893830 AY 5	Transocean Inc 6.500% 11/15/20	F	08/20/2013	Morgan Stanley DWD		3,280,890	3,000,000	53,083	2FE
K3752# AG 3	COPENHAGEN AIR No. A-29 4.010% 08/22/23	F	08/22/2013	Direct-Private Placement		2,500,000	2,500,000		2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					199,716,640	201,020,207	236,012	XXX
8399997.	Total - Bonds - Part 3					348,201,140	348,836,652	492,442	XXX
8399999.	Total - Bonds					348,201,140	348,836,652	492,442	XXX
Common Stocks - Industrial and Miscellaneous									
817270 33 3	Sentinel Group Fds Inc.		09/23/2013	Distribution	7,224.000	76,071	XXX		L
817270 34 1	Sentinel Group Fds Inc.		09/23/2013	Distribution	5,659.000	59,429	XXX		L
817270 35 8	Sentinel Group Fds Inc.		09/23/2013	Distribution	6,948.000	73,142	XXX		L
81728B 81 7	Sentinel Group Fds Inc.		09/23/2013	Distribution	1,129.000	21,888	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					230,530	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					230,530	XXX	0	XXX
9799999.	Total - Common Stocks					230,530	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					230,530	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					348,431,670	XXX	492,442	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3620AS W5 4	Government National 4.000% 09/15/41		09/01/2013	Paydown		102,698	102,698	107,753			(5,055)		(5,055)		102,698			0	342	09/15/2041	1FE
36225A PD 6	Government Natl Mtg Assn 7.500% 08/15/26		09/01/2013	Paydown		1,117	1,117	1,146	1,138		(21)		(21)		1,117			0	57	08/15/2026	1FE
36225A UH 1	Government Natl Mtg Assn 7.000% 06/15/27		09/01/2013	Paydown		3,207	3,207	3,238	3,230		(23)		(23)		3,207			0	152	06/15/2027	1FE
36230K L4 1	Government National 4.000% 10/15/40		09/01/2013	Paydown		490,333	490,333	512,704			(22,371)		(22,371)		490,333			0	1,634	10/15/2040	1FE
38373M 4Z 0	Government Natl Mtg Assn 1.577% 10/16/48		09/01/2013	Paydown				1,210,447	1,197,908		(1,197,908)		(1,197,908)					0	551,545	10/16/2048	1FE
38376G GN 4	Government Natl Mtg Assn 0.612% 12/16/43		09/01/2013	Paydown				182,073	178,002		(178,002)		(178,002)					0	59,963	12/16/2043	1FE
38376G ZX 1	Government Natl Mtg Assn 0.865% 04/16/37		09/01/2013	Paydown				682,299	656,199		(656,199)		(656,199)					0	138,998	04/16/2037	1FE
38377Y W4 8	Government National 5.916% 10/20/41		09/20/2013	Paydown				119,213			(186,669)		(186,669)					0	(66,754)	10/20/2041	1FE
585995 AA 1	Northeast 1985-1 FHA 8.581% 12/24/20		09/01/2013	Paydown		44,110	44,110	45,364	44,566		(456)		(456)		44,110			0	2,650	12/24/2020	1FE
0599999.	Total - Bonds - U.S. Government					641,465	641,465	2,864,237	2,081,043	0	(2,246,704)	0	(2,246,704)	0	641,465	0	0	0	688,587	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
199098 AQ 7	COLUMBUS-FRANKLIN CNTY 6.625% 08/15/27		08/12/2013	Tax Free Exchange		4,901,529	5,000,000	4,890,000	4,898,991		2,538		2,538		4,901,529			0	165,625	08/15/2027	1FE
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41		09/01/2013	Paydown		4,149,701	4,149,701	4,250,910	4,249,508		(99,806)		(99,806)		4,149,701			0	92,709	10/01/2041	1FE
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2013	Paydown		923,955	923,955	901,001	901,493		22,463		22,463		923,955			0	20,935	11/01/2040	1FE
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2013	Paydown		698,042	698,042	712,767	712,571		(14,528)		(14,528)		698,042			0	13,424	04/01/2042	1FE
3128MJ MB 3	Federal Home Loan Mtg C 4.500% 07/01/39		09/01/2013	Paydown		1,397,140	1,397,140	1,395,611	1,395,581		1,558		1,558		1,397,140			0	40,987	07/01/2039	1FE
3128MJ Q9 4	Federal Home Loan Mtg C 3.500% 03/01/42		09/01/2013	Paydown		979,654	979,654	1,008,125	1,007,499		(27,845)		(27,845)		979,654			0	22,047	03/01/2042	1FE
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2013	Paydown		138,130	138,130	141,907	141,902		(3,771)		(3,771)		138,130			0	2,770	11/01/2042	1FE
31292H X3 3	Federal Home Ln Mtg Cor 5.000% 08/01/33		09/01/2013	Paydown		516,554	516,554	534,109	533,421		(16,867)		(16,867)		516,554			0	17,142	08/01/2033	1FE
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2013	Paydown		73,448	73,448	72,759			689		689		73,448			0	895	01/01/2043	1FE
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39		09/01/2013	Paydown		2,019,912	2,019,912	1,986,457	1,987,022		32,890		32,890		2,019,912			0	59,880	06/01/2039	1FE
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40		09/01/2013	Paydown		2,268,390	2,268,390	2,347,783	2,346,079		(77,689)		(77,689)		2,268,390			0	73,829	04/01/2040	1FE
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40		09/01/2013	Paydown		2,710,944	2,710,944	2,793,967	2,792,358		(81,414)		(81,414)		2,710,944			0	68,503	09/01/2040	1FE
312942 H4 0	FREDDIE MAC A93851 4.000% 09/01/40		09/01/2013	Paydown		2,036,572	2,036,572	2,100,852	2,099,538		(62,965)		(62,965)		2,036,572			0	52,875	09/01/2040	1FE
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41		09/01/2013	Paydown		817,836	817,836	826,526	825,877		(8,041)		(8,041)		817,836			0	24,529	02/01/2041	1FE
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41		09/01/2013	Paydown		1,799,528	1,799,528	1,867,011	1,865,553		(66,025)		(66,025)		1,799,528			0	45,274	03/01/2041	1FE
312946 SU 1	FREDDIE MAC A97731 5.000% 03/01/41		09/01/2013	Paydown		1,148,476	1,148,476	1,204,285	1,203,618		(55,142)		(55,142)		1,148,476			0	35,322	03/01/2041	1FE
31296R PL 6	Federal Home Ln Mtg Cor 5.000% 12/01/33		09/01/2013	Paydown		544,071	544,071	562,221	561,524		(17,453)		(17,453)		544,071			0	17,940	12/01/2033	1FE
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42		09/01/2013	Paydown		717,874	717,874	717,874	717,874				0		717,874			0	14,380	03/01/2042	1FE
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2013	Paydown		849,373	849,373	876,712	876,306		(26,933)		(26,933)		849,373			0	19,192	04/01/2042	1FE
3132HP Z7 2	Federal Home Ln Mtg Cor 3.000% 11/01/42		09/01/2013	Paydown		422,222	422,222	440,827			(18,604)		(18,604)		422,222			0	7,249	11/01/2042	1FE
3132J6 GQ 1	Federal Home Loan Mtg 2.500% 01/01/43		09/01/2013	Paydown		211,992	211,992	207,090			4,902		4,902		211,992			0	2,064	01/01/2043	1FE
31368H NW 9	Federal Natl Mtg Assn 4.000% 10/01/40		09/01/2013	Paydown		1,445,451	1,445,451	1,428,738	1,428,823		16,627		16,627		1,445,451			0	37,378	10/01/2040	1FE
3137AQ TW 8	Federal Home Ln Mtg Cor 4.000% 03/15/41		09/01/2013	Paydown		3,397,136	3,397,136	3,387,582	3,388,186		8,950		8,950		3,397,136			0	87,929	03/15/2041	1FE
31385X NR 4	Federal Natl Mtg Assn P 5.500% 10/01/33		09/01/2013	Paydown		369,890	369,890	382,720	382,313		(12,423)		(12,423)		369,890			0	13,439	10/01/2033	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
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)
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41		09/01/2013	Paydown		1,396,743	1,396,743	1,383,430	1,383,547		13,196		13,196		1,396,743			0	36,755	02/01/2041	1FE
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		09/01/2013	Paydown		2,395,553	2,395,553	2,418,759	2,418,017		(22,464)		(22,464)		2,395,553			0	54,304	11/01/2041	1FE
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42		09/01/2013	Paydown		1,124,713	1,124,713	1,153,710	1,153,503		(28,790)		(28,790)		1,124,713			0	21,500	08/01/2042	1FE
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		09/01/2013	Paydown		94,250	94,250	98,476			(4,227)		(4,227)		94,250			0	314	08/01/2043	1FE
31392G DB 8	Federal Natl Mtg Assn R 6.000% 12/25/32		09/01/2013	Paydown		238,604	238,604	244,495	244,124		(5,519)		(5,519)		238,604			0	9,575	12/25/2032	1FE
31393U L7 6	Federal Natl Mtg Assn R 5.500% 04/25/22		09/01/2013	Paydown		2,170,878	2,170,878	2,170,878	2,170,878				0		2,170,878			0	77,934	04/25/2022	1FE
31394U ZR 6	Federal Natl Mtg Assn R 6.000% 11/25/34		09/01/2013	Paydown		1,865,301	1,865,301	1,902,607	1,867,445		(2,143)		(2,143)		1,865,301			0	72,888	11/25/2034	1FE
31395N 4K 0	Federal Natl Mtg Assn R 6.000% 09/25/35		09/01/2013	Paydown		2,234,051	2,234,051	2,263,722	2,246,696		(12,645)		(12,645)		2,234,051			0	88,837	09/25/2035	1FE
31395N Y2 7	Federal Natl Mtg Assn R 6.500% 07/25/36		09/01/2013	Paydown		1,116,641	1,116,641	1,148,046	1,138,785		(22,144)		(22,144)		1,116,641			0	50,450	07/25/2036	1FE
31396C 7M 6	Federal Home Ln Mtg Cor 4.500% 10/15/25		09/01/2013	Paydown		742,960	742,960	736,227	739,756		3,204		3,204		742,960			0	21,712	10/15/2025	1FE
31396K B4 3	Federal Natl Mtg Assn R 6.500% 06/25/26		07/01/2013	Paydown		1,050,495	1,050,495	1,082,010	1,059,899		(9,404)		(9,404)		1,050,495			0	39,831	06/25/2026	1FE
31396K KS 0	Federal Natl Mtg Assn R 6.500% 08/25/36		09/01/2013	Paydown		1,617,033	1,617,033	1,650,181	1,651,072		(34,039)		(34,039)		1,617,033			0	70,569	08/25/2036	1FE
31396K ZX 3	Federal Natl Mtg Assn R 6.500% 09/25/36		09/01/2013	Paydown		3,523,115	3,523,115	3,593,577	3,532,952		(9,836)		(9,836)		3,523,115			0	150,113	09/25/2036	1FE
31396P K7 5	Federal Natl Mtg Assn R 6.500% 08/25/36		09/01/2013	Paydown		394,724	394,724	393,244	393,196		1,529		1,529		394,724			0	17,560	08/25/2036	1FE
31396Q GV 5	Federal Natl Mtg Assn R 4.500% 07/25/39		09/01/2013	Paydown		29,451	29,451	30,776	30,268		(818)		(818)		29,451			0	994	07/25/2039	1FE
31396Q Q9 3	Federal Natl Mtg Assn R 4.000% 09/25/29		09/01/2013	Paydown		3,636,692	3,636,692	3,436,674	3,494,968		141,724		141,724		3,636,692			0	94,425	09/25/2029	1FE
31396T AM 5	Federal Home Ln Mtg Cor 6.000% 08/15/34		08/01/2013	Paydown		1,055,392	1,055,392	1,076,830	1,062,159		(6,766)		(6,766)		1,055,392			0	39,189	08/15/2034	1FE
31396X FK 5	Federal Natl Mtg Assn R 6.500% 08/25/37		09/01/2013	Paydown		1,462,543	1,462,543	1,462,209	1,457,932		4,611		4,611		1,462,543			0	55,016	08/25/2037	1FE
31396Y F7 2	Federal Natl Mtg Assn R 4.500% 04/25/38		09/01/2013	Paydown		2,549,920	2,549,920	2,368,112	2,459,543		90,376		90,376		2,549,920			0	17,750	04/25/2038	1FE
31397A 5L 3	Federal Home Ln Mtg Cor 6.000% 08/15/36		09/01/2013	Paydown		726,455	726,455	735,990	731,965		(5,510)		(5,510)		726,455			0	28,793	08/15/2036	1FE
31397A GM 9	Federal Home Ln Mtg Cor 5.500% 08/15/36		09/01/2013	Paydown		4,237,966	4,237,966	4,471,054	4,329,433		(91,467)		(91,467)		4,237,966			0	155,087	08/15/2036	1FE
31397A RM 7	Federal Home Ln Mtg Cor 5.000% 08/15/36		09/01/2013	Paydown		3,176,378	3,176,378	3,107,513	3,141,886		34,492		34,492		3,176,378			0	51,946	08/15/2036	1FE
31398S MR 1	Federal Natl Mtg Assn R 5.821% 12/25/40		09/25/2013	Paydown				1,414,869			(1,414,869)		(1,414,869)					0	104,926	12/25/2040	1FE
31402C PL 0	Federal Natl Mtg Assn 5.000% 11/01/33		09/01/2013	Paydown		1,011,834	1,011,834	1,041,936	1,040,929		(29,096)		(29,096)		1,011,834			0	33,356	11/01/2033	1FE
31412P YR 6	Federal Natl Mtg Assn 4.000% 06/01/39		09/01/2013	Paydown		1,075,228	1,075,228	1,100,765	1,099,947		(24,718)		(24,718)		1,075,228			0	27,754	06/01/2039	1FE
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		09/01/2013	Paydown		270,607	270,607	268,028	268,103		2,504		2,504		270,607			0	7,670	01/01/2039	1FE
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		09/01/2013	Paydown		1,945,213	1,945,213	1,965,881	1,965,122		(19,909)		(19,909)		1,945,213			0	49,399	04/01/2039	1FE
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		09/01/2013	Paydown		788,619	788,619	783,443	783,505		5,113		5,113		788,619			0	18,635	11/01/2040	1FE
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		09/01/2013	Paydown		1,117,223	1,117,223	1,133,632	1,133,161		(15,938)		(15,938)		1,117,223			0	32,234	05/01/2040	1FE
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		09/01/2013	Paydown		623,636	623,636	646,827	646,476		(22,840)		(22,840)		623,636			0	14,854	11/01/2041	1FE
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		09/01/2013	Paydown		2,572,615	2,572,615	2,637,132	2,635,656		(63,041)		(63,041)		2,572,615			0	57,786	11/01/2041	1FE
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		09/01/2013	Paydown		1,863,298	1,863,298	1,949,766	1,947,244		(83,946)		(83,946)		1,863,298			0	40,824	08/01/2042	1FE
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2013	Paydown		385,347	385,347	394,740	394,687		(9,340)		(9,340)		385,347			0	6,282	11/01/2042	1FE
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2013	Paydown		1,119,390	1,119,390	1,143,177	1,142,489		(23,099)		(23,099)		1,119,390			0	37,242	07/01/2039	1FE
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		09/01/2013	Paydown		1,401,984	1,401,984	1,400,232	1,400,226		1,758		1,758		1,401,984			0	26,637	02/01/2042	1FE
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42		09/01/2013	Paydown		1,235,750	1,235,750	1,233,523	1,233,520		2,230		2,230		1,235,750			0	24,067	03/01/2042	1FE

