

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

June 30, 2014

2014



QUARTERLY STATEMENT

As of June 30, 2014

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) StateReporting@NationalLifeGroup.com (E-Mail Address)	802-229-3770 (Area Code) (Telephone Number) (Extension) 802-229-7282 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Wade Hampton Mayo	President & CEO	2. Kerry Anne Jung	Secretary
3. Matthew Charles Frazee #	VP, Treasurer & Controller	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	EVP & CFO	Angela Marie McCraw	Vice President
Matthew Lawrence DeSantos	VP	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
Alfred Joseph Foice	VP	Brahmaiah Sastry Jarugumillil	VP

DIRECTORS OR TRUSTEES

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

State of..... Vermont
County of..... 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	Matthew Charles Frazee
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & CEO	Secretary	VP, Treasurer & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me This 1st day of August 2014	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No []
--	---	------------------

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	9,685,865,821	0	9,685,865,821	9,150,740,480
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	36,186,849	0	36,186,849	34,876,522
3. Mortgage loans on real estate:				
3.1 First liens.....	1,673,456,110	0	1,673,456,110	1,649,953,687
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	5,988,621	0	5,988,621	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	2,850,481	0	2,850,481	2,850,481
5. Cash (\$.....(6,543,185)), cash equivalents (\$.....0) and short-term investments (\$.....107,775,000).....	101,231,815	0	101,231,815	163,932,560
6. Contract loans (including \$.....0 premium notes).....	236,618,454	0	236,618,454	223,192,566
7. Derivatives.....	667,862,545	0	667,862,545	837,782,664
8. Other invested assets.....	138,064,513	0	138,064,513	104,386,963
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	155,360	0	155,360	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	12,548,280,568	0	12,548,280,568	12,167,715,923
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	104,490,083	0	104,490,083	100,482,862
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	518,134	0	518,134	563,071
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	8,851,535	0	8,851,535	8,313,456
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	588,560	0	588,560	890,306
16.2 Funds held by or deposited with reinsured companies.....	1,109	0	1,109	718
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	52,596,198	11,824,469	40,771,730	40,390,779
19. Guaranty funds receivable or on deposit.....	1,186,453	0	1,186,453	1,186,453
20. Electronic data processing equipment and software.....	845,274	825,403	19,870	4,001
21. Furniture and equipment, including health care delivery assets (\$.....0).....	699,125	699,125	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	25,783,632	0	25,783,632	23,683,462
24. Health care (\$.....0) and other amounts receivable.....	22,948,985	22,948,985	0	0
25. Aggregate write-ins for other than invested assets.....	12,399,893	596,320	11,803,573	11,641,286
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,779,189,549	36,894,302	12,742,295,247	12,354,872,316
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	12,779,189,549	36,894,302	12,742,295,247	12,354,872,316

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	155,360	0	155,360	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	155,360	0	155,360	0
2501. Corporate Owned Life Insurance.....	11,737,656	0	11,737,656	11,574,718
2502. Items not allocated.....	77,268	11,351	65,917	66,569
2503. Leasehold Improvements.....	268,893	268,893	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	316,075	316,075	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,399,893	596,320	11,803,573	11,641,286