SCHEDULE D - PART 4

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31418A N6 1	Federal Natl Mtg Assn 2.500% 12/01/42		09/01/2013	Paydown		850,129	850,129	859,162	859,090		(8,961)		(8,961)		850,129			0	13,604	12/01/2042	1FE
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2013	Paydown		584,462	584,462	553,823	554,708		29,754		29,754		584,462			0	13,403	09/01/2040	1FE
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		09/01/2013	Paydown		1,358,618	1,358,618	1,268,609	1,270,564		88,053		88,053		1,358,618			0	30,707	09/01/2040	1FE
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		09/01/2013	Paydown		553,439	553,439	544,964	545,170		8,268		8,268		553,439			0	14,179	08/01/2040	1FE
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		09/01/2013	Paydown		574,278	574,278	565,484	565,736		8,542		8,542		574,278			0	15,106	09/01/2040	1FE
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		09/01/2013	Paydown		1,309,516	1,309,516	1,234,219	1,235,647		73,870		73,870		1,309,516			0	26,806	09/01/2040	1FE
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		09/01/2013	Paydown		686,910	686,910	664,478	664,923		21,987		21,987		686,910			0	15,655	09/01/2040	1FE
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		09/01/2013	Paydown		717,551	717,551	728,090	727,967		(10,416)		(10,416)		717,551			0	16,330	10/01/2040	1FE
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		09/01/2013	Paydown		1,829,451	1,829,451	1,819,984	1,820,131		9,320		9,320		1,829,451			0	41,179	11/01/2040	1FE
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		09/01/2013	Paydown		187,794	187,794	182,865	182,994		4,800		4,800		187,794			0	4,650	12/01/2040	1FE
911760 TN 6	US Dept Veterans Affair 0.823% 05/15/33		09/01/2013	Paydown				100,045	98,417		(98,417)		(98,417)					0	14,563	05/15/2033	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					95,440,570	95,539,041	97,602,028	95,240,473	0	(2,033,920)	0	(2,033,920)	0	95,440,570	0	0	0	2,779,707	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		09/30/2013	Redemption 100.0000		63,500	63,500	63,500	63,500				0		63,500			0	3,272	06/30/2022	4
00113* AA 2	AEP Generating Company 6.330% 09/30/37		09/30/2013	Redemption 100.0000		148,760	148,760	148,760	148,760				0		148,760			0	9,417	09/30/2037	2
01877K AA 1	Alliance Pipeline LP 14 7.770% 06/30/15		07/01/2013	Redemption 100.0000		133,334	133,334	133,334	133,334				0		133,334			0	5,180	06/30/2015	1FE
04004# AA 2	Center Operating Company 8.200% 09/30/23		09/30/2013	Redemption 100.0000		21,923	21,923	21,923	21,923				0		21,923			0	1,348	09/30/2023	3FE
055921 AA 8	BMC Software Inc 7.250% 06/01/18		09/18/2013	Credit Suisse		3,971,020	3,764,000	4,047,017	3,962,431		(23,402)		(23,402)		3,939,030		31,990	31,990	235,460	06/01/2018	2FE
055921 AB 6	BMC Software Inc 4.250% 02/15/22		09/10/2013	Redemption 99.0000		7,920,000	8,000,000	8,024,940	8,023,606		(1,506)		(1,506)		8,022,100		(102,100)	(102,100)	563,611	02/15/2022	2FE
086516 AJ 0	Best Buy Co 144A 6.750% 07/15/13		07/15/2013	Maturity		10,000,000	10,000,000	10,005,250	10,000,729		(729)		(729)		10,000,000			0	725,000	07/15/2013	3FE
12532* AA 0	Burlington Northern San 5.660% 01/15/23		07/15/2013	Redemption 100.0000		19,333	19,333	19,333	19,333				0		19,333			0	1,094	01/15/2023	1
12532@ AA 8	Burlington Northern San 5.660% 01/15/23		07/15/2013	Redemption 100.0000		19,333	19,333	19,333	19,333				0		19,333			0	1,094	01/15/2023	1
12533# AA 5	Burlington Northern San 5.660% 01/15/23		07/15/2013	Redemption 100.0000		28,999	28,999	28,999	28,999				0		28,999			0	1,641	01/15/2023	1
12533* AA 9	Burlington Northern San 5.660% 01/15/23		07/15/2013	Redemption 100.0000		21,266	21,266	21,266	21,266				0		21,266			0	1,204	01/15/2023	1
12533@ AA 7	Burlington Northern San 5.660% 01/15/23		07/15/2013	Redemption 100.0000		15,466	15,466	15,466	15,466				0		15,466			0	875	01/15/2023	1
126410 LM 9	CSX Equipment Trust Cer 6.251% 01/15/23		07/15/2013	Redemption 100.0000		234,599	234,599	234,599	234,599				0		234,599			0	14,665	01/15/2023	1FE
17310R AB 5	CITIGROUP MORTGAGE LOAN 0.349% 11/25/36		09/25/2013	Paydown		167,642	167,642	162,194			5,448		5,448		167,642			0	260	11/25/2036	4FE
22541Q 2D 3	CS First Boston Mtg Sec 2.615% 01/25/34		09/01/2013	Paydown		43,562	43,562	43,739			(177)		(177)		43,562			0	95	01/25/2034	1FM
22541S RR 1	CSFB 2004-AR7 4A1 2004- 2.592% 11/25/34		09/01/2013	Paydown		439,660	439,660	441,034			(1,374)		(1,374)		439,660			0	1,323	11/25/2034	1FM
23245C AC 4	Countrywide Asset-Backe 0.284% 07/25/37		09/25/2013	Paydown		1,066,735	1,066,735	1,026,566			40,169		40,169		1,066,735			0	1,162	07/25/2037	2FM
23245C AC 4	Countrywide Asset-Backe 0.284% 07/25/37		07/25/2013	Paydown		270,077	270,077	259,907			10,170		10,170		270,077			0	202	07/25/2037	3FM
24702R AE 1	Dell Inc 5.650% 04/15/18		09/16/2013	UBS		7,960,000	8,000,000	7,746,987	7,835,919		18,890		18,890		7,854,809		105,191	105,191	418,885	04/15/2018	3FE
25201* AB 0	DEWEY & LEBOUF Series B 5.390% 04/16/15		09/26/2013	Redemption 75.0000		453,359	604,479	453,359	362,687	90,672			90,672		453,359			0		04/16/2015	6
281023 AU 5	Edison Mission Energy 7.000% 05/15/17		07/18/2013	Cantor Fitzgerald		3,100,000	5,000,000	2,687,500	2,687,500				0		2,687,500		412,500	412,500		05/15/2017	6FE
291228 AA 2	Emigrant Bancorp 144A 6.250% 06/15/14		08/05/2013	Sandler ONeil		1,500,000	1,500,000	1,484,265	1,497,047		1,191		1,191		1,498,238		1,762	1,762	60,677	06/15/2014	5FE
29364D AN 0	Entergy Arkansas 5.400% 08/01/13		08/01/2013	Maturity		3,000,000	3,000,000	2,999,790	2,999,984		16		16		3,000,000			0	162,000	08/01/2013	1FE

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29587# AF 3	Ernst & Young LLP Serie 7.660% 07/25/17		07/25/2013	Redemption 100.0000		999,648	999,648	1,068,024	1,037,705		(8,057)		(8,057)		1,029,648		(30,000)	(30,000)	76,573	07/25/2017	1
30256Y AA 1	FPL Energy Marcus Hook 7.590% 07/10/18		07/10/2013	Redemption 100.0000		23,800	23,800	23,800	23,800				0		23,800			0	1,806	07/10/2018	3FE
30257F AA 1	FPL Energy National Win 6.125% 03/25/19		09/25/2013	Redemption 100.0000		95,920	95,920	95,021	95,422		49		49		95,471		449	449	5,875	03/25/2019	4FE
30257G AA 9	FPL Energy National Win 5.608% 03/10/24		09/10/2013	Redemption 100.0000		320,560	320,560	322,982	322,282		(78)		(78)		322,204		(1,644)	(1,644)	17,977	03/10/2024	3FE
319963 AY 0	First Data Corp 144A 8.250% 01/15/21		09/17/2013	Morgan Stanley DWD		699,275	674,000	679,219	678,564		(301)		(301)		678,263		21,012	21,012	65,645	01/15/2021	5FE
319963 BB 9	First Data Corp 12.625% 01/15/21		09/17/2013	Morgan Stanley DWD		748,140	674,000	654,666	657,083		915		915		657,998		90,142	90,142	100,456	01/15/2021	5FE
32051D 3J 9	First Horizon Asset Sec 2.316% 06/25/34		09/01/2013	Paydown		80,354	80,354	77,492			2,863		2,863		80,354			0	188	06/25/2034	1FM
35669# AA 2	Freeport LNG Developmen 6.500% 12/19/25		09/30/2013	Redemption 100.0000		61,980	61,980	61,980	61,980				0		61,980			0	3,022	06/30/2025	2FE
361477 AA 0	GATX CORP 9.000% 11/15/13		07/01/2013	Call 0.0000		(19)							0				(19)	(19)	91,232	11/15/2013	2FE
36225* AA 1	GSA IRS LEASE Note A-21 5.930% 09/11/30		09/11/2013	Redemption 100.0000		82,133	82,133	82,133	82,133				0		82,133			0	3,252	09/11/2030	1
36804P AF 3	GATX Financial 144A 5.697% 01/02/25		07/02/2013	Redemption 100.0000		39,737	39,737	39,737	39,737				0		39,737			0	2,264	01/02/2025	2FE
382388 AV 8	Goodrich Corporation 6.125% 03/01/19		08/23/2013	Call 100.0000		10,350,000	10,350,000	10,269,684	10,295,107		4,764		4,764		10,299,871		50,129	50,129	2,685,741	03/01/2019	1FE
42208@ AA 8	HD Salem (Home Depot) N 6.250% 11/30/30		09/30/2013	Redemption 100.0000		70,368	70,368	70,368	70,368				0		70,368			0	2,933	11/30/2030	1
42346# AE 1	HELMERICH PAYNE 6.100% 07/21/16		07/21/2013	Redemption 100.0000		600,000	600,000	600,000	600,000				0		600,000			0	36,600	07/21/2016	2
43739E AJ 6	HOMEBANC MORTGAGE TRUST 0.924% 12/25/34		09/25/2013	Paydown		512,616	512,616	460,714			51,902		51,902		512,616			0	813	12/25/2034	1FM
43739E BJ 5	HOMEBANC MORTGAGE TRUST 0.424% 07/25/35		09/25/2013	Paydown		311,975	311,975	277,267			34,707		34,707		311,975			0	215	07/25/2035	1FM
44416* AA 4	HUDSON TRANS LLC 5.520% 05/31/33		08/30/2013	Redemption 100.0000		685,847	685,847	685,847	685,847				0		685,847			0	26,451	05/31/2033	2
44416* BB 1	HUDSON TRANS LLC 4.370% 05/31/33		08/30/2013	Redemption 100.0000		207,234	207,234	207,234	207,234				0		207,234			0	6,327	05/31/2033	2Z
44416* CC 8	HUDSON TRANS LLC 4.150% 05/31/33		08/30/2013	Redemption 100.0000		348,680	348,680	348,680	348,680				0		348,680			0	10,110	05/31/2033	2Z
44416* DD 5	HUDSON TRANS LLC 4.030% 05/31/33		08/30/2013	Redemption 100.0000		157,893	157,893	157,893	157,893				0		157,893			0	4,446	05/31/2033	2Z
44416* EE 2	HUDSON TRANS LLC 3.830% 05/31/33		08/30/2013	Redemption 100.0000		141,446	141,446	141,446	141,446				0		141,446			0	3,785	05/31/2033	2Z
44416* FF 8	HUDSON TRANS LLC 3.710% 05/31/33		08/30/2013	Redemption 100.0000		577,296	577,296	577,296	577,296				0		577,296			0	14,964	05/31/2033	2Z
44416* GG 5	HUDSON TRANS LLC 3.750% 05/31/33		08/30/2013	Redemption 100.0000		154,603	154,603	154,603	154,603				0		154,603			0	4,051	05/31/2033	2Z
46632H AP 6	JP Morgan Chase Com Mtg 6.196% 02/15/51		09/20/2013	KGS Alpha		1,381,250	5,000,000	1,120,600	1,121,224		201,952		201,952		1,323,176		58,074	58,074	202,493	02/15/2051	4FM
48203@ AA 0	Dominion Resources Juni 5.030% 08/15/13		08/15/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	125,750	08/15/2013	2
49228R AC 7	Kern River Funding Corp 6.676% 07/31/16		09/30/2013	Redemption 100.0000		117,647	117,647	118,908	118,068		(66)		(66)		118,002		(355)	(355)	4,909	07/31/2016	1FE
49238# AA 5	Kerr-McGee BoomVang 7.370% 01/30/19		07/30/2013	Redemption 100.0000		95,458	95,458	95,458	95,458				0		95,458			0	7,035	01/30/2019	2
49238# AB 3	Kerr-McGee BoomVang 7.370% 01/30/19		07/30/2013	Redemption 100.0000		48,364	48,364	48,364	48,364				0		48,364			0	3,564	01/30/2019	2
49240# AA 1	Kerr-McGee Nansen Platf 7.270% 01/30/20		07/30/2013	Redemption 100.0000		45,985	45,985	45,985	45,985				0		45,985			0	3,343	01/30/2020	2
52467@ AJ 4	Stop & Shop 7.539% 11/15/26		09/15/2013	Redemption 100.0000		31,779	31,779	32,107	32,019		(9)		(9)		32,010		(231)	(231)	1,596	11/15/2026	2FE
55277J AC 2	MF GLOBAL HLDGS LTD 6.250% 08/08/16		09/13/2013	Various		1,328,750	2,500,000	868,500	870,871				0		870,871		457,879	457,879		08/08/2016	6FE
56081# AG 5	MAJOR LEAG BASEB 7.500% 12/15/14		09/15/2013	Redemption 100.0000		2,400,000	2,400,000	2,400,000	2,400,000				0		2,400,000			0	412,994	12/15/2014	1FE
574754 AB 3	Mashantucket West Pequo 6.570% 09/01/13		09/01/2013	Maturity		1,700,000	1,700,000	1,584,930	1,691,347		8,653		8,653		1,700,000			0	111,690	09/01/2013	1FE
576434 CU 6	MASTR ALTERNATIVE LOANS 6.000% 03/25/33		09/01/2013	Paydown		287,921	287,921	301,597			(13,676)		(13,676)		287,921			0	1,440	03/25/2033	1FM

Statement as of September 30, 2013 of the **Life Insurance Company of the Southwest**