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....11,294,312,095 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	11,294,312,095	10,799,781,145
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	612,498	630,243
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	68,839,431	65,221,206
4. Contract claims:		
4.1 Life.....	12,622,164	11,945,011
4.2 Accident and health.....	24,300	24,300
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	40,431	23,079
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....1,383 accident and health premiums.....	190,155	177,084
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	2,355,543
9.4 Interest Maintenance Reserve.....	60,637,520	62,840,897
10. Commissions to agents due or accrued - life and annuity contracts \$....3,373,613, accident and health \$.....0 and deposit-type contract funds \$.....0.....	3,373,613	5,116,318
11. Commissions and expense allowances payable on reinsurance assumed.....	10,841	0
12. General expenses due or accrued.....	7,659,506	7,629,818
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,737,346	3,050,966
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	17,532,447	36,337,886
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	85,795	102,063
17. Amounts withheld or retained by company as agent or trustee.....	1,140,971	1,991,493
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	3,655,625	3,446,273
19. Remittances and items not allocated.....	24,565,742	24,969,702
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	92,290,895	71,891,061
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	778,712	5,616,443
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	360,176,696	516,576,710
24.09 Payable for securities.....	4,946,857	1,591,130
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	38,610,192	13,394,287
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	11,993,843,829	11,634,712,657
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	11,993,843,829	11,634,712,657
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
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).....	549,479,304	521,187,546
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	745,451,418	717,159,660
38. Totals of Lines 29, 30 and 37.....	748,451,418	720,159,660
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	12,742,295,247	12,354,872,316
DETAILS OF WRITE-INS		
2501. LIHTC Commitments.....	34,785,516	9,116,970
2502. Uncashed checks pending escheatment.....	2,815,379	2,346,876
2503. Guaranty fund.....	1,009,297	1,050,391
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	880,051
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	38,610,192	13,394,287
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
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.....	771,397,136	637,332,324	1,329,892,975
2. Considerations for supplementary contracts with life contingencies.....	125,557	160,486	916,316
3. Net investment income.....	377,002,595	426,281,527	862,705,082
4. Amortization of Interest Maintenance Reserve (IMR).....	2,395,744	2,086,348	4,280,635
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	1,905,821	733,784	1,581,847
7. Reserve adjustments on reinsurance ceded.....	0	378,171	(1,619,469)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	527,595	518,960	2,209,623
9. Totals (Lines 1 to 8.3).....	1,153,354,447	1,067,491,600	2,199,967,010
10. Death benefits.....	22,838,284	22,372,615	41,903,484
11. Matured endowments (excluding guaranteed annual pure endowments).....	403,636	64,358	105,588
12. Annuity benefits.....	32,106,678	38,264,999	69,038,218
13. Disability benefits and benefits under accident and health contracts.....	554,073	493,032	1,084,143
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	345,057,037	329,468,052	658,110,717
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	7,559,942	7,394,451	17,230,985
18. Payments on supplementary contracts with life contingencies.....	77,276	53,014	100,233
19. Increase in aggregate reserves for life and accident and health contracts.....	494,513,206	415,273,593	908,818,606
20. Totals (Lines 10 to 19).....	903,110,132	813,384,114	1,696,391,974
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	126,228,392	103,736,322	219,660,414
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses.....	46,359,722	38,463,621	83,239,960
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	5,686,889	5,453,370	12,072,244
25. Increase in loading on deferred and uncollected premiums.....	(82,652)	(255,228)	78,765
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	(7,018)	72,173	498,663
28. Totals (Lines 20 to 27).....	1,081,295,465	960,854,373	2,011,942,021
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	72,058,982	106,637,227	188,024,988
30. Dividends to policyholders.....	64,377	9,137	20,102
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	71,994,605	106,628,090	188,004,886
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	21,247,818	33,104,903	45,299,901
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).....	50,746,787	73,523,187	142,704,985
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,169,880 (excluding taxes of \$.....103,582 transferred to the IMR).....	(1,672,661)	1,545,960	(212,078)
35. Net income (Line 33 plus Line 34).....	49,074,127	75,069,147	142,492,908
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	720,159,660	625,232,244	625,232,244
37. Net income (Line 35).....	49,074,127	75,069,147	142,492,908
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(266,594)	(202,980)	5,285,759
39. Change in net unrealized foreign exchange capital gain (loss).....	0	(18,545)	(30,174)
40. Change in net deferred income tax.....	2,421,571	(3,244,153)	(11,436,070)
41. Change in nonadmitted assets.....	(2,537,511)	1,956,453	6,548,198
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(20,399,834)	(20,915,491)	(22,933,205)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	(25,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	28,291,758	52,644,431	94,927,416
55. Capital and surplus as of statement date (Lines 36 + 54).....	748,451,418	677,876,675	720,159,660
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	364,657	451,067	2,059,882
08.302. Change in COLI.....	162,939	160,655	352,787
08.303. Miscellaneous Income - Modco Interest.....	0	(92,762)	(203,046)
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).....	527,595	518,960	2,209,623
2701. Changes in Agents Deferred Compensation.....	89,344	65,495	342,235
2702. Fines and Penalties.....	(96,361)	6,678	156,428
2703.	0	0	0
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).....	(7,018)	72,173	498,663
5301.	0	0	0
5302.	0	0	0
5303.	0	0	0
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	771,125,275	637,392,651	1,329,241,447
2. Net investment income	395,813,530	357,379,495	738,590,815
3. Miscellaneous income	2,433,416	1,300,027	2,172,001
4. Total (Lines 1 through 3)	1,169,372,221	996,072,173	2,070,004,263
5. Benefit and loss related payments	409,973,961	395,806,107	784,894,356
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	156,067,877	162,715,722	331,942,624
8. Dividends paid to policyholders	47,025	21,149	23,880
9. Federal and foreign income taxes paid (recovered) net of \$ 1,273,462 tax on capital gains (losses)	41,326,719	(13,893,558)	(6,377,232)
10. Total (Lines 5 through 9)	607,415,583	544,649,419	1,110,483,628
11. Net cash from operations (Line 4 minus Line 10)	561,956,638	451,422,754	959,520,635
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	394,689,736	533,353,359	936,581,827
12.2 Stocks	4,434,864	763,486	2,110,787
12.3 Mortgage loans	91,540,292	46,127,905	110,990,914
12.4 Real estate	0	0	0
12.5 Other invested assets	632,694	1,079,699	3,327,953
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,847
12.7 Miscellaneous proceeds	(8,443,138)	42,933,485	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	482,854,449	624,257,935	1,053,014,328
13. Cost of investments acquired (long-term only):			
13.1 Bonds	927,331,435	873,752,010	1,582,035,074
13.2 Stocks	4,828,062	370,983	1,408,086
13.3 Mortgage loans	122,480,465	175,613,551	327,045,231
13.4 Real estate	0	0	0
13.5 Other invested assets	35,418,125	2,342,911	4,585,144
13.6 Miscellaneous applications	155,360	205,035,698	355,215,952
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,090,213,447	1,257,115,153	2,270,289,488
14. Net increase or (decrease) in contract loans and premium notes	13,425,888	8,309,647	23,931,787
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(620,784,886)	(641,166,865)	(1,241,206,947)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,618,225	(83,234)	8,752,387
16.5 Dividends to stockholders	0	0	25,000,000
16.6 Other cash provided (applied)	(7,490,722)	167,566,009	319,648,996
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,872,497)	167,482,775	303,401,383
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)	(62,700,745)	(22,261,337)	21,715,071
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	163,932,561	142,217,490	142,217,490
19.2 End of period (Line 18 plus Line 19.1)	101,231,815	119,956,153	163,932,561