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)
61913P AR 3	MORTGAGEIT TRUST SERIES 1.437% 02/25/35		09/01/2013	Paydown		957,283	957,283	931,661			25,622		25,622		957,283			0	2,047	02/25/2035	1FM
64079* AB 8	Neptune Regional 6.210% 06/30/27		09/30/2013	Redemption 100.0000		44,294	44,294	44,294	44,294				0		44,294			0	2,063	06/30/2027	2FE
693659 AC 8	PVNGS II Funding Arizon 8.000% 12/30/15		07/01/2013	Redemption 100.0000		485	485	524	1,067		(578)		(578)		489		(5)	(5)	6,680	12/30/2015	2FE
698465 BJ 9	Panhandle Eastn Pipe Li 6.050% 08/15/13		08/15/2013	Maturity		7,500,000	7,500,000	7,512,700	7,501,014		(1,014)		(1,014)		7,500,000			0	453,750	08/15/2013	2FE
713448 BK 3	Pepsico Inc 3.750% 03/01/14		08/26/2013	Call 100.0000		125,000	125,000	128,043	125,809		(446)		(446)		125,363		(363)	(363)	6,787	03/01/2014	1FE
72447X AB 3	Pitney Bowes Inc 5.250% 01/15/37		08/09/2013	Seaport Group		6,857,500	6,500,000	6,458,205	6,463,148		483		483		6,463,631		393,869	393,869	368,740	01/15/2037	2FE
771196 AS 1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2013	Call 100.0000		1,289,000	1,289,000	1,268,737	1,275,125		1,236		1,236		1,276,360		12,640	12,640	100,097	03/01/2019	1FE
776696 AB 2	Roper Industries Inc 6.625% 08/15/13		08/15/2013	Maturity		7,000,000	7,000,000	7,020,720	7,002,959		(2,959)		(2,959)		7,000,000			0	463,750	08/15/2013	2FE
786514 BS 7	Safeway Inc 3.950% 08/15/20		09/17/2013	JP Morgan		8,734,680	9,000,000	8,612,680	8,674,906		25,923		25,923		8,700,829		33,851	33,851	390,063	08/15/2020	2FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 3.000% 05/25/43		09/01/2013	Paydown		104,178	104,178	97,537			6,641		6,641		104,178			0	335	05/25/2043	1FE
81745F AB 2	SEQUOIA MORTGAGE TRUST 3.000% 07/25/42		09/01/2013	Paydown		262,376	262,376	248,765			13,611		13,611		262,376			0	708	07/25/2042	1FM
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 08/01/22		08/01/2013	Redemption 100.0000		131,625	131,625	116,300	119,295		526		526		119,822		11,804	11,804	8,095	08/01/2022	1FE
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22		07/02/2013	Redemption 100.0000		3,841	3,841	3,841	3,841				0		3,841			0	209	01/02/2022	1
88031V AA 7	Tenaska Gateway Partner 6.052% 12/30/23		09/30/2013	Redemption 100.0000		158,081	158,081	158,081	158,081				0		158,081			0	5,979	12/30/2023	2FE
88642@ AD 9	Tidewater Inc Ser D 4.440% 07/30/13		07/30/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	177,600	07/30/2013	2
88732J AK 4	Time Warner Cable Inc 6.200% 07/01/13		07/01/2013	Maturity		1,500,000	1,500,000	1,496,820	1,499,644		356		356		1,500,000			0	93,000	07/01/2013	2FE
90783W AA 1	UNP RR CO 2006 PASS TRS 5.866% 07/02/30		07/02/2013	Redemption 100.0000		136,474	136,474	134,618	134,813		28		28		134,841		1,633	1,633	8,006	07/02/2030	1FE
94983E AH 6	WFMBS 2005-AR12 2A5 SER 2.640% 06/25/35		09/01/2013	Paydown		206,412	206,412	208,025			(1,613)		(1,613)		206,412			0	617	06/25/2035	1FM
06849T AA 6	Barrick Gold Finance Co 6.125% 09/15/13	A	09/15/2013	Maturity		5,000,000	5,000,000	4,998,900	4,999,834		166		166		5,000,000			0	306,250	09/15/2013	2FE
884903 AT 2	Thomson Corporation 5.250% 08/15/13	A	08/15/2013	Maturity		5,000,000	5,000,000	4,978,400	4,998,312		1,688		1,688		5,000,000			0	262,500	08/15/2013	1FE
92658T AM 0	Videotron LTEE 9.125% 04/15/18	A	07/02/2013	Call 104.5630		1,112,550	1,064,000	1,162,420	1,117,315		(7,690)		(7,690)		1,109,625		2,926	2,926	53,130	04/15/2018	3FE
00182E AJ 8	ANZ NATIONAL INTL NZ 6.200% 07/19/13	F	07/19/2013	Maturity		125,000	125,000	131,714	125,997		(997)		(997)		125,000			0	7,750	07/19/2013	1FE
1912EQ AC 6	Coca Cola HBC Finance B 5.125% 09/17/13	F	09/17/2013	Maturity		4,000,000	4,000,000	3,963,320	3,996,744		3,256		3,256		4,000,000			0	205,000	09/17/2013	2FE
25156P AK 9	Deutsche Telekom Int Fi 5.875% 08/20/13	F	08/20/2013	Maturity		5,000,000	5,000,000	4,991,850	4,998,834		1,166		1,166		5,000,000			0	293,750	08/20/2013	2FE
45324Q AC 0	ING Bank NV 3.900% 03/19/14	F	07/02/2013	Redemption 102.6660		51,333	50,000	51,917	50,523		(213)		(213)		50,310		1,023	1,023	1,533	03/19/2014	1FE
45687A AE 2	INGERSOLL-RAND GL HLD C 9.500% 04/15/14	F	07/17/2013	Call 100.0000		4,425,000	4,425,000	4,503,715	4,448,697		(9,657)		(9,657)		4,439,040		(14,040)	(14,040)	608,383	04/15/2014	2FE
654902 AB 1	Nokia Corp ADR 5.375% 05/15/19	F	09/18/2013	Various		16,169,375	15,500,000	15,915,025	15,801,455		(28,740)		(28,740)		15,772,715		396,660	396,660	687,403	05/15/2019	4FE
81775# AB 5	SES Global Series B 5.830% 09/30/15	F	09/30/2013	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	58,300	09/30/2015	2
878520 AA 3	Technicolor Series A-1 9.350% 03/31/16	F	07/12/2013	Redemption 100.0000		1,047,020	1,047,020	973,728	1,008,448		6,248		6,248		1,014,696		32,324	32,324	52,211	03/31/2016	4
3899999.	Total - Bonds - Industrial & Miscellaneous					151,246,715	157,089,981	148,874,136	144,287,087	90,672	365,357	0	456,029	0	149,279,615	0	1,967,101	1,967,101	10,872,741	XXX	XXX
8399997.	Total - Bonds - Part 4					247,328,750	253,270,487	249,340,401	241,608,603	90,672	(3,915,267)	0	(3,824,595)	0	245,361,650	0	1,967,101	1,967,101	14,341,035	XXX	XXX
8399999.	Total - Bonds					247,328,750	253,270,487	249,340,401	241,608,603	90,672	(3,915,267)	0	(3,824,595)	0	245,361,650	0	1,967,101	1,967,101	14,341,035	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
EI2666 18 4	Technicolor	F	09/12/2013	Bloomberg-GBook	276,495.000	1,347,301	XXX	406,365	693,082	(269,208)			(269,208)	(17,509)	424,144	17,779	923,157	940,936		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					1,347,301	XXX	406,365	693,082	(269,208)	0	0	(269,208)	(17,509)	424,144	17,779	923,157	940,936	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					1,347,301	XXX	406,365	693,082	(269,208)	0	0	(269,208)	(17,509)	424,144	17,779	923,157	940,936	0	XXX	XXX

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)
9799999.	Total - Common Stocks					1,347,301	...........XXX........	406,365	693,082	.....(269,208)	0	0	.......(269,208)	.....(17,509)	424,144	17,779	923,157	940,936	0	......XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks					1,347,301	...........XXX........	406,365	693,082	.....(269,208)	0	0	.......(269,208)	.....(17,509)	424,144	17,779	923,157	940,936	0	......XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks					248,676,051	...........XXX........	249,746,766	242,301,685	.....(178,536)	..(3,915,267)	0	....(4,093,803)	.....(17,509)	245,785,794	17,779	..2,890,258	..2,908,037	14,341,035	......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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																						
Russell 2000 OTC Call Option 9RG000DI RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	7,949		842.8600	562,153			1,834,464		1,834,464	1,352,357						0001
Russell 2000 OTC Call Option 9RG000DK RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	7,047		823.0900	488,991			1,764,217		1,764,217	1,252,069						0001
Russell 2000 OTC Call Option 9RG000DM RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2012	10/21/2013	5,481		821.0000	383,944			1,394,586		1,394,586	983,494						0001
Russell 2000 OTC Call Option 9RG000DO RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/26/2012	10/28/2013	6,640		813.2500	455,770			1,726,833		1,726,833	1,193,342						0001
Russell 2000 OTC Call Option 9RG000DQ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	11/07/2012	11/07/2013	6,961		804.5200	469,311			1,868,376		1,868,376	1,263,444						0001
Russell 2000 OTC Call Option 9RG000DS RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2012	11/14/2013	5,691		773.2000	379,305			1,715,043		1,715,043	1,097,807						0001
Russell 2000 OTC Call Option 9RG000DU RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2012	11/21/2013	4,509		798.3800	287,990			1,110,702		1,110,702	753,959						0001
Russell 2000 OTC Call Option 9RG000DW RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/28/2012	11/27/2013	5,900		813.5000	374,827			1,370,157		1,370,157	935,998						0001
Russell 2000 OTC Call Option 9RG000DY RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/07/2012	12/06/2013	5,229		822.2700	336,225			1,172,812		1,172,812	796,296						0001
Russell 2000 OTC Call Option 9RG000EA RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/14/2012	12/13/2013	6,920		823.7500	450,354			1,544,198		1,544,198	1,050,677						0001
Russell 2000 OTC Call Option 9RG000EC RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2012	12/20/2013	4,364		847.9200	284,926			878,735		878,735	595,142						0001
Russell 2000 OTC Call Option 9RG000EE RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/28/2012	12/27/2013	4,567		832.1000	311,241			984,600		984,600	664,109						0001
Russell 2000 OTC Call Option 9PG834IC RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/07/2013	01/07/2014	3,768		875.8000		250,158		670,063		670,063	419,906						0001
Russell 2000 OTC Call Option 9RG000EI RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2013	01/14/2014	3,863		880.1000		257,044		672,085		672,085	415,041						0001
Russell 2000 OTC Call Option 9RG000EK RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2013	01/21/2014	2,240		892.8000		236,992		416,030		416,030	179,038						0001
Russell 2000 OTC Call Option 9RG000EM RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2013	01/28/2014	4,301		906.7100		260,512		746,900		746,900	486,388						0001
Russell 2000 OTC Call Option 9RG000EO RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2013	02/07/2014	3,083		908.1000		190,930		470,651		470,651	279,721						0001
Russell 2000 OTC Call Option 9RG000EQ RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2013	02/14/2014	5,846		923.7600		350,994		935,672		935,672	584,679						0001
Russell 2000 OTC Call Option 9RG000ES RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	2,872		905.4000		140,154		507,400		507,400	367,247						0001
Russell 2000 OTC Call Option 9RG000EU RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	4,720		911.1100		288,109		812,297		812,297	524,188						0001
Russell 2000 OTC Call Option 9RG000EW RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	5,457		934.5700		336,588		832,150		832,150	495,562						0001
Russell 2000 OTC Call Option 9RG000EY RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2013	03/14/2014	5,561		953.0700		341,334		672,881		672,881	331,547						0001

SCHEDULE DB - PART A - SECTION 1

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

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Russell 2000 OTC Call Option 9RG000FA RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/21/2013	03/21/2014	5,615		943.9200		346,109		804,844		804,844	458,735						0001
Russell 2000 OTC Call Option 9RG000FC RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/28/2013	03/28/2014	6,621		951.5400		419,573		910,850		910,850	491,278						0001
Russell 2000 OTC Call Option 9RG000FE RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	5,957		923.2800		387,741		963,705		963,705	575,964						0001
Russell 2000 OTC Call Option 9RG000FG RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/12/2013	04/14/2014	6,364		942.8500		411,624		836,102		836,102	424,479						0001
Russell 2000 OTC Call Option 9RG000FI RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/19/2013	04/21/2014	4,603		912.5000		308,309		712,360		712,360	404,051						0001
Russell 2000 OTC Call Option 9RG000FK RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/26/2013	04/28/2014	5,453		935.2500		357,499		753,114		753,114	395,615						0001
Russell 2000 OTC Call Option 9RG000FM RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/07/2013	05/07/2014	5,993		967.8200		379,896		777,227		777,227	397,331						0001
Russell 2000 OTC Call Option 9RG000FO RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/14/2013	05/14/2014	6,795		985.9600		465,593		795,045		795,045	329,452						0001
Russell 2000 OTC Call Option 9RG000FQ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/21/2013	05/21/2014	3,905		998.7800		274,170		424,780		424,780	150,610						0001
Russell 2000 OTC Call Option 9RG000FS RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	05/28/2013	05/28/2014	5,214		997.3500		387,400		521,504		521,504	134,104						0001
Russell 2000 OTC Call Option 9RG000FU RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/07/2013	06/06/2014	5,265		987.6200		394,664		561,723		561,723	167,058						0001
Russell 2000 OTC Call Option 9RG000FW RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/14/2013	06/13/2014	5,604		981.3800		432,685		625,070		625,070	192,385						0001
Russell 2000 OTC Call Option 9RG000FY RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	4,877		963.6800		374,115		670,579		670,579	296,465						0001
Russell 2000 OTC Call Option 9RG000GA RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	6,752		977.4800		504,915		862,928		862,928	358,013						0001
Russell 2000 OTC Call Option 9RG000GC RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/05/2013	07/07/2014	4,874		1,005.0000		371,448		533,817		533,817	162,370						0001
Russell 2000 OTC Call Option 9RG000GE RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/12/2013	07/14/2014	7,043		1,037.0000		529,986		581,822		581,822	51,836						0001
Russell 2000 OTC Call Option 9RG000GG RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/19/2013	07/21/2014	4,855		1,050.0000		369,320		341,743		341,743	(27,576)						0001
Russell 2000 OTC Call Option 9RG000GI RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/26/2013	07/28/2014	5,913		1,049.0000		445,190		459,263		459,263	14,073						0001
Russell 2000 OTC Call Option 9RG000GK RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/07/2013	08/07/2014	7,565		1,044.0000		572,746		616,472		616,472	43,726						0001
Russell 2000 OTC Call Option 9RG000GM RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/14/2013	08/14/2014	6,967		1,048.0000		521,968		610,734		610,734	88,767						0001
Russell 2000 OTC Call Option 9RG000GO RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/21/2013	08/21/2014	3,916		1,022.0000		298,830		314,220		314,220	15,390						0001
Russell 2000 OTC Call Option 9RG000GQ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/28/2013	08/28/2014	7,969		1,017.0000		602,695		862,571		862,571	259,875						0001
Russell 2000 OTC Call Option 9RG000GS RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	09/06/2013	09/05/2014	5,595		1,030.0000		489,563		567,336		567,336	77,773						0001