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

20.0001	0	0	0
---------	---	---	---

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	234,594,626	182,851,266	413,596,603
3. Ordinary individual annuities.....	499,128,967	428,984,153	868,390,790
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	12,265	10,218	25,867
6. Group annuities.....	45,757,109	32,221,064	62,932,302
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	35,464	36,527	75,449
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	779,528,431	644,103,229	1,345,021,010
12. Deposit-type contracts.....	1,246,197	963,421	2,153,929
13. Total.....	780,774,628	645,066,650	1,347,174,940

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The 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	2014	2013
NET INCOME			
(1) Life Insurance Company of the Southwest state basis (Page 4, Line 35, Columns 1 & 2)	TX	49,074,127	142,492,908
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	TX	49,074,127	142,492,908
SURPLUS			
(5) Life Insurance Company of the Southwest state basis (Page 3, line 37, Columns 1 & 2)	TX	748,451,418	720,159,660
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	TX	748,451,418	720,159,660

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	2a	2b	c
		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
OTTI recognized 1 st Quarter			Interest	Non-Interest	
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	-	-	-	-
c.	Total 1 st Quarter	-	-	-	-
OTTI recognized 2 nd Quarter					
d.	Intent to sell	-	-	-	-
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
f.	Total 2 nd Quarter				

NOTES TO FINANCIAL STATEMENTS

OTTI recognized 3 rd 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 4 th Quarter			
OTTI recognized 4 th Quarter				
j.	Intent to sell	-	-	-
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-
l.	Total 4 th Quarter			
m.	Annual aggregate total	XXX	-	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	-	-	-	-	-	-
Total			-			

(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	1,293,891
		2.	12 Months or Longer	269,994
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	40,610,919
		2.	12 Months or Longer	18,894,290

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. Fair Value of Collateral Received - N/A

I. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs - N/A

(3) Default of Working Capital Finance Investments - 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.

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

No significant change.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements - N/A

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

A. Defined Benefit Plan - None

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 14 - Contingencies

E. All Other Contingencies

The Company is involved in class action or putative class action litigation. On September 24, 2010, three individuals (including two former policyholders and one now former policyholder) brought a putative class action against LSW concerning their purchases of indexed universal life insurance policies sold in California (SecurePlus Provider and SecurePlus Paragon), which is pending before the U.S. District Court for the Central District of California (the “Court”) and captioned *Walker, et al. v. Life Ins. Co. of the Southwest*. Plaintiffs assert claims under the California Unfair Competition Law and for fraudulent concealment, alleging that LSW and independent agents did not sufficiently and/or appropriately disclose, in illustrations and otherwise, certain features of the policies, including the amount and duration of certain charges and fees set forth in the policies themselves, the method by which policy values are calculated under the policies, and the potential tax treatment for policy loans under certain circumstances. Plaintiffs seek a variety of alternative forms of relief, including actual and punitive damages or rescission, injunctive relief, and an award of attorneys’ fees. The Company denies engaging in any misconduct, and believes it has meritorious defenses to the claims asserted in Walker. On November 9, 2012, the Court certified a class of all Provider and Paragon policyholders who purchased their policies in California on or after September 24, 2006 and a sub-class of those who received an illustration on or before the date they submitted a policy application. On November 26, 2012, LSW filed a petition with the U.S. Court of Appeals for the Ninth Circuit seeking an interlocutory appeal of the class certification order. On February 27, 2013, LSW’s petition for permission to appeal the District Court’s certification order was denied. On May 20, 2013, the parties appeared before the Court for a show cause hearing regarding why the Court should not decertify the illustration subclass. On May 28, 2013, the Court issued a ruling decertifying the illustration subclass on predominance grounds. On or about August 19, 2013, notice was sent to potential class members advising them of the remaining certified claims and the November 19, 2013 deadline to opt out of the class. On September 10, 2013, Plaintiffs filed a motion for Reconsideration and Leave to Amend the operative Complaint. LSW opposed the motion and, also on September 10, 2013 filed, a Motion to Decertify the remaining class claims. On November 1, 2013, the Court denied both motions. A jury trial on the fraudulent concealment claims was held in April 2014 and resulted in a defense verdict. No liability was found and no damages awarded. The remaining California Unfair Competition law claims are pending before the presiding U.S. District Court Judge. At this time, the Company is unable to predict the outcome or a range of possible outcomes on these claims.