SCHEDULE DB - PART A - SECTION 1

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

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Russell 2000 OTC Call Option 9RG000GU RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/13/2013	09/12/2014	6,129		1,054.0000		481,249		535,705		535,705	54,456						0001
Russell 2000 OTC Call Option 9RG000GW RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/20/2013	09/19/2014	4,409		1,073.0000		346,812		349,388		349,388	2,576						0001
Russell 2000 OTC Call Option 9RG000GY RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	09/27/2013	09/26/2014	6,368		1,074.0000		700,480		498,526		498,526	(201,954)						0001
S&P 500 OTC Call Option 9PG833XY SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	10,678		1,461.0000	990,598			2,351,702		2,351,702	1,691,266						0001
S&P 500 OTC Call Option 9PG833YA SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	11,363		1,461.0000	1,054,146			2,502,566		2,502,566	1,799,762						0001
S&P 500 OTC Call Option 9PG833YE SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	11,200		1,429.0000	1,016,064			2,824,573		2,824,573	1,930,634						0001
S&P 500 OTC Call Option 9PG833YC SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	10,570		1,429.0000	958,910			2,665,691		2,665,691	1,822,035						0001
S&P 500 OTC Call Option 9PG833YS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	41,167		1,433.0000	3,770,074			10,165,436		10,165,436	6,988,156						0001
S&P 500 OTC Call Option 9PG833YK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	24,421		1,433.0000	2,236,475			6,030,318		6,030,318	4,145,499						0001
S&P 500 OTC Call Option 9PG833YW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	29,235		1,433.0000	2,677,341			7,219,047		7,219,047	4,962,682						0001
S&P 500 OTC Call Option 9PG833YG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	7,466		1,433.0000	683,736			1,843,592		1,843,592	1,267,364						0001
S&P 500 OTC Call Option 9PG833YO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	24,979		1,433.0000	2,287,577			6,168,106		6,168,106	4,240,220						0001
S&P 500 OTC Call Option 9PG833YM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	28,189		1,433.0000	2,581,549			6,960,757		6,960,757	4,785,122						0001
S&P 500 OTC Call Option 9PG833YI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	10,885		1,433.0000	996,848			2,687,851		2,687,851	1,847,744						0001
S&P 500 OTC Call Option 9PG833YQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	46,609		1,433.0000	4,268,452			11,509,238		11,509,238	7,911,943						0001
S&P 500 OTC Call Option 9PG833YU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/19/2012	10/21/2013	30,212		1,433.0000	2,766,815			7,460,300		7,460,300	5,128,529						0001
S&P 500 OTC Call Option 9PG833YY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/26/2012	10/28/2013	11,899		1,412.0000	1,098,754			3,193,772		3,193,772	2,123,579						0001
S&P 500 OTC Call Option 9PG833ZA SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/26/2012	10/28/2013	11,332		1,412.0000	1,038,351			3,044,536		3,044,536	2,018,340						0001
S&P 500 OTC Call Option 9PG833ZC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	11/07/2012	11/07/2013	12,119		1,395.0000	1,103,556			3,445,966		3,445,966	2,224,668						0001
S&P 500 OTC Call Option 9PG833ZE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	11/07/2012	11/07/2013	12,262		1,395.0000	1,116,578			3,486,627		3,486,627	2,250,918						0001
S&P 500 OTC Call Option 9PG833ZG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/14/2012	11/14/2013	21,911		1,355.0000	1,971,990			7,070,028		7,070,028	4,292,310						0001
S&P 500 OTC Call Option 9PG833ZW SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/21/2012	11/21/2013	35,010		1,391.0000	2,965,697			10,227,821		10,227,821	6,823,162						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG833ZI SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2012	11/21/2013	9,274		1,391.0000	792,092			2,666,764		2,666,764	1,687,489						0001
S&P 500 OTC Call Option 9PG833ZK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	31,991		1,391.0000	2,732,351			9,192,550		9,192,550	5,840,223						0001
S&P 500 OTC Call Option 9PG833ZY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	8,123		1,391.0000	693,785			2,334,128		2,334,128	1,482,921						0001
S&P 500 OTC Call Option 9PG833ZO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	20,704		1,391.0000	1,768,329			5,949,253		5,949,253	3,779,687						0001
S&P 500 OTC Call Option 9PG833ZU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	21,782		1,391.0000	1,860,401			6,259,014		6,259,014	3,976,485						0001
S&P 500 OTC Call Option 9PG833ZM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	39,539		1,391.0000	3,377,026			11,361,453		11,361,453	7,218,173						0001
S&P 500 OTC Call Option 9PG833ZQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	32,350		1,391.0000	2,763,014			9,295,708		9,295,708	5,905,761						0001
S&P 500 OTC Call Option 9PG833ZS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	38,604		1,391.0000	3,297,168			11,092,782		11,092,782	7,047,481						0001
S&P 500 OTC Call Option 9PG834AA SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/28/2012	11/27/2013	17,590		1,410.0000	1,497,964			4,840,064		4,840,064	3,230,654						0001
S&P 500 OTC Call Option 9PG834AC SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	12/07/2012	12/06/2013	18,405		1,418.0000	1,576,388			4,806,992		4,806,992	3,089,496						0001
S&P 500 OTC Call Option 9PG834DQ SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	25,359		1,546.0000		2,089,328		4,162,933		4,162,933	2,073,605						0001
S&P 500 OTC Call Option 9PG834DO SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	35,839		1,546.0000		2,952,775		5,891,215		5,891,215	2,938,440						0001
S&P 500 OTC Call Option 9PG834DK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	34,351		1,546.0000		2,851,477		5,352,615		5,352,615	2,501,138						0001
S&P 500 OTC Call Option 9PG834DG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	28,400		1,546.0000		2,346,408		4,410,950		4,410,950	2,064,542						0001
S&P 500 OTC Call Option 9PG834DM SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	19,149		1,546.0000		1,577,686		3,151,734		3,151,734	1,574,048						0001
S&P 500 OTC Call Option 9PG834DC SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	9,251		1,546.0000		764,318		1,436,821		1,436,821	672,503						0001
S&P 500 OTC Call Option 9PG834DS SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	32,087		1,546.0000		2,643,648		5,260,664		5,260,664	2,617,016						0001
S&P 500 OTC Call Option 9PG834DI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	37,327		1,546.0000		3,098,514		5,816,339		5,816,339	2,717,824						0001
S&P 500 OTC Call Option 9PG834DE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	20,701		1,546.0000		1,718,390		3,225,655		3,225,655	1,507,265						0001
S&P 500 OTC Call Option 9PG834DU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/28/2013	03/28/2014	10,133		1,569.0000		850,665		1,405,924		1,405,924	555,259						0001
S&P 500 OTC Call Option 9PG834DW SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2013	03/28/2014	12,172		1,569.0000		1,018,066		1,787,093		1,787,093	769,027						0001
S&P 500 OTC Call Option 9PG834EA SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	12,232		1,553.0000		1,060,147		1,869,199		1,869,199	809,051						0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9PG834DY SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2013	04/07/2014	10,816		1,553.0000		937,423		1,659,676		1,659,676	722,253						0001
S&P 500 OTC Call Option 9PG834EC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/12/2013	04/14/2014	10,385		1,589.0000		886,048		1,318,546		1,318,546	432,498						0001
S&P 500 OTC Call Option 9PG834EE SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/12/2013	04/14/2014	11,707		1,589.0000		989,593		1,492,846		1,492,846	503,253						0001
S&P 500 OTC Call Option 9PG834EW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	29,449		1,555.0000		2,628,912		4,517,507		4,517,507	1,888,594						0001
S&P 500 OTC Call Option 9PG834EU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	17,939		1,555.0000		1,601,415		2,751,861		2,751,861	1,150,446						0001
S&P 500 OTC Call Option 9PG834EQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	41,022		1,555.0000		3,662,034		6,292,817		6,292,817	2,630,783						0001
S&P 500 OTC Call Option 9PG834EI SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	16,975		1,555.0000		1,491,593		2,614,907		2,614,907	1,123,314						0001
S&P 500 OTC Call Option 9PG834EO SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	27,070		1,555.0000		2,378,641		4,169,987		4,169,987	1,791,346						0001
S&P 500 OTC Call Option 9PG834EM SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	26,041		1,555.0000		2,288,223		4,011,475		4,011,475	1,723,253						0001
S&P 500 OTC Call Option 9PG834ES SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	57,418		1,555.0000		5,125,705		8,807,980		8,807,980	3,682,275						0001
S&P 500 OTC Call Option 9PG834EG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	9,709		1,555.0000		853,130		1,495,619		1,495,619	642,489						0001
S&P 500 OTC Call Option 9PG834EK SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	33,499		1,555.0000		2,943,557		5,160,340		5,160,340	2,216,783						0001
S&P 500 OTC Call Option 9PG834FA SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/26/2013	04/28/2014	10,175		1,582.0000		858,058		1,369,326		1,369,326	511,269						0001
S&P 500 OTC Call Option 9PG834EY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/26/2013	04/28/2014	9,859		1,582.0000		845,508		1,326,754		1,326,754	481,246						0001
S&P 500 OTC Call Option 9PG834FC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/07/2013	05/07/2014	17,959		1,626.0000		1,513,764		1,898,988		1,898,988	385,224						0001
S&P 500 OTC Call Option 9PG834FG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2013	05/14/2014	9,392		1,650.0000		853,357		854,142		854,142	785						0001
S&P 500 OTC Call Option 9PG834FE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2013	05/14/2014	9,574		1,650.0000		869,894		870,693		870,693	800						0001
S&P 500 OTC Call Option 9PG834FU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	39,301		1,669.0000		3,768,573		3,187,711		3,187,711	(580,862)						0001
S&P 500 OTC Call Option 9PG834FI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	8,807		1,669.0000		844,503		714,337		714,337	(130,166)						0001
S&P 500 OTC Call Option 9PG834FO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	27,259		1,669.0000		2,613,866		2,210,982		2,210,982	(402,883)						0001
S&P 500 OTC Call Option 9PG834FY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	25,043		1,669.0000		2,401,373		2,031,242		2,031,242	(370,131)						0001
S&P 500 OTC Call Option 9PG834FM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	30,375		1,669.0000		2,912,659		2,463,722		2,463,722	(448,937)						0001
S&P 500 OTC Call Option 9PG834FW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	13,899		1,669.0000		1,332,775		1,127,350		1,127,350	(205,425)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG834FS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	45,831		1,669.0000		4,394,735		3,717,360		3,717,360	(677,374)						0001
S&P 500 OTC Call Option 9PG834FK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	11,742		1,669.0000		1,125,940		952,396		952,396	(173,545)						0001
S&P 500 OTC Call Option 9PG834FQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	14,858		1,669.0000		1,424,734		1,205,135		1,205,135	(219,599)						0001
S&P 500 OTC Call Option 9PG834GA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/28/2013	05/28/2014	16,686		1,660.0000		1,601,022		1,460,674		1,460,674	(140,348)						0001
S&P 500 OTC Call Option 9PG834HS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,797		1,643.0000		939,728		967,913		967,913	28,185						0001
S&P 500 OTC Call Option 9PG834HU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,614		1,643.0000		922,175		949,833		949,833	27,658						0001
S&P 500 OTC Call Option 9PG834HW SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/14/2013	06/13/2014	5,164		1,627.0000		522,339		613,896		613,896	91,558						0001
S&P 500 OTC Call Option 9PG834GC SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/31/2013	06/13/2014	15,491		1,627.0000		1,566,854		1,716,558		1,716,558	149,703						0001
S&P 500 OTC Call Option 9PG834GS SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	17,395		1,592.0000		1,704,690		2,484,006		2,484,006	779,316						0001
S&P 500 OTC Call Option 9PG834IG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	16,013		1,592.0000		1,619,235		2,166,149		2,166,149	546,914						0001
S&P 500 OTC Call Option 9PG834GK SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	15,385		1,592.0000		1,507,759		2,196,670		2,196,670	688,912						0001
S&P 500 OTC Call Option 9PG834IC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,768		1,592.0000		380,417		505,738		505,738	125,321						0001
S&P 500 OTC Call Option 9PG834GO SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,495		1,592.0000		3,772,474		5,177,193		5,177,193	1,404,719						0001
S&P 500 OTC Call Option 9PG834GU SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	11,241		1,592.0000		1,101,587		1,604,091		1,604,091	502,504						0001
S&P 500 OTC Call Option 9PG834GI SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	21,163		1,592.0000		2,073,937		2,848,751		2,848,751	774,814						0001
S&P 500 OTC Call Option 9PG834GQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,306		1,592.0000		3,754,011		5,148,326		5,148,326	1,394,315						0001
S&P 500 OTC Call Option 9PG834GM SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	34,978		1,592.0000		3,427,843		4,706,640		4,706,640	1,278,797						0001
S&P 500 OTC Call Option 9PG834GE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	6,845		1,592.0000		670,799		924,486		924,486	253,687						0001
S&P 500 OTC Call Option 9PG834IE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	7,536		1,592.0000		760,835		1,011,476		1,011,476	250,641						0001
S&P 500 OTC Call Option 9PG834HY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,893		1,592.0000		393,037		522,515		522,515	129,478						0001
S&P 500 OTC Call Option 9PG834GG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	13,941		1,592.0000		1,366,214		1,878,829		1,878,829	512,615						0001
S&P 500 OTC Call Option 9PG834II SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/28/2013	06/27/2014	9,836		1,606.0000		987,928		1,238,593		1,238,593	250,665						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG834IK SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	13,385		1,606.0000		1,335,154		1,699,270		1,699,270	364,116						0001
S&P 500 OTC Call Option 9PG834HM SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/07/2014	15,687		1,632.0000		1,538,707		1,747,519		1,747,519	208,812						0001
S&P 500 OTC Call Option 9PG834IM SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/05/2013	07/07/2014	2,635		1,632.0000		258,441		295,009		295,009	36,568						0001
S&P 500 OTC Call Option 9PG834HO SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/14/2014	20,176		1,680.0000		1,957,072		1,704,869		1,704,869	(252,203)						0001
S&P 500 OTC Call Option 9PG834IO SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/12/2013	07/14/2014	6,130		1,680.0000		594,610		523,168		523,168	(71,442)						0001
S&P 500 OTC Call Option 9PG834GW SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,555		1,692.0000		544,390		445,438		445,438	(98,952)						0001
S&P 500 OTC Call Option 9PG834HC SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2013	07/21/2014	54,075		1,692.0000		5,299,364		4,316,835		4,316,835	(982,529)						0001
S&P 500 OTC Call Option 9PG834GW SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,555		1,692.0000		544,390		444,104		444,104	(100,286)						0001
S&P 500 OTC Call Option 9PG834HE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2013	07/21/2014	16,193		1,692.0000		1,586,913		1,291,141		1,291,141	(295,772)						0001
S&P 500 OTC Call Option 9PG834HK SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/06/2013	07/21/2014	17,789		1,692.0000		1,743,322		1,410,490		1,410,490	(332,832)						0001
S&P 500 OTC Call Option 9PG834IS SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/19/2013	07/21/2014	1,005		1,692.0000		100,842		80,214		80,214	(20,628)						0001
S&P 500 OTC Call Option 9PG834HI SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	28,781		1,692.0000		2,820,538		2,293,999		2,293,999	(526,539)						0001
S&P 500 OTC Call Option 9PG834GY SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	10,815		1,692.0000		1,059,870		865,825		865,825	(194,045)						0001
S&P 500 OTC Call Option 9PG834IU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/19/2013	07/21/2014	7,801		1,692.0000		743,201		619,513		619,513	(123,688)						0001
S&P 500 OTC Call Option 9PG834IW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/19/2013	07/21/2014	20,330		1,692.0000		1,936,839		1,614,498		1,614,498	(322,341)						0001
S&P 500 OTC Call Option 9PG834HG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	36,877		1,692.0000		3,613,946		2,942,524		2,942,524	(671,422)						0001
S&P 500 OTC Call Option 9PG834IQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2013	07/21/2014	1,891		1,692.0000		177,262		150,144		150,144	(27,119)						0001
S&P 500 OTC Call Option 9PG834HQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/28/2014	21,222		1,692.0000		1,997,627		1,718,653		1,718,653	(278,974)						0001
S&P 500 OTC Call Option 9PG834IY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/26/2013	07/28/2014	8,867		1,692.0000		834,651		718,911		718,911	(115,739)						0001
S&P 500 OTC Call Option 9PG834JA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2013	08/07/2014	13,366		1,691.0000		1,234,083		1,103,995		1,103,995	(130,088)						0001
S&P 500 OTC Call Option 9PG834JC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2013	08/07/2014	17,860		1,691.0000		1,649,014		1,475,187		1,475,187	(173,827)						0001
S&P 500 OTC Call Option 9PG834JY SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2013	08/14/2014	16,495		1,685.0000		1,522,159		1,430,717		1,430,717	(91,442)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed 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 Quarter-end (b)
S&P 500 OTC Call Option 9PG834JW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2013	08/16/2014	9,315		1,685.0000		873,654		803,629		803,629	(70,025)						0001
S&P 500 OTC Call Option 9PG834KA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2013	08/21/2014	1,583		1,643.0000		147,266		176,138		176,138	28,872						0001
S&P 500 OTC Call Option 9PG834KK SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/21/2013	08/21/2014	7,487		1,643.0000		510,464		838,496		838,496	328,032						0001
S&P 500 OTC Call Option 9PG834KG SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2013	08/21/2014	2,557		1,643.0000		244,066		265,544		265,544	21,479						0001
S&P 500 OTC Call Option 9PG834JG SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	8,705		1,643.0000		809,826		1,467,141		1,467,141	657,315						0001
S&P 500 OTC Call Option 9PG834JQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2013	08/21/2014	32,079		1,643.0000		2,984,309		3,599,058		3,599,058	614,748						0001
S&P 500 OTC Call Option 9PG834KI SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2013	08/21/2014	8,522		1,643.0000		813,425		784,706		784,706	(28,719)						0001
S&P 500 OTC Call Option 9PG834JK SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	39,140		1,643.0000		3,641,194		5,211,491		5,211,491	1,570,297						0001
S&P 500 OTC Call Option 9PG834JO SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	22,583		1,643.0000		2,100,896		2,368,731		2,368,731	267,834						0001
S&P 500 OTC Call Option 9PG834JS SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2013	08/21/2014	28,427		1,643.0000		2,644,564		3,188,894		3,188,894	544,330						0001
S&P 500 OTC Call Option 9PG834JI SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	8,887		1,643.0000		826,758		1,299,635		1,299,635	472,877						0001
S&P 500 OTC Call Option 9PG834JM SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	33,358		1,643.0000		3,103,295		4,000,959		4,000,959	897,664						0001
S&P 500 OTC Call Option 9PG834JE SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/07/2013	08/21/2014	7,731		1,643.0000		719,215		1,463,246		1,463,246	744,031						0001
S&P 500 OTC Call Option 9PG834JU SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2013	08/21/2014	19,235		1,643.0000		1,789,432		2,157,437		2,157,437	368,005						0001
S&P 500 OTC Call Option 9PG834KO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2013	08/28/2014	19,328		1,635.0000		1,896,463		2,258,441		2,258,441	361,978						0001
S&P 500 OTC Call Option 9PG834KM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2013	08/28/2014	10,153		1,635.0000		996,212		1,186,359		1,186,359	190,147						0001
S&P 500 OTC Call Option 9PG834KS SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/06/2013	09/05/2014	16,300		1,655.0000		1,678,900		1,756,835		1,756,835	77,935						0001
S&P 500 OTC Call Option 9PG834KQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/06/2013	09/05/2014	9,069		1,655.0000		934,107		963,279		963,279	29,172						0001
S&P 500 OTC Call Option 9PG834KW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2013	09/12/2014	14,893		1,688.0000		1,416,026		1,327,595		1,327,595	(88,432)						0001
S&P 500 OTC Call Option 9PG834KU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2013	09/12/2014	9,467		1,688.0000		900,122		843,909		843,909	(56,213)						0001
S&P 500 OTC Call Option 9PG834LM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	11,428		1,710.0000		1,090,803		906,846		906,846	(183,956)						0001
S&P 500 OTC Call Option 9PG834LA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	9,626		1,710.0000		918,802		763,852		763,852	(154,950)						0001

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S&P 500 OTC Call Option 9PG834LE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	46,798		1,710.0000		4,466,869		3,713,562		3,713,562	(753,307)						0001
S&P 500 OTC Call Option 9PG834LK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	37,482		1,710.0000		3,577,657		2,974,310		2,974,310	(603,347)						0001
S&P 500 OTC Call Option 9PG834KY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	7,843		1,710.0000		748,614		622,366		622,366	(126,249)						0001
S&P 500 OTC Call Option 9PG834LG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	33,470		1,710.0000		3,194,712		2,655,945		2,655,945	(538,766)						0001
S&P 500 OTC Call Option 9PG834LC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	31,885		1,710.0000		3,043,423		2,530,171		2,530,171	(513,252)						0001
S&P 500 OTC Call Option 9PG834LI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	27,183		1,710.0000		2,594,617		2,157,053		2,157,053	(437,564)						0001
S&P 500 OTC Call Option 9PG834LQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2013	09/26/2014	17,166		1,692.0000		1,629,225		1,552,342		1,552,342	(76,883)						0001
S&P 500 OTC Call Option 9PG834LO SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2013	09/26/2014	9,020		1,692.0000		856,088		815,689		815,689	(40,399)						0001
S&P 500 OTC Call Option 9PG837FD SPXA	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/05/2012	10/07/2013	1,985		1,461.0000	94,248			197,484		197,484	163,762						0001
S&P 500 OTC Call Option 9PG837FE SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2012	10/21/2013	26,305		1,433.0000	1,270,532			3,594,985		3,594,985	2,807,499						0001
S&P 500 OTC Call Option 9PG837FG SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2012	11/21/2013	25,952		1,391.0000	1,202,097			5,272,332		5,272,332	4,070,235						0001
S&P 500 OTC Call Option 9PG837FO SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	27,429		1,546.0000		1,229,642		3,043,958		3,043,958	1,814,316						0001
S&P 500 OTC Call Option 9PG837FP SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2013	03/28/2014	1,657		1,569.0000		72,543		152,030		152,030	79,486						0001
S&P 500 OTC Call Option 9PG837FQ SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/05/2013	04/07/2014	2,253		1,553.0000		101,836		244,859		244,859	143,023						0001
S&P 500 OTC Call Option 9PG837FR SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	30,349		1,555.0000		1,416,084		3,403,622		3,403,622	1,987,538						0001
S&P 500 OTC Call Option 9PG837FS SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/07/2013	05/07/2014	1,968		1,626.0000		83,837		108,830		108,830	24,994						0001
S&P 500 OTC Call Option 9PG837FT SPXA	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/21/2013	05/21/2014	27,619		1,669.0000		1,396,969		812,789		812,789	(584,181)						0001
S&P 500 OTC Call Option 9PG837FU SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/28/2013	05/28/2014	1,687		1,660.0000		85,413		60,161		60,161	(25,251)						0001
S&P 500 OTC Call Option 9PG837FX SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	06/06/2014	1,339		1,643.0000		70,418		64,648		64,648	(5,770)						0001
S&P 500 OTC Call Option 9PG837FY SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2013	06/13/2014	1,475		1,627.0000		81,582		91,220		91,220	9,637						0001
S&P 500 OTC Call Option 9PG837FZ SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2013	06/20/2014	1,068		1,592.0000		59,189		96,731		96,731	37,542						0001
S&P 500 OTC Call Option 9PG837FV SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	27,254		1,592.0000		1,458,240		2,509,548		2,509,548	1,051,308						0001
S&P 500 OTC Call Option 9PG837GA SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	1,930		1,606.0000		106,343		160,656		160,656	54,313						0001

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S&P 500 OTC Call Option 9PG837GB SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/05/2013	07/07/2014	2,145		1,632.0000		115,165		140,525		140,525	25,359						0001
S&P 500 OTC Call Option 9PG837GC SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/12/2013	07/14/2014	1,309		1,680.0000		67,296		47,176		47,176	(20,119)						0001
S&P 500 OTC Call Option 9PG837GD SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/19/2013	07/21/2014	6,028		1,692.0000		302,967		189,983		189,983	(112,985)						0001
S&P 500 OTC Call Option 9PG837FW SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/06/2013	07/21/2014	18,084		1,692.0000		1,083,240		565,125		565,125	(518,115)						0001
S&P 500 OTC Call Option 9PG837GE SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2013	07/28/2014	1,892		1,692.0000		94,089		61,936		61,936	(32,153)						0001
S&P 500 OTC Call Option 9PG837GF SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2013	08/07/2014	2,484		1,691.0000		122,635		87,194		87,194	(35,441)						0001
S&P 500 OTC Call Option 9PG837GH SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/14/2013	08/14/2014	2,492		1,685.0000		123,479		97,786		97,786	(25,693)						0001
S&P 500 OTC Call Option 9PG837GI SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/21/2013	08/21/2014	7,426		1,643.0000		381,845		494,665		494,665	112,820						0001
S&P 500 OTC Call Option 9PG837GG SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	22,218		1,643.0000		1,080,400		1,469,943		1,469,943	389,543						0001
S&P 500 OTC Call Option 9PG837GJ SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2013	08/28/2014	2,385		1,635.0000		128,289		174,510		174,510	46,221						0001
S&P 500 OTC Call Option 9PG837GK SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/06/2013	09/05/2014	2,229		1,655.0000		117,981		138,622		138,622	20,641						0001
S&P 500 OTC Call Option 9PG837GL SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/13/2013	09/12/2014	2,263		1,688.0000		114,214		101,835		101,835	(12,379)						0001
S&P 500 OTC Call Option 9PG837GM SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/20/2013	09/19/2014	27,083		1,710.0000		1,380,150		981,223		981,223	(398,927)						0001
S&P 500 OTC Call Option 9PG837GN SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2013	09/26/2014	2,163		1,692.0000		112,346		98,850		98,850	(13,496)						0001
S&P 500 OTC Call Option 9PG834AG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2012	12/13/2013	11,319		1,414.0000	1,012,824			3,005,176		3,005,176	1,928,261						0001
S&P 500 OTC Call Option 9PG834AE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2012	12/13/2013	10,682		1,414.0000	955,825			2,836,054		2,836,054	1,819,744						0001
S&P 500 OTC Call Option 9PG834AQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	20,557		1,430.0000	1,887,544			5,133,815		5,133,815	3,350,464						0001
S&P 500 OTC Call Option 9PG834AO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	39,856		1,430.0000	3,659,578			9,953,462		9,953,462	6,495,893						0001
S&P 500 OTC Call Option 9PG834AI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	11,258		1,430.0000	1,033,710			2,811,523		2,811,523	1,834,875						0001
S&P 500 OTC Call Option 9PG834AS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	26,221		1,430.0000	2,407,612			6,548,317		6,548,317	4,273,605						0001
S&P 500 OTC Call Option 9PG834AK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	9,789		1,430.0000	898,826			2,444,662		2,444,662	1,595,451						0001
S&P 500 OTC Call Option 9PG834AW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	21,606		1,430.0000	1,983,863			5,395,787		5,395,787	3,521,434						0001

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S&P 500 OTC Call Option 9PG834AU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	40,345		1,430.0000	3,704,478			10,075,582		10,075,582	6,575,592						0001
S&P 500 OTC Call Option 9PG834AY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	43,981		1,430.0000	4,038,335			10,983,621		10,983,621	7,168,202						0001
S&P 500 OTC Call Option 9PG834AM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	28,738		1,430.0000	2,638,723			7,176,901		7,176,901	4,683,836						0001
S&P 500 OTC Call Option 9PG834BA SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/28/2012	12/27/2013	19,609		1,402.0000	1,856,188			5,540,915		5,540,915	3,572,906						0001
S&P 500 OTC Call Option 9PG834BC SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/07/2013	01/07/2014	15,596		1,462.0000		1,347,494		3,454,489		3,454,489	2,106,995						0001
S&P 500 OTC Call Option 9PG834BE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/14/2013	01/14/2014	13,735		1,471.0000		1,187,803		2,931,261		2,931,261	1,743,458						0001
S&P 500 OTC Call Option 9PG834BQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	23,352		1,486.0000		1,988,423		4,684,940		4,684,940	2,696,517						0001
S&P 500 OTC Call Option 9PG834BU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	24,765		1,486.0000		2,108,740		4,968,420		4,968,420	2,859,680						0001
S&P 500 OTC Call Option 9PG834BM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	32,840		1,486.0000		2,796,326		6,588,448		6,588,448	3,792,122						0001
S&P 500 OTC Call Option 9PG834BG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/18/2013	01/21/2014	11,238		1,486.0000		948,487		2,258,079		2,258,079	1,309,592						0001
S&P 500 OTC Call Option 9PG834BI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	13,257		1,486.0000		1,128,834		2,659,655		2,659,655	1,530,821						0001
S&P 500 OTC Call Option 9PG834BW SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/18/2013	01/21/2014	22,813		1,486.0000		1,905,114		4,552,663		4,552,663	2,647,549						0001
S&P 500 OTC Call Option 9PG834BS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	32,437		1,486.0000		2,762,011		6,507,597		6,507,597	3,745,586						0001
S&P 500 OTC Call Option 9PG834BK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	27,928		1,486.0000		2,378,069		5,602,989		5,602,989	3,224,920						0001
S&P 500 OTC Call Option 9PG834BO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	25,909		1,486.0000		2,206,151		5,197,932		5,197,932	2,991,781						0001
S&P 500 OTC Call Option 9PG834BY SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/28/2013	01/28/2014	15,132		1,500.0000		1,157,749		2,846,040		2,846,040	1,688,291						0001
S&P 500 OTC Call Option 9PG834CA SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2013	02/07/2014	17,027		1,509.0000		1,385,146		3,083,251		3,083,251	1,698,105						0001
S&P 500 OTC Call Option 9PG834CC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	02/14/2013	02/14/2014	16,827		1,521.0000		1,341,448		2,887,543		2,887,543	1,546,094						0001
S&P 500 OTC Call Option 9PG834CG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	02/21/2013	02/21/2014	11,648		1,502.0000		962,474		2,191,011		2,191,011	1,228,537						0001
S&P 500 OTC Call Option 9PG834CQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	02/21/2013	02/21/2014	32,082		1,502.0000		2,650,936		6,034,685		6,034,685	3,383,749						0001
S&P 500 OTC Call Option 9PG834CS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	02/21/2013	02/21/2014	24,960		1,502.0000		2,062,445		4,695,023		4,695,023	2,632,578						0001
S&P 500 OTC Call Option 9PG834CI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	02/21/2013	02/21/2014	24,827		1,502.0000		2,051,455		4,670,006		4,670,006	2,618,551						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG834CO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	15,042		1,502.0000		1,242,920		2,829,429		2,829,429	1,586,508						0001
S&P 500 OTC Call Option 9PG834CM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,758		1,502.0000		2,128,384		4,845,129		4,845,129	2,716,745						0001
S&P 500 OTC Call Option 9PG834CK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	39,270		1,502.0000		3,244,880		7,386,761		7,386,761	4,141,881						0001
S&P 500 OTC Call Option 9PG834CU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,093		1,502.0000		2,073,435		4,720,041		4,720,041	2,646,606						0001
S&P 500 OTC Call Option 9PG834CE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	11,182		1,502.0000		900,486		2,098,625		2,098,625	1,198,139						0001
S&P 500 OTC Call Option 9PG834CW SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	17,760		1,515.0000		1,436,429		3,164,381		3,164,381	1,727,952						0001
S&P 500 OTC Call Option 9PG834CY SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	15,930		1,544.0000		1,254,647		2,466,468		2,466,468	1,211,821						0001
S&P 500 OTC Call Option 9PG834DA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2013	03/14/2014	18,551		1,563.0000		1,481,854		2,609,750		2,609,750	1,127,897						0001
S&P Asian OTC Call Option 9PG837FH SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2012	12/20/2013	23,075		1,430.0000	1,194,593			4,270,720		4,270,720	3,243,218						0001
S&P Asian OTC Call Option 9PG837FI SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/18/2013	01/21/2014	21,467		1,486.0000		960,219		3,119,299		3,119,299	2,159,080						0001
S&P Asian OTC Call Option 9PG837FJ SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2013	02/07/2014	1,325		1,509.0000		55,995		173,284		173,284	117,289						0001
S&P Asian OTC Call Option 9PG837FK SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	02/21/2013	02/21/2014	24,427		1,502.0000		1,075,277		3,501,159		3,501,159	2,425,882						0001
S&P Asian OTC Call Option 9PG837FL SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/28/2013	02/28/2014	1,254		1,515.0000		53,947		168,575		168,575	114,628						0001
S&P Asian OTC Call Option 9PG837FM SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	1,619		1,544.0000		68,257		174,344		174,344	106,087						0001
S&P Asian OTC Call Option 9PG837FN SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2013	03/14/2014	1,343		1,563.0000		55,211		124,013		124,013	68,802						0001
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants										90,566,042	261,448,351	0	656,746,826	XXX	656,746,826	304,591,760	0	0	0	0	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective										90,566,042	261,448,351	0	656,746,826	XXX	656,746,826	304,591,760	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										90,566,042	261,448,351	0	656,746,826	XXX	656,746,826	304,591,760	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										90,566,042	261,448,351	0	656,746,826	XXX	656,746,826	304,591,760	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																						
Russell 2000 OTC Call Option 9RG000DJ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	7,949		889.2200	(382,585)			(1,466,052)		(1,466,052)	(1,162,618)						0001
Russell 2000 OTC Call Option 9RG000DL RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	7,047		860.1300	(357,917)			(1,503,380)		(1,503,380)	(1,133,904)						0001
Russell 2000 OTC Call Option 9RG000DN RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2012	10/21/2013	5,481		857.9500	(282,272)			(1,193,015)		(1,193,015)	(895,222)						0001
Russell 2000 OTC Call Option 9RG000DP RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/26/2012	10/28/2013	6,640		845.7800	(346,143)			(1,511,516)		(1,511,516)	(1,101,806)						0001
Russell 2000 OTC Call Option 9RG000DR RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	11/07/2012	11/07/2013	6,961		846.7600	(326,471)			(1,576,204)		(1,576,204)	(1,141,488)						0001