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

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Bonds	-	7,968,148	-	7,968,148
Common Stock	36,186,849	-	-	36,186,849
Derivatives	732,630	667,129,915	-	667,862,545
Short Term	107,775,000	-	-	107,775,000
Other Invested Assets	-	-	1,242,864	1,242,864
Total	144,694,479	675,098,063	1,242,864	821,035,406

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
Derivatives	-	360,176,696	-	360,176,696
Total	-	360,176,696	-	360,176,696

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

a. Assets	Beginning Balance at Period	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 at Period
Other Invested Assets	-	-	-	-	-	1,246,384	-	(3,520)	-	1,242,864
Total						1,246,384		(3,520)	-	1,242,864

NOTES TO FINANCIAL STATEMENTS

b. Liabilities				Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus					
	Beginning Balance at Period	Transfers Into Level 3	Transfers Out of Level 3			Purchases	Issuances	Sales	Settlements	Ending Balance at Period
-	-	-	-	-	-	-	-	-	-	-
Total	-	-	-	-	-	-	-	-	-	-

- (3) The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.
- (4) The following is a description of the valuation techniques:

Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Those bonds are carried at lower of cost or fair value and are included in Levels 2 and 3 of the fair value hierarchy.

Common stock – Fair values of common stocks are based on unadjusted quoted market prices from pricing services as well as primary and secondary brokers/dealers. Actively traded common stocks with readily available market prices are categorized into Level 1 of the fair value hierarchy.

Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter (“OTC”) derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company’s OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.

Short term investments – Short-term investments consists of money market funds with observable market pricing and are categorized into Level 1.

- (5) For additional information on derivatives see 20(A)1-4 above.

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	10,400,509,002	9,685,865,821	3,492,264	10,397,016,738	-	-
Common Stock	36,186,849	36,186,849	36,186,849	-	-	-
Mortgage Loans	-	1,673,456,110	-	-	-	1,673,456,110
Real Estate	9,200,000	8,839,102		9,200,000	-	-
Short Term	107,775,000	107,775,000	107,775,000	-	-	-
Derivative Assets	667,862,545	667,862,545	732,630	667,129,915	-	-
Other Invested Assets	157,966,057	138,064,513	-	96,342,913	1,242,864	60,380,280
Derivative Liabilities	360,176,696	360,176,696	-	360,176,696	-	-

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	1,673,456,110	-	-	It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.
Other Invested Assets	60,380,280	-	-	It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.
Total	1,733,836,390			

Note 21 - Other Items

H. Offsetting and Netting of Assets and Liabilities - N/A

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

NOTES TO FINANCIAL STATEMENTS

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.

Life Insurance Company of the Southwest
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

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

Yes [☐]

No [☒ X]

1.2

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

Yes [☐]

No [☐]

2.1

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

Yes [☐]

No [☒ X]

2.2

If yes, date of change:

.....

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X]

No [☐]

3.2

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

Yes [☐]

No [☒ X]

3.3

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

4.1

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

Yes [☐]

No [☒ X]

4.2

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

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

5.

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

Yes [☐]

No [☒ X]

N/A [☐]

6.1

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

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

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 [☒ X]

No [☐]

8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES
Sentinel Financial Services Company	Montpelier, VT	NO	NO	NO	YES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒ X]

No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐]

No [☒ X]

9.21

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

Life Insurance Company of the Southwest
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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:

\$.....25,783,632

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 reported on the liability page:

\$.....0

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

Yes [X]No []

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

1 Name of Custodian(s)	2 Custodian Address
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
109396	Sentinel Asset Management, Inc.	Montpelier, VT

PART 1 - INVESTMENT

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:

Life Insurance Company of the Southwest

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$.....	0
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	1,673,456,110
1.14	Total mortgages in good standing.....	\$.....	1,673,456,110
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	0
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	0
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	0
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$.....	0
1.42	Residential mortgages.....	\$.....	0
1.43	Commercial mortgages.....	\$.....	0
1.44	Total mortgages in process of foreclosure.....	\$.....	0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	1,673,456,110
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$.....	0
1.62	Residential mortgages.....	\$.....	0
1.63	Commercial mortgages.....	\$.....	0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2.	Operating Percentages:		
2.1	A&H loss percent.....	.....	0.0
2.2	A&H cost containment percent.....	.....	0.0
2.3	A&H expense percent excluding cost containment expenses.....	.....	0.0
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Life Insurance Company of the Southwest

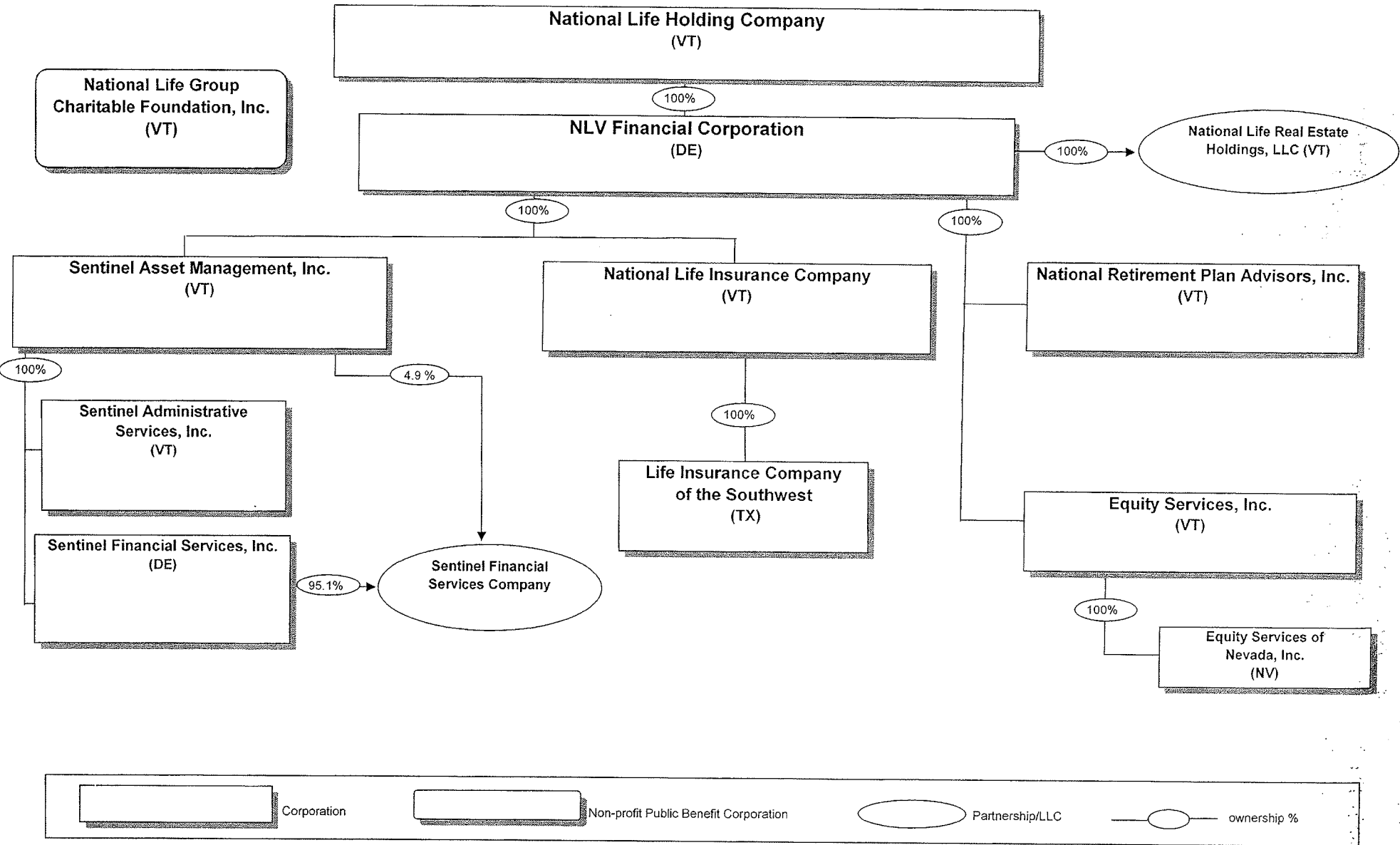
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	2,376,300	4,695,201	183	0	7,071,685	0
2.	Alaska.....	AK.....L.....	333,997	671,564	122	0	1,005,682	0
3.	Arizona.....	AZ.....L.....	5,508,311	15,725,303	112	0	21,233,725	0
4.	Arkansas.....	AR.....L.....	780,968	2,908,411	66	0	3,689,445	0
5.	California.....	CA.....L.....	82,655,537	149,638,399	533	0	232,294,468	648,746
6.	Colorado.....	CO.....L.....	5,503,325	3,685,139	800	0	9,189,264	0
7.	Connecticut.....	CT.....L.....	1,495,009	1,973,757	0	0	3,468,766	0
8.	Delaware.....	DE.....L.....	1,300,630	2,385,425	0	0	3,686,055	0
9.	District of Columbia.....	DC.....L.....	856,915	546,125	0	0	1,403,040	0
10.	Florida.....	FL.....L.....	17,521,431	55,216,880	106	0	72,738,417	0
11.	Georgia.....	GA.....L.....	5,945,551	13,744,701	26	0	19,690,278	0
12.	Hawaii.....	HI.....L.....	1,709,331	5,661,831	0	0	7,371,162	0
13.	Idaho.....	ID.....L.....	187,761	1,470,880	26	0	1,658,667	0
14.	Illinois.....	IL.....L.....	5,337,934	7,850,099	52	0	13,188,085	42,515
15.	Indiana.....	IN.....L.....	1,481,577	1,702,253	46	0	3,183,877	0
16.	Iowa.....	IA.....L.....	986,829	1,341,615	0	0	2,328,444	27,776
17.	Kansas.....	KS.....L.....	1,102,643	1,254,933	110	0	2,357,685	8,928
18.	Kentucky.....	KY.....L.....	841,154	657,078	52	0	1,498,284	0
19.	Louisiana.....	LA.....L.....	1,741,010	5,391,920	6,202	0	7,139,132	0
20.	Maine.....	ME.....L.....	185,209	236,360	0	0	421,569	0
21.	Maryland.....	MD.....L.....	12,358,488	9,634,136	0	0	21,992,624	0
22.	Massachusetts.....	MA.....L.....	2,622,966	14,589,038	0	0	17,212,003	0
23.	Michigan.....	MI.....L.....	2,730,345	47,494,576	26	0	50,224,947	0
24.	Minnesota.....	MN.....L.....	4,153,269	2,798,470	26	0	6,951,765	0
25.	Mississippi.....	MS.....L.....	1,085,259	1,348,769	361	0	2,434,389	3,003
26.	Missouri.....	MO.....L.....	1,285,301	1,570,283	133	0	2,855,716	0
27.	Montana.....	MT.....L.....	192,891	363,830	121	0	556,842	0
28.	Nebraska.....	NE.....L.....	150,498	883,733	159	0	1,034,390	0
29.	Nevada.....	NV.....L.....	3,249,036	12,044,567	46	0	15,293,648	0
30.	New Hampshire.....	NH.....L.....	414,030	894,426	0	0	1,308,456	30,185
31.	New Jersey.....	NJ.....L.....	4,187,210	3,063,499	0	0	7,250,709	0
32.	New Mexico.....	NM.....L.....	453,528	1,545,335	673	0	1,999,536	127,639
33.	New York.....	NY.....N.....	825,738	692,968	0	0	1,518,705	0
34.	North Carolina.....	NC.....L.....	5,492,841	12,302,890	26	0	17,795,757	159,407
35.	North Dakota.....	ND.....L.....	33,229	188,170	169	0	221,568	0
36.	Ohio.....	OH.....L.....	2,266,095	2,742,468	96	0	5,008,659	0
37.	Oklahoma.....	OK.....L.....	1,287,471	7,079,301	3,621	0	8,370,394	0
38.	Oregon.....	OR.....L.....	813,780	78,790	0	0	892,570	0
39.	Pennsylvania.....	PA.....L.....	4,718,271	5,743,487	0	0	10,461,758	77,301
40.	Rhode Island.....	RI.....L.....	566,219	246,788	0	0	813,007	0
41.	South Carolina.....	SC.....L.....	1,706,390	5,414,790	44	0	7,121,224	0
42.	South Dakota.....	SD.....L.....	126,485	99,108	0	0	225,593	0
43.	Tennessee.....	TN.....L.....	2,109,289	3,445,951	91	0	5,555,331	0
44.	Texas.....	TX.....L.....	23,630,800	97,534,761	21,507	0	121,187,068	0
45.	Utah.....	UT.....L.....	4,015,145	14,825,171	407	0	18,840,722	120,698
46.	Vermont.....	VT.....L.....	673,907	8,376,657	0	0	9,050,565	0
47.	Virginia.....	VA.....L.....	8,477,230	9,524,788	0	0	18,002,018	0
48.	Washington.....	WA.....L.....	3,155,370	1,146,964	26	0	4,302,361	0
49.	West Virginia.....	WV.....L.....	423,575	645,474	20	0	1,069,069	0
50.	Wisconsin.....	WI.....L.....	2,899,248	1,342,033	0	0	4,241,281	0
51.	Wyoming.....	WY.....L.....	49,297	350,451	497	0	400,245	0
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0
53.	Guam.....	GU.....N.....	0	0	0	0	0	0
54.	Puerto Rico.....	PR.....N.....	2,321	92,564	0	0	94,884	0
55.	US Virgin Islands.....	VI.....N.....	904	0	0	0	904	0