SCHEDULE DB - PART A - SECTION 1

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Russell 2000 OTC Call Option 9RG000DT RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2012	11/14/2013	5,691		807.9900	(279,883)			(1,518,342)		(1,518,342)	(1,030,961)						0001
Russell 2000 OTC Call Option 9RG000DV RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2012	11/21/2013	4,509		834.3100	(209,533)			(950,497)		(950,497)	(690,941)						0001
Russell 2000 OTC Call Option 9RG000DX RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/28/2012	11/27/2013	5,900		852.1400	(263,966)			(1,145,898)		(1,145,898)	(840,148)						0001
Russell 2000 OTC Call Option 9RG000DZ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/07/2012	12/06/2013	5,229		861.3300	(237,344)			(973,274)		(973,274)	(707,487)						0001
Russell 2000 OTC Call Option 9RG000EB RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/14/2012	12/13/2013	6,920		862.8800	(317,559)			(1,280,823)		(1,280,823)	(932,825)						0001
Russell 2000 OTC Call Option 9RG000ED RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2012	12/20/2013	4,364		888.2000	(199,828)			(710,328)		(710,328)	(511,435)						0001
Russell 2000 OTC Call Option 9RG000EF RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/28/2012	12/27/2013	4,567		863.3000	(238,671)			(847,407)		(847,407)	(601,643)						0001
Russell 2000 OTC Call Option 9PG834ID RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/07/2013	01/07/2014	3,768		919.5900		(169,974)		(517,723)		(517,723)	(347,749)						0001
Russell 2000 OTC Call Option 9RG000EJ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2013	01/14/2014	3,863		915.3000		(188,708)		(547,310)		(547,310)	(358,602)						0001
Russell 2000 OTC Call Option 9RG000EL RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2013	01/21/2014	2,240		932.9800		(194,186)		(334,782)		(334,782)	(140,596)						0001
Russell 2000 OTC Call Option 9RG000EN RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2013	01/28/2014	4,301		942.9800		(185,631)		(608,805)		(608,805)	(423,173)						0001
Russell 2000 OTC Call Option 9RG000EP RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2013	02/07/2014	3,083		948.9600		(129,887)		(361,328)		(361,328)	(231,441)						0001
Russell 2000 OTC Call Option 9RG000ER RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2013	02/14/2014	5,846		963.0200		(241,381)		(740,890)		(740,890)	(499,509)						0001
Russell 2000 OTC Call Option 9RG000ET RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	2,872		946.1400		(85,040)		(406,173)		(406,173)	(321,133)						0001
Russell 2000 OTC Call Option 9RG000EV RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	4,720		947.5500		(205,131)		(665,090)		(665,090)	(459,959)						0001
Russell 2000 OTC Call Option 9RG000EX RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	5,457		974.2900		(230,013)		(654,673)		(654,673)	(424,661)						0001
Russell 2000 OTC Call Option 9RG000EZ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2013	03/14/2014	5,561		993.5800		(230,059)		(496,764)		(496,764)	(266,706)						0001
Russell 2000 OTC Call Option 9RG000FB RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/21/2013	03/21/2014	5,615		984.0400		(236,392)		(626,672)		(626,672)	(390,280)						0001
Russell 2000 OTC Call Option 9RG000FD RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/28/2013	03/28/2014	6,621		994.3600		(279,737)		(692,296)		(692,296)	(412,558)						0001
Russell 2000 OTC Call Option 9RG000FF RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	5,957		967.1400		(258,474)		(752,330)		(752,330)	(493,856)						0001
Russell 2000 OTC Call Option 9RG000FH RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2013	04/14/2014	6,364		982.9200		(284,407)		(637,482)		(637,482)	(353,075)						0001
Russell 2000 OTC Call Option 9RG000FJ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/19/2013	04/21/2014	4,603		951.2800		(220,115)		(566,537)		(566,537)	(346,422)						0001