56.	Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57.	Canada.....	CAN.....N.....	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT.....XXX.....	26,853	23,967	61	0	50,881	0
59.	Subtotal.....	(a).....50.....	234,034,700	544,886,076	36,545	0	778,957,321	1,246,197
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	19,347	0	0	0	19,347	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	146,329	0	0	0	146,329	0
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	234,200,377	544,886,076	36,545	0	779,122,998	1,246,197
96.	Plus Reinsurance Assumed.....	XXX.....	0	0	0	0	0	0
97.	Totals (All Business).....	XXX.....	234,200,377	544,886,076	36,545	0	779,122,998	1,246,197
98.	Less Reinsurance Ceded.....	XXX.....	8,123,280	0	0	0	8,123,280	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	226,077,097	544,886,076	36,545	0	770,999,718	1,246,197
DETAILS OF WRITE-INS								
58001.	Other Foreign.....	XXX.....	26,853	23,967	61	0	50,881	0
58002.	.....	XXX.....	0	0	0	0	0	0
58003.	.....	XXX.....	0	0	0	0	0	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.....	26,853	23,967	61	0	50,881	0
9401.	.....	XXX.....	0	0	0	0	0	0
9402.	.....	XXX.....	0	0	0	0	0	0
9403.	.....	XXX.....	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page...	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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	0.....	0.....		National Life Holding Company.....	VT.....	UDP.....		Board.....	0.000		
0000.....	National Life Group.....	00000.....	20-4818866	0.....	0.....		National Life Group Charitable Foundation, Inc.....	VT.....	NIA.....	National Life Holding Company.....	Management.....	..100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0359222	0.....	0.....		NLV Financial Corporation.....	DE.....	UDP.....	National Life Holding Company.....	Board.....	0.000	National Life Holding Company.....	0.....
0634.....	National Life Group.....	66680.....	03-0144090	0.....	0.....		National Life Insurance Company.....	VT.....	UDP.....	NLV Financial Corporation.....	Board.....	0.000	National Life Holding Company.....	0.....
0634.....	National Life Group.....	65528.....	75-0953004	0.....	0.....		Life Insurance Company of the Southwest.....	TX.....	RE.....	National Life Insurance Company.....	Ownership.....	..100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0221140	0.....	0.....		Sentinel Asset Management, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Board.....	0.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0316212	0.....	0.....		Sentinel Administrative Services, Inc.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	..100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	51-0102130	0.....	0.....		Sentinel Financial Services, Inc.....	DE.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	..100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0335801	0.....	0.....		Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Financial Services, Inc.....	Ownership.....	95.100	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0355801	0.....	0.....		Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	4.900	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	27-1362376	0.....	0.....		National Life Real Estate Holdings, LLC.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	..100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0223461	0.....	0.....		National Retirement Plan Advisors, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	..100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0221141	0.....	0.....		Equity Services, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	..100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000.....	03-0221141	0.....	0.....		Equity Services of Nevada, Inc.....	NV.....	NIA.....	Equity Services, Inc.....	Ownership.....	..100.000	National Life Holding Company.....	0.....

Asterisk	Explanation
0	

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

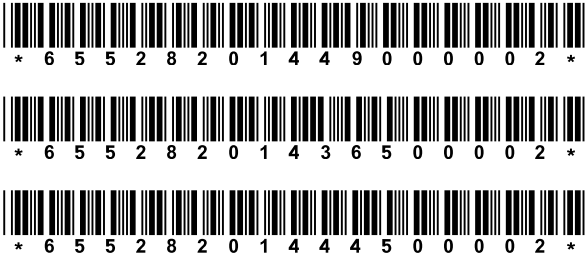
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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



Life Insurance Company of the Southwest
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous Receivables.....	205,324	205,324	0	0
2505. Prepaid Expenses.....	110,751	110,751	0	0
2597. Summary of remaining write-ins for Line 25.....	316,075	316,075	0	0

Additional Write-ins for Liabilities:

	1	2
	Current Statement Date	December 31 Prior Year
2504. Interest payable surplus note.....	0	880,051
2597. Summary of remaining write-ins for Line 25.....	0	880,051

Life Insurance Company of the Southwest
SCHEDULE A - VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,850,481	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,000,000	3,043,981
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	193,500
8. Deduct current year's depreciation	11,379	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	8,839,102	2,850,481
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	8,839,102	2,850,481

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,649,953,687	1,438,524,256
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	122,350,000	326,465,000
2.2 Additional investment made after acquisition	130,465	580,231
3. Capitalized deferred interest and other	152,267	180,056
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	(946,868)	(1,512,411)
7. Deduct amounts received on disposals	97,540,292	114,034,894
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	643,149	248,551
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,673,456,110	1,649,953,687
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	1,673,456,110	1,649,953,687
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,673,456,110	1,649,953,687

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	104,386,964	105,843,983
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	34,786,500	1,268,504
2.2 Additional investment made after acquisition	631,625	3,316,640
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	286,446	55,132
5. Unrealized valuation increase (decrease)	0	(5,505)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	632,694	3,327,953
8. Deduct amortization of premium and depreciation	1,394,326	2,099,740
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	664,097
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	138,064,515	104,386,964
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	138,064,515	104,386,964