SCHEDULE DB - PART A - SECTION 1

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Russell 2000 OTC Call Option 9RG000FL RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/26/2013	04/28/2014	5,453		972.6600		(255,473)		(593,123)		(593,123)	(337,650)						0001
Russell 2000 OTC Call Option 9RG000FN RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/07/2013	05/07/2014	5,993		1,014.0000		(244,754)		(579,348)		(579,348)	(334,594)						0001
Russell 2000 OTC Call Option 9RG000FP RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/14/2013	05/14/2014	6,795		1,025.0000		(332,276)		(610,791)		(610,791)	(278,515)						0001
Russell 2000 OTC Call Option 9RG000FR RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/21/2013	05/21/2014	3,905		1,061.0000		(159,910)		(269,840)		(269,840)	(109,930)						0001
Russell 2000 OTC Call Option 9RG000FT RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	05/28/2013	05/28/2014	5,214		1,047.0000		(260,231)		(350,798)		(350,798)	(90,567)						0001
Russell 2000 OTC Call Option 9RG000FV RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/07/2013	06/06/2014	5,265		1,030.0000		(283,889)		(411,618)		(411,618)	(127,729)						0001
Russell 2000 OTC Call Option 9RG000FX RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/14/2013	06/13/2014	5,604		1,023.0000		(314,384)		(464,347)		(464,347)	(149,963)						0001
Russell 2000 OTC Call Option 9RG000FZ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	4,877		1,009.0000		(262,236)		(513,103)		(513,103)	(250,867)						0001
Russell 2000 OTC Call Option 9RG000GB RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	6,752		1,024.0000		(350,496)		(650,367)		(650,367)	(299,871)						0001
Russell 2000 OTC Call Option 9RG000GD RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/05/2013	07/07/2014	4,874		1,053.0000		(254,325)		(388,691)		(388,691)	(134,365)						0001
Russell 2000 OTC Call Option 9RG000GF RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/12/2013	07/14/2014	7,043		1,083.0000		(367,222)		(395,183)		(395,183)	(27,961)						0001
Russell 2000 OTC Call Option 9RG000GH RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/19/2013	07/21/2014	4,855		1,098.0000		(254,159)		(218,475)		(218,475)	35,684						0001
Russell 2000 OTC Call Option 9RG000GJ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/26/2013	07/28/2014	5,913		1,090.0000		(318,652)		(323,618)		(323,618)	(4,967)						0001
Russell 2000 OTC Call Option 9RG000GL RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/07/2013	08/07/2014	7,565		1,089.0000		(403,668)		(431,205)		(431,205)	(27,537)						0001
Russell 2000 OTC Call Option 9RG000GN RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/14/2013	08/14/2014	6,967		1,090.0000		(373,013)		(453,139)		(453,139)	(80,125)						0001
Russell 2000 OTC Call Option 9RG000GP RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/21/2013	08/21/2014	3,916		1,068.0000		(208,605)		(207,548)		(207,548)	1,057						0001
Russell 2000 OTC Call Option 9RG000GR RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/28/2013	08/28/2014	7,969		1,057.0000		(437,418)		(668,880)		(668,880)	(231,462)						0001
Russell 2000 OTC Call Option 9RG000GT RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	09/06/2013	09/05/2014	5,595		1,072.0000		(368,039)		(430,409)		(430,409)	(62,370)						0001
Russell 2000 OTC Call Option 9RG000GV RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/13/2013	09/12/2014	6,129		1,105.0000		(322,998)		(373,246)		(373,246)	(50,247)						0001
Russell 2000 OTC Call Option 9RG000GX RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/20/2013	09/19/2014	4,409		1,124.0000		(233,677)		(240,070)		(240,070)	(6,393)						0001
Russell 2000 OTC Call Option 9RG000GZ RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	09/27/2013	09/26/2014	6,368		1,118.0000		(558,219)		(363,198)		(363,198)	195,021						0001
S&P 500 OTC Call Option 9PG833YB SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	11,363		1,512.0000	(762,003)			(1,922,265)		(1,922,265)	(1,468,127)						0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed 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 Quarter-end (b)
S&P 500 OTC Call Option 9PG833XZ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	10,678		1,567.0000	(478,908)			(1,223,806)		(1,223,806)	(979,263)						0001
S&P 500 OTC Call Option 9PG833YF SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	11,200		1,471.0000	(769,664)			(2,346,838)		(2,346,838)	(1,695,241)						0001
S&P 500 OTC Call Option 9PG833YD SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	10,570		1,521.0000	(504,400)			(1,690,997)		(1,690,997)	(1,292,066)						0001
S&P 500 OTC Call Option 9PG833YX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	29,235		1,480.0000	(1,981,841)			(5,874,302)		(5,874,302)	(4,276,948)						0001
S&P 500 OTC Call Option 9PG833YV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	30,212		1,494.0000	(1,857,434)			(5,645,541)		(5,645,541)	(4,178,739)						0001
S&P 500 OTC Call Option 9PG833YT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	41,167		1,512.0000	(2,224,253)			(6,971,530)		(6,971,530)	(5,262,355)						0001
S&P 500 OTC Call Option 9PG833YR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	46,609		1,526.0000	(2,264,265)			(7,243,923)		(7,243,923)	(5,549,017)						0001
S&P 500 OTC Call Option 9PG833YP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	24,979		1,537.0000	(1,116,811)			(3,622,653)		(3,622,653)	(2,804,016)						0001
S&P 500 OTC Call Option 9PG833YN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	28,189		1,544.0000	(1,187,603)			(3,894,022)		(3,894,022)	(3,033,937)						0001
S&P 500 OTC Call Option 9PG833YL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	24,421		1,551.0000	(972,933)			(3,205,800)		(3,205,800)	(2,513,452)						0001
S&P 500 OTC Call Option 9PG833YJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	10,885		1,584.0000	(327,639)			(1,098,196)		(1,098,196)	(881,648)						0001
S&P 500 OTC Call Option 9PG833YH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	7,466		1,620.0000	(160,519)			(512,863)		(512,863)	(417,427)						0001
S&P 500 OTC Call Option 9PG833ZB SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2012	10/28/2013	11,332		1,451.0000	(807,972)			(2,609,536)		(2,609,536)	(1,819,320)						0001
S&P 500 OTC Call Option 9PG833YZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/26/2012	10/28/2013	11,899		1,507.0000	(574,603)			(2,081,375)		(2,081,375)	(1,552,510)						0001
S&P 500 OTC Call Option 9PG833ZF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/07/2012	11/07/2013	12,262		1,440.0000	(830,996)			(2,940,312)		(2,940,312)	(2,010,891)						0001
S&P 500 OTC Call Option 9PG833ZD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/07/2012	11/07/2013	12,119		1,499.0000	(530,691)			(2,209,121)		(2,209,121)	(1,619,429)						0001
S&P 500 OTC Call Option 9PG833ZH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2012	11/14/2013	21,911		1,420.0000	(1,285,957)			(5,681,882)		(5,681,882)	(3,751,174)						0001
S&P 500 OTC Call Option 9PG833ZX SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2012	11/21/2013	35,010		1,436.0000	(2,181,473)			(8,680,730)		(8,680,730)	(6,168,996)						0001
S&P 500 OTC Call Option 9PG833ZV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	21,782		1,450.0000	(1,236,129)			(5,005,004)		(5,005,004)	(3,422,211)						0001
S&P 500 OTC Call Option 9PG833ZT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	38,604		1,468.0000	(1,917,075)			(8,224,160)		(8,224,160)	(5,739,912)						0001
S&P 500 OTC Call Option 9PG833ZR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	32,350		1,478.0000	(1,480,660)			(6,568,924)		(6,568,924)	(4,639,950)						0001
S&P 500 OTC Call Option 9PG833ZP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	20,704		1,485.0000	(895,655)			(4,066,977)		(4,066,977)	(2,895,305)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG833ZN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	39,539		1,495.0000	(1,567,721)			(7,375,221)		(7,375,221)	(5,311,336)						0001
S&P 500 OTC Call Option 9PG833ZL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	31,991		1,506.0000	(1,157,114)			(5,652,700)		(5,652,700)	(4,116,671)						0001
S&P 500 OTC Call Option 9PG833ZJ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2012	11/21/2013	9,274		1,534.0000	(256,704)			(1,398,148)		(1,398,148)	(1,046,115)						0001
S&P 500 OTC Call Option 9PG833ZZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	8,123		1,572.0000	(154,824)			(945,758)		(945,758)	(732,128)						0001
S&P 500 OTC Call Option 9PG834AB SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/28/2012	11/27/2013	17,590		1,480.0000	(910,107)			(3,644,472)		(3,644,472)	(2,666,655)						0001
S&P 500 OTC Call Option 9PG834AD SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	12/07/2012	12/06/2013	18,405		1,489.0000	(957,796)			(3,562,336)		(3,562,336)	(2,491,592)						0001
S&P 500 OTC Call Option 9PG834DT SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	32,087		1,596.0000		(1,835,056)		(4,040,074)		(4,040,074)	(2,205,019)						0001
S&P 500 OTC Call Option 9PG834DR SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	25,359		1,612.0000		(1,281,897)		(2,920,089)		(2,920,089)	(1,638,191)						0001
S&P 500 OTC Call Option 9PG834DP SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	35,839		1,627.0000		(1,589,818)		(3,755,569)		(3,755,569)	(2,165,751)						0001
S&P 500 OTC Call Option 9PG834DN SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	19,149		1,642.0000		(739,917)		(1,816,283)		(1,816,283)	(1,076,365)						0001
S&P 500 OTC Call Option 9PG834DL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	34,351		1,646.0000		(1,300,872)		(2,876,205)		(2,876,205)	(1,575,333)						0001
S&P 500 OTC Call Option 9PG834DJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	37,327		1,658.0000		(1,275,090)		(2,859,122)		(2,859,122)	(1,584,031)						0001
S&P 500 OTC Call Option 9PG834DH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	28,400		1,677.0000		(796,620)		(1,864,748)		(1,864,748)	(1,068,128)						0001
S&P 500 OTC Call Option 9PG834DF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	20,701		1,704.0000		(444,864)		(1,058,597)		(1,058,597)	(613,732)						0001
S&P 500 OTC Call Option 9PG834DD SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	9,251		1,751.0000		(113,695)		(295,471)		(295,471)	(181,776)						0001
S&P 500 OTC Call Option 9PG834DX SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2013	03/28/2014	12,172		1,605.0000		(795,562)		(1,472,812)		(1,472,812)	(677,250)						0001
S&P 500 OTC Call Option 9PG834DV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/28/2013	03/28/2014	10,133		1,675.0000		(378,468)		(688,624)		(688,624)	(310,156)						0001
S&P 500 OTC Call Option 9PG834EB SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	12,232		1,604.0000		(750,433)		(1,412,660)		(1,412,660)	(662,227)						0001
S&P 500 OTC Call Option 9PG834DZ SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2013	04/07/2014	10,816		1,666.0000		(403,220)		(824,198)		(824,198)	(420,977)						0001
S&P 500 OTC Call Option 9PG834EF SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/12/2013	04/14/2014	11,707		1,637.0000		(710,615)		(1,111,701)		(1,111,701)	(401,087)						0001
S&P 500 OTC Call Option 9PG834ED SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/12/2013	04/14/2014	10,385		1,692.0000		(409,169)		(644,938)		(644,938)	(235,769)						0001
S&P 500 OTC Call Option 9PG834EX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	29,449		1,606.0000		(1,882,380)		(3,432,920)		(3,432,920)	(1,550,540)						0001
S&P 500 OTC Call Option 9PG834EV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	17,939		1,621.0000		(1,026,649)		(1,902,078)		(1,902,078)	(875,429)						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG834ET SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	57,418		1,637.0000		(2,920,279)		(5,506,844)		(5,506,844)	(2,586,565)						0001
S&P 500 OTC Call Option 9PG834ER SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	41,022		1,656.0000		(1,792,661)		(3,441,160)		(3,441,160)	(1,648,498)						0001
S&P 500 OTC Call Option 9PG834EP SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	27,070		1,668.0000		(1,035,698)		(2,095,724)		(2,095,724)	(1,060,026)						0001
S&P 500 OTC Call Option 9PG834EN SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	26,041		1,672.0000		(963,777)		(1,957,890)		(1,957,890)	(994,113)						0001
S&P 500 OTC Call Option 9PG834EL SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	33,499		1,687.0000		(1,083,693)		(2,229,037)		(2,229,037)	(1,145,344)						0001
S&P 500 OTC Call Option 9PG834EJ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	16,975		1,719.0000		(409,098)		(863,191)		(863,191)	(454,093)						0001
S&P 500 OTC Call Option 9PG834EH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	9,709		1,761.0000		(149,519)		(321,169)		(321,169)	(171,650)						0001
S&P 500 OTC Call Option 9PG834FB SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/26/2013	04/28/2014	10,175		1,618.0000		(671,347)		(1,117,102)		(1,117,102)	(445,755)						0001
S&P 500 OTC Call Option 9PG834EZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/26/2013	04/28/2014	9,859		1,689.0000		(383,811)		(659,274)		(659,274)	(275,463)						0001
S&P 500 OTC Call Option 9PG834FD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/07/2013	05/07/2014	17,959		1,711.0000		(818,751)		(1,025,672)		(1,025,672)	(206,921)						0001
S&P 500 OTC Call Option 9PG834FH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2013	05/14/2014	9,392		1,700.0000		(627,104)		(596,127)		(596,127)	30,977						0001
S&P 500 OTC Call Option 9PG834FF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2013	05/14/2014	9,574		1,762.0000		(414,841)		(349,505)		(349,505)	65,336						0001
S&P 500 OTC Call Option 9PG834FZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	25,043		1,723.0000		(1,740,989)		(1,337,188)		(1,337,188)	403,801						0001
S&P 500 OTC Call Option 9PG834FX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	13,899		1,740.0000		(868,826)		(641,205)		(641,205)	227,622						0001
S&P 500 OTC Call Option 9PG834FV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	39,301		1,757.0000		(2,207,144)		(1,552,035)		(1,552,035)	655,109						0001
S&P 500 OTC Call Option 9PG834FT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	45,831		1,778.0000		(2,229,678)		(1,469,600)		(1,469,600)	760,078						0001
S&P 500 OTC Call Option 9PG834FR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	14,858		1,790.0000		(663,410)		(417,240)		(417,240)	246,170						0001
S&P 500 OTC Call Option 9PG834FP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	27,259		1,794.0000		(1,180,587)		(731,302)		(731,302)	449,286						0001
S&P 500 OTC Call Option 9PG834FN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	30,375		1,807.0000		(1,198,901)		(707,744)		(707,744)	491,158						0001
S&P 500 OTC Call Option 9PG834FL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	11,742		1,844.0000		(349,794)		(172,425)		(172,425)	177,369						0001
S&P 500 OTC Call Option 9PG834FJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	8,807		1,886.0000		(187,413)		(72,130)		(72,130)	115,282						0001
S&P 500 OTC Call Option 9PG834GB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/28/2013	05/28/2014	16,686		1,743.0000		(961,114)		(769,293)		(769,293)	191,821						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG834HV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,614		1,693.0000		(682,017)		(682,368)		(682,368)	(351)						0001
S&P 500 OTC Call Option 9PG834HT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,797		1,767.0000		(413,237)		(375,692)		(375,692)	37,545						0001
S&P 500 OTC Call Option 9PG834HX SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/14/2013	06/13/2014	5,164		1,663.0000		(423,809)		(498,687)		(498,687)	(74,878)						0001
S&P 500 OTC Call Option 9PG834GD SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/31/2013	06/13/2014	15,491		1,712.0000		(939,374)		(971,750)		(971,750)	(32,376)						0001
S&P 500 OTC Call Option 9PG834GV SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	11,241		1,640.0000		(826,822)		(1,253,709)		(1,253,709)	(426,887)						0001
S&P 500 OTC Call Option 9PG834IH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	16,013		1,640.0000		(1,221,472)		(1,668,435)		(1,668,435)	(446,963)						0001
S&P 500 OTC Call Option 9PG834IF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	7,536		1,660.0000		(506,419)		(688,777)		(688,777)	(182,358)						0001
S&P 500 OTC Call Option 9PG834GT SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	17,395		1,660.0000		(1,128,530)		(1,734,108)		(1,734,108)	(605,577)						0001
S&P 500 OTC Call Option 9PG834GR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,306		1,676.0000		(2,235,111)		(3,157,235)		(3,157,235)	(922,123)						0001
S&P 500 OTC Call Option 9PG834GP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,495		1,692.0000		(2,013,164)		(2,846,643)		(2,846,643)	(833,479)						0001
S&P 500 OTC Call Option 9PG834GN SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	34,978		1,708.0000		(1,634,303)		(2,306,769)		(2,306,769)	(672,466)						0001
S&P 500 OTC Call Option 9PG834GL SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	15,385		1,712.0000		(698,034)		(1,106,951)		(1,106,951)	(408,917)						0001
S&P 500 OTC Call Option 9PG834GJ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	21,163		1,724.0000		(877,587)		(1,236,651)		(1,236,651)	(359,063)						0001
S&P 500 OTC Call Option 9PG834ID SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,768		1,724.0000		(162,589)		(220,003)		(220,003)	(57,414)						0001
S&P 500 OTC Call Option 9PG834GH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	13,941		1,764.0000		(425,156)		(584,265)		(584,265)	(159,109)						0001
S&P 500 OTC Call Option 9PG834GF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	6,845		1,799.0000		(155,883)		(204,629)		(204,629)	(48,747)						0001
S&P 500 OTC Call Option 9PG834HZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,893		1,799.0000		(89,266)		(115,816)		(115,816)	(26,550)						0001
S&P 500 OTC Call Option 9PG834IL SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	13,385		1,646.0000		(1,051,392)		(1,358,727)		(1,358,727)	(307,336)						0001
S&P 500 OTC Call Option 9PG834IJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/28/2013	06/27/2014	9,836		1,727.0000		(455,505)		(572,682)		(572,682)	(117,176)						0001
S&P 500 OTC Call Option 9PG834IN SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/05/2013	07/07/2014	2,635		1,661.0000		(217,598)		(249,280)		(249,280)	(31,682)						0001
S&P 500 OTC Call Option 9PG834HN SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/07/2014	15,687		1,718.0000		(893,532)		(1,007,105)		(1,007,105)	(113,574)						0001
S&P 500 OTC Call Option 9PG834IP SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/12/2013	07/14/2014	6,130		1,710.0000		(497,817)		(428,142)		(428,142)	69,675						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG834HP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/14/2014	20,176		1,764.0000		(1,136,716)		(919,824)		(919,824)	216,892						0001
S&P 500 OTC Call Option 9PG834IX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/19/2013	07/21/2014	20,330		1,743.0000		(1,413,952)		(1,127,711)		(1,127,711)	286,241						0001
S&P 500 OTC Call Option 9PG834HL SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/06/2013	07/21/2014	17,789		1,743.0000		(1,274,966)		(978,395)		(978,395)	296,571						0001
S&P 500 OTC Call Option 9PG834HJ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	28,781		1,768.0000		(1,738,911)		(1,302,052)		(1,302,052)	436,859						0001
S&P 500 OTC Call Option 9PG834HH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	36,877		1,785.0000		(1,973,450)		(1,445,947)		(1,445,947)	527,503						0001
S&P 500 OTC Call Option 9PG834HF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2013	07/21/2014	16,193		1,802.0000		(767,653)		(546,190)		(546,190)	221,463						0001
S&P 500 OTC Call Option 9PG834HD SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2013	07/21/2014	54,075		1,815.0000		(2,289,014)		(1,621,709)		(1,621,709)	667,304						0001
S&P 500 OTC Call Option 9PG834IV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/19/2013	07/21/2014	7,801		1,827.0000		(293,084)		(206,373)		(206,373)	86,710						0001
S&P 500 OTC Call Option 9PG834GX SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,555		1,832.0000		(204,956)		(141,653)		(141,653)	63,304						0001
S&P 500 OTC Call Option 9PG834IT SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/19/2013	07/21/2014	1,005		1,870.0000		(31,798)		(17,114)		(17,114)	14,685						0001
S&P 500 OTC Call Option 9PG834GZ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	10,815		1,870.0000		(280,473)		(187,100)		(187,100)	93,374						0001
S&P 500 OTC Call Option 9PG834GX SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,555		1,912.0000		(90,182)		(60,605)		(60,605)	29,577						0001
S&P 500 OTC Call Option 9PG834IR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2013	07/21/2014	1,891		1,912.0000		(31,674)		(19,394)		(19,394)	12,281						0001
S&P 500 OTC Call Option 9PG834IZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/26/2013	07/28/2014	8,867		1,743.0000		(602,158)		(502,511)		(502,511)	99,647						0001
S&P 500 OTC Call Option 9PG834HR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/28/2014	21,222		1,772.0000		(1,166,573)		(955,414)		(955,414)	211,159						0001
S&P 500 OTC Call Option 9PG834JD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2013	08/07/2014	17,860		1,742.0000		(1,193,048)		(1,045,835)		(1,045,835)	147,213						0001
S&P 500 OTC Call Option 9PG834JB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2013	08/07/2014	13,366		1,809.0000		(547,070)		(452,309)		(452,309)	94,762						0001
S&P 500 OTC Call Option 9PG834JZ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2013	08/14/2014	16,495		1,740.0000		(1,070,361)		(995,565)		(995,565)	74,796						0001
S&P 500 OTC Call Option 9PG834JX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2013	08/14/2014	9,315		1,803.0000		(391,696)		(339,582)		(339,582)	52,114						0001
S&P 500 OTC Call Option 9PG834JV SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2013	08/21/2014	19,235		1,692.0000		(1,309,112)		(1,630,551)		(1,630,551)	(321,439)						0001
S&P 500 OTC Call Option 9PG834KL SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/21/2013	08/21/2014	7,487		1,692.0000		(322,315)		(632,353)		(632,353)	(310,037)						0001
S&P 500 OTC Call Option 9PG834JT SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2013	08/21/2014	28,427		1,713.0000		(1,677,874)		(2,119,233)		(2,119,233)	(441,359)						0001
S&P 500 OTC Call Option 9PG834KJ SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2013	08/21/2014	8,522		1,713.0000		(523,592)		(460,188)		(460,188)	63,404						0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG834KH SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2013	08/21/2014	2,557		1,729.0000		(140,098)		(148,306)		(148,306)	(8,208)						0001
S&P 500 OTC Call Option 9PG834JR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2013	08/21/2014	32,079		1,733.0000		(1,635,189)		(2,087,060)		(2,087,060)	(451,870)						0001
S&P 500 OTC Call Option 9PG834JP SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	22,583		1,750.0000		(1,019,060)		(1,129,150)		(1,129,150)	(110,090)						0001
S&P 500 OTC Call Option 9PG834JN SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	33,358		1,762.0000		(1,369,971)		(2,001,480)		(2,001,480)	(631,509)						0001
S&P 500 OTC Call Option 9PG834JL SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	39,140		1,770.0000		(1,503,862)		(2,739,800)		(2,739,800)	(1,235,938)						0001
S&P 500 OTC Call Option 9PG834JJ SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	8,887		1,778.0000		(319,992)		(710,960)		(710,960)	(390,968)						0001
S&P 500 OTC Call Option 9PG834JH SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	8,705		1,815.0000		(230,962)		(783,450)		(783,450)	(552,488)						0001
S&P 500 OTC Call Option 9PG834JF SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/09/2013	08/21/2014	7,731		1,856.0000		(145,048)		(773,100)		(773,100)	(628,052)						0001
S&P 500 OTC Call Option 9PG834KB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2013	08/21/2014	1,583		1,856.0000		(27,386)		(36,542)		(36,542)	(9,156)						0001
S&P 500 OTC Call Option 9PG834KP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2013	08/28/2014	19,328		1,676.0000		(1,488,836)		(1,806,562)		(1,806,562)	(317,726)						0001
S&P 500 OTC Call Option 9PG834KN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2013	08/28/2014	10,153		1,741.0000		(509,884)		(626,154)		(626,154)	(116,270)						0001
S&P 500 OTC Call Option 9PG834KT SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/06/2013	09/05/2014	16,300		1,708.0000		(1,244,505)		(1,300,288)		(1,300,288)	(55,783)						0001
S&P 500 OTC Call Option 9PG834KR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/06/2013	09/05/2014	9,069		1,774.0000		(458,257)		(452,133)		(452,133)	6,124						0001
S&P 500 OTC Call Option 9PG834KX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2013	09/12/2014	14,893		1,746.0000		(983,683)		(918,478)		(918,478)	65,204						0001
S&P 500 OTC Call Option 9PG834KV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2013	09/12/2014	9,467		1,809.0000		(398,371)		(365,306)		(365,306)	33,065						0001
S&P 500 OTC Call Option 9PG834LN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	11,428		1,754.0000		(836,758)		(682,649)		(682,649)	154,109						0001
S&P 500 OTC Call Option 9PG834LL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	37,482		1,778.0000		(2,347,123)		(1,885,730)		(1,885,730)	461,393						0001
S&P 500 OTC Call Option 9PG834LJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	27,183		1,793.0000		(1,539,645)		(1,219,766)		(1,219,766)	319,879						0001
S&P 500 OTC Call Option 9PG834LH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	33,470		1,811.0000		(1,672,496)		(1,305,988)		(1,305,988)	366,508						0001
S&P 500 OTC Call Option 9PG834LF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	46,798		1,835.0000		(1,946,329)		(1,487,688)		(1,487,688)	458,641						0001
S&P 500 OTC Call Option 9PG834LD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	31,885		1,847.0000		(1,211,630)		(917,264)		(917,264)	294,366						0001
S&P 500 OTC Call Option 9PG834LB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/20/2013	09/19/2014	9,626		1,896.0000		(243,923)		(174,710)		(174,710)	69,213						0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9PG834KZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/24/2013	09/19/2014	7,843		1,933.0000		(142,429)		(96,555)		(96,555)	45,874						0001
S&P 500 OTC Call Option 9PG834LR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2013	09/26/2014	17,166		1,742.0000		(1,193,552)		(1,147,037)		(1,147,037)	46,515						0001
S&P 500 OTC Call Option 9PG834LP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2013	09/26/2014	9,020		1,815.0000		(671,226)		(361,581)		(361,581)	309,645						0001
S&P 500 OTC Call Option 9PG834AH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2012	12/13/2013	11,319		1,456.0000	(771,163)			(2,547,700)		(2,547,700)	(1,720,446)						0001
S&P 500 OTC Call Option 9PG834AF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2012	12/13/2013	10,682		1,505.0000	(511,881)			(1,912,470)		(1,912,470)	(1,365,800)						0001
S&P 500 OTC Call Option 9PG834AZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	43,981		1,477.0000	(2,994,226)			(9,059,062)		(9,059,062)	(6,236,972)						0001
S&P 500 OTC Call Option 9PG834AX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	21,606		1,495.0000	(1,300,897)			(4,093,600)		(4,093,600)	(2,873,713)						0001
S&P 500 OTC Call Option 9PG834AV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	40,345		1,509.0000	(2,198,399)			(7,117,846)		(7,117,846)	(5,072,206)						0001
S&P 500 OTC Call Option 9PG834AT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	26,221		1,520.0000	(1,320,227)			(4,372,535)		(4,372,535)	(3,149,925)						0001
S&P 500 OTC Call Option 9PG834AR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	20,557		1,527.0000	(979,130)			(3,296,470)		(3,296,470)	(2,391,570)						0001
S&P 500 OTC Call Option 9PG834AP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	39,856		1,534.0000	(1,795,513)			(6,138,494)		(6,138,494)	(4,484,212)						0001
S&P 500 OTC Call Option 9PG834AN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	28,738		1,548.0000	(1,154,980)			(4,066,396)		(4,066,396)	(3,010,094)						0001
S&P 500 OTC Call Option 9PG834AL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	9,789		1,577.0000	(309,430)			(1,147,583)		(1,147,583)	(870,100)						0001
S&P 500 OTC Call Option 9PG834AJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	11,258		1,616.0000	(246,438)			(968,608)		(968,608)	(753,860)						0001
S&P 500 OTC Call Option 9PG834BB SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/28/2012	12/27/2013	19,609		1,462.0000	(1,273,212)			(4,433,399)		(4,433,399)	(3,083,485)						0001
S&P 500 OTC Call Option 9PG834BD SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/07/2013	01/07/2014	15,596		1,539.0000		(779,800)		(2,378,203)		(2,378,203)	(1,598,403)						0001
S&P 500 OTC Call Option 9PG834BF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2013	01/14/2014	13,735		1,537.0000		(753,502)		(2,125,376)		(2,125,376)	(1,371,874)						0001
S&P 500 OTC Call Option 9PG834BX SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2013	01/21/2014	22,813		1,534.0000		(1,362,620)		(3,581,743)		(3,581,743)	(2,219,122)						0001
S&P 500 OTC Call Option 9PG834BV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	24,765		1,553.0000		(1,324,928)		(3,533,529)		(3,533,529)	(2,208,601)						0001
S&P 500 OTC Call Option 9PG834BT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	32,437		1,564.0000		(1,590,710)		(4,330,909)		(4,330,909)	(2,740,199)						0001
S&P 500 OTC Call Option 9PG834BR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	23,352		1,579.0000		(1,013,243)		(2,838,763)		(2,838,763)	(1,825,520)						0001
S&P 500 OTC Call Option 9PG834BP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	25,909		1,583.0000		(1,089,733)		(3,073,437)		(3,073,437)	(1,983,705)						0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9PG834BN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	32,840		1,594.0000		(1,254,160)		(3,610,988)		(3,610,988)	(2,356,828)						0001
S&P 500 OTC Call Option 9PG834BL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	27,928		1,609.0000		(938,102)		(2,757,534)		(2,757,534)	(1,819,432)						0001
S&P 500 OTC Call Option 9PG834BJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	13,257		1,638.0000		(335,004)		(1,029,256)		(1,029,256)	(694,252)						0001
S&P 500 OTC Call Option 9PG834BH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/18/2013	01/21/2014	11,238		1,679.0000		(175,313)		(584,486)		(584,486)	(409,173)						0001
S&P 500 OTC Call Option 9PG834BZ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2013	01/28/2014	15,132		1,568.0000		(676,552)		(1,979,647)		(1,979,647)	(1,303,096)						0001
S&P 500 OTC Call Option 9PG834CB SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2013	02/07/2014	17,027		1,577.0000		(832,620)		(2,128,656)		(2,128,656)	(1,296,035)						0001
S&P 500 OTC Call Option 9PG834CD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2013	02/14/2014	16,827		1,594.0000		(773,201)		(1,913,345)		(1,913,345)	(1,140,145)						0001
S&P 500 OTC Call Option 9PG834CV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,093		1,551.0000		(1,470,199)		(3,698,690)		(3,698,690)	(2,228,491)						0001
S&P 500 OTC Call Option 9PG834CT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	24,960		1,570.0000		(1,267,469)		(3,307,526)		(3,307,526)	(2,040,057)						0001
S&P 500 OTC Call Option 9PG834CR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	32,082		1,581.0000		(1,484,434)		(3,972,463)		(3,972,463)	(2,488,029)						0001
S&P 500 OTC Call Option 9PG834CP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	15,042		1,596.0000		(614,616)		(1,692,960)		(1,692,960)	(1,078,344)						0001
S&P 500 OTC Call Option 9PG834CN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,758		1,600.0000		(1,017,699)		(2,827,866)		(2,827,866)	(1,810,168)						0001
S&P 500 OTC Call Option 9PG834CL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	39,270		1,611.0000		(1,403,903)		(3,992,010)		(3,992,010)	(2,588,108)						0001
S&P 500 OTC Call Option 9PG834CJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	24,827		1,630.0000		(746,051)		(2,200,784)		(2,200,784)	(1,454,733)						0001
S&P 500 OTC Call Option 9PG834CH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	11,648		1,656.0000		(267,671)		(835,002)		(835,002)	(567,331)						0001
S&P 500 OTC Call Option 9PG834CF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	11,182		1,698.0000		(139,440)		(543,602)		(543,602)	(404,163)						0001
S&P 500 OTC Call Option 9PG834CX SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	17,760		1,587.0000		(831,168)		(2,144,737)		(2,144,737)	(1,313,569)						0001
S&P 500 OTC Call Option 9PG834CZ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	15,930		1,621.0000		(681,485)		(1,549,333)		(1,549,333)	(867,847)						0001
S&P 500 OTC Call Option 9PG834DB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2013	03/14/2014	18,551		1,634.0000		(864,106)		(1,672,044)		(1,672,044)	(807,939)						0001
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants										(49,651,418)	(133,142,728)	0	(388,721,747)	XXX	(388,721,747)	(205,948,011)	0	0	0	0	XXX	XXX
0499999. Total-Written Options-Hedging Effective										(49,651,418)	(133,142,728)	0	(388,721,747)	XXX	(388,721,747)	(205,948,011)	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										(49,651,418)	(133,142,728)	0	(388,721,747)	XXX	(388,721,747)	(205,948,011)	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(49,651,418)	(133,142,728)	0	(388,721,747)	XXX	(388,721,747)	(205,948,011)	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Credit Default

Barclays US Funding LLC Fixed Rate Credit Default Swap TOLL BROS FINANCE CORP	TOLL BROS FINANCE CORP 88947EAG5	N/A	Credit	Barclays US Funding G5GSEF7VJP5I7OUK5573	11/20/2008	12/20/2013		10,000,000	(3.7500)			(285,417)	(95,642)		(95,642)	254,486					3	0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Barclays US Funding LLC Variable Rate Credit Default Swap TOLL BROS FINANCE CORP	TOLL BROS FINANCE CORP 88947EAG5	N/A	Credit	Barclays US Funding G5GSEF7VJP5I7OUK5573...	11/20/2008	12/20/2013		10,000,000	0												3	0002
Newell Rubbermaid Inc Fixed Rate Credit Default Swap Newell Rubbermaid Inc	Newell Rubbermaid Inc 651229AF3	N/A	Credit	Newell Rubbermaid I 8I5DZWZKVSZI1NUHU748...	02/05/2009	03/20/2014		5,000,000	(2.5000)			(98,958)	(60,676)		(60,676)	(60,676)					2	0002
Newell Rubbermaid Inc Variable Rate Credit Default Swap Newell Rubbermaid Inc	Newell Rubbermaid Inc 651229AF3	N/A	Credit	Newell Rubbermaid I 8I5DZWZKVSZI1NUHU748...	02/05/2009	03/20/2014		5,000,000	0												2	0002
0869999. Total-Swaps-Hedging Effective-Credit Default										0	0	(384,375)	(156,318)	XXX	(156,318)	193,810	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	(384,375)	(156,318)	XXX	(156,318)	193,810	0	0	0	0	XXX	XXX
1169999. Total-Swaps-Credit Default										0	0	(384,375)	(156,318)	XXX	(156,318)	193,810	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	(384,375)	(156,318)	XXX	(156,318)	193,810	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										40,914,624	128,305,623	(384,375)	267,868,761	XXX	267,868,761	98,837,559	0	0	0	0	XXX	XXX
1449999. TOTAL										40,914,624	128,305,623	(384,375)	267,868,761	XXX	267,868,761	98,837,559	0	0	0	0	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2013, the change in fair value of the derivative hedging instrument over the previous quarter was 101% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed by SSAP 86 for a highly e
0002	The Company purchases credit default swaps to protect against credit risk in certain bonds. In the event the specified entity defaults, the credit default swap will make us whole on any losses incurred. In the event that the specified entity doesn't default, the credit default swap expires worthless.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective																					
RRZ3	3	300	RUSSELL 2000 MINI	Multiple	N/A	Equity/Index	12/20/2013	NYF	09/17/2013	1,051.5500	1,071.4000	5,955	22,783	5,955			5,955	5,955	12,900	0/0	100
ESZ3	37	1,850	S&P500 EMINI FUT	Multiple	N/A	Equity/Index	12/20/2013	CME	09/17/2013	1,691.1500	1,674.3000	(31,173)	280,990	(31,173)			(31,173)	(31,173)	140,600	0/0	50
ESZ3	20	1,000	S&P500 EMINI FUT	Multiple	N/A	Equity/Index	12/20/2013	CME	09/17/2013	1,697.0000	1,674.3000	(22,700)	151,886	(22,700)			(22,700)	(22,700)	76,000	0/0	50
1279999. Total-Long Futures-Hedging Effective												(47,918)	455,659	(47,918)	0	0	(47,918)	(47,918)	229,500	XXX	XXX
1329999. Total-Long Futures												(47,918)	455,659	(47,918)	0	0	(47,918)	(47,918)	229,500	XXX	XXX
1399999. Total-Hedging Effective												(47,918)	455,659	(47,918)	0	0	(47,918)	(47,918)	229,500	XXX	XXX
1449999. TOTAL												(47,918)	455,659	(47,918)	0	0	(47,918)	(47,918)	229,500	XXX	XXX

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	001	The hedge effectiveness cannot be measured at inception. At 09/30/2013, the change in fair value of the derivative hedging instrument over the previous quarter was 101% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed by SSAP 86 for a highly effective hedge.

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
JP Morgan	628,573	(172,913)	455,660
Total Net Cash Deposits	628,573	(172,913)	455,660

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	407,741		407,741		(47,918)	0	229,500	229,500
NAIC 1 Designation											
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	34,820,000	114,587,019	(60,290,792)	19,476,227	114,587,019	(60,290,792)	19,476,227		0
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	Y	Y	142,991,000	366,510,029	(224,027,870)	0	366,510,029	(224,027,870)	0		0
JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	Y	Y	-	5,818,330	(3,406,911)	2,411,419	5,818,330	(3,406,911)	2,411,419		0
Merrill Lynch Intl GGDZP1UYGU9STUHRDP48	Y	Y	39,430,000	81,747,461	(43,399,424)	0	81,747,461	(43,399,424)	0		0
RBC Capital Markets ES7IP3U3RHIGC71XBU11	Y	Y	24,880,000	88,083,987	(57,753,068)	5,450,919	88,083,987	(57,753,068)	5,450,919		0
0299999. Total NAIC 1 Designation			242,121,000	656,746,827	(388,878,065)	27,338,565	656,746,826	(388,878,065)	27,338,565	0	0
0999999. Totals			242,121,000	657,154,568	(388,878,065)	27,746,307	656,746,826	(388,925,983)	27,338,565	229,500	229,500

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity									
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash			34,820,000	34,820,000	XXX		I
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Cash			142,991,000	142,991,000	XXX		I
Merrill Lynch Intl	GGDZP1UYGU9STUHRDP48	Cash			39,430,000	39,430,000	XXX		I
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Cash			24,880,000	24,880,000	XXX		I
0299999. Totals					242,121,000	242,121,000	0	XXX	XXX

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
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
JPMorgan Chase	New York, NY					13,713,643	8,572,155	12,041,958	XXX
JPMorgan Chase	San Angelo, TX					(12,423,685)	(20,370,464)	(31,526,884)	XXX
State Street Bank	Boston, MA					371,033	434,949	282,746	XXX
BNY Mellon	Pittsburgh, PA					2,226,013	3,126,586	4,450,434	XXX
JPMorgan Chase	Dallas, TX					(127,345)	(125,512)	(520,440)	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	3,759,659	(8,362,286)	(15,272,185)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	3,759,659	(8,362,286)	(15,272,185)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	264	264	264	XXX
0599999. Total Cash		XXX	XXX	0	0	3,759,923	(8,362,022)	(15,271,921)	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
U.S. Government Bonds - Issuer Obligations							
US Treasury		09/26/2013	0.040	10/17/2013	24,999,417	139	
US Treasury		09/23/2013	0.005	10/10/2013	28,499,933	32	
US Treasury		09/25/2013	0.015	10/24/2013	19,999,750	52	
US Treasury		09/26/2013	0.035	10/24/2013	27,999,227	138	
0199999. U.S. Government Bonds - Issuer Obligations					101,498,327	361	0
0599999. Total - U.S. Government Bonds					101,498,327	361	0
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
FHLB		09/25/2013	0.005	10/09/2013	9,999,981	8	
FHLB		09/24/2013	0.030	11/27/2013	9,999,475	50	
Federal Home Loan Mtg Corp		09/19/2013	0.020	12/19/2013	7,999,596	53	
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					27,999,052	111	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					27,999,052	111	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					129,497,379	472	0
8399999. Subtotals - Bonds					129,497,379	472	0
8699999. Total - Cash Equivalents					129,497,379	472	0