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,185,617,002	8,532,867,656
2. Cost of bonds and stocks acquired	932,159,492	1,583,443,160
3. Accrual of discount	10,680,306	20,255,434
4. Unrealized valuation increase (decrease)	(266,594)	5,291,264
5. Total gain (loss) on disposals	1,383,184	10,821,480
6. Deduct consideration for bonds and stocks disposed of	399,124,598	938,692,614
7. Deduct amortization of premium	8,396,121	22,490,463
8. Total foreign exchange change in book/adjusted carrying value	0	(30,174)
9. Deduct current year's other than temporary impairment recognized	0	5,848,741
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,722,052,671	9,185,617,002
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,722,052,671	9,185,617,002

SCHEDULE D - PART 1B

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

NAIC Designation		1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS									
1.	NAIC 1 (a).....	4,793,585,103	1,145,914,832	1,037,815,880	44,156,704	4,793,585,103	4,945,840,759	0	4,834,613,221
2.	NAIC 2 (a).....	4,171,377,982	287,764,844	92,289,193	(35,250,557)	4,171,377,982	4,331,603,075	0	3,960,824,050
3.	NAIC 3 (a).....	434,714,274	28,457,468	20,693,466	(11,839,837)	434,714,274	430,638,438	0	439,815,136
4.	NAIC 4 (a).....	74,879,520	590,625	20,278,712	(713,878)	74,879,520	54,477,555	0	57,371,109
5.	NAIC 5 (a).....	17,471,587	0	274,155	5,915,415	17,471,587	23,112,847	0	19,930,439
6.	NAIC 6 (a).....	7,711,909	0	74,914	331,153	7,711,909	7,968,148	0	9,086,525
7.	Total Bonds.....	9,499,740,375	1,462,727,769	1,171,426,320	2,599,000	9,499,740,375	9,793,640,822	0	9,321,640,480
PREFERRED STOCK									
8.	NAIC 1.....	0	0	0	0	0	0	0	0
9.	NAIC 2.....	0	0	0	0	0	0	0	0
10.	NAIC 3.....	0	0	0	0	0	0	0	0
11.	NAIC 4.....	0	0	0	0	0	0	0	0
12.	NAIC 5.....	0	0	0	0	0	0	0	0
13.	NAIC 6.....	0	0	0	0	0	0	0	0
14.	Total Preferred Stock.....	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock.....	9,499,740,375	1,462,727,769	1,171,426,320	2,599,000	9,499,740,375	9,793,640,822	0	9,321,640,480

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

QSI02

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.....	107,775,000	XXX.....	107,775,000	57	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	170,900,000	84,160,144
2. Cost of short-term investments acquired.....	420,475,000	650,400,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	3,247
6. Deduct consideration received on disposals.....	483,600,000	563,663,391
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	107,775,000	170,900,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	107,775,000	170,900,000

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).....	320,429,807
2.	Cost paid/(consideration received) on additions.....	94,254,805
3.	Unrealized valuation increase (decrease).....	(23,968,623)
4.	Total gain (loss) on termination recognized.....	115,602,468
5.	Considerations received (paid) on terminations.....	199,365,239
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	306,953,218
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	306,953,218

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	776,147
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(43,517)
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	37,130
3.12	Section 1, Column 15, prior year.....	95,648
		(58,518)
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, prior year.....	0
		0
		(58,518)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
		0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	37,130
3.24	Section 1, Column 19, prior year.....	95,648
		(58,518)
		(58,518)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	1
4.1	Cumulative variation margin on terminated contracts during the year.....	23,848
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	23,848
		23,848
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	732,631
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	732,631

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Life Insurance Company of the Southwest
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.....	306,953,218
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	769,760
3.	Total (Line 1 plus Line 2).....	307,722,978
4.	Part D, Section 1, Column 5.....	667,899,674
5.	Part D, Section 1, Column 6.....	(360,176,696)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	306,953,218
8.	Part B, Section 1, Column 13.....	37,130
9.	Total (Line 7 plus Line 8).....	306,990,348
10.	Part D, Section 1, Column 8.....	667,167,044
11.	Part D, Section 1, Column 9.....	(360,176,696)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	396,070
15.	Part D, Section 1, Column 11.....	396,070
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Life Insurance Company of the Southwest

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	73,397,987
2. Cost of cash equivalents acquired.....	921,707,577	3,133,933,777
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(401)
6. Deduct consideration received on disposals.....	921,707,577	3,207,331,363
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1	Location		4	5		6	7	8	9
	2	3							
Description of Property	City	State	Date Acquired	Name of Vendor		Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Internal Transfer									
330 Ridgelake - Office Building.....	Memphis.....	TN.....	...05/08/2014	Internal Transfer.....		3,100,000	0	3,094,123	0
340 Deer Valley Professional Center - Office Building.....	Pheonix.....	AZ.....	...06/06/2014	Internal Transfer.....		2,900,000	0	2,897,436	0
0299999. Totals.....						6,000,000	0	5,991,559	0
0399999. Totals.....						6,000,000	0	5,991,559	0

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
0210655.....	HUNT VALLEY.....	MD.....		05/13/2014....	5.050	11,800,000	0	16,700,000
0210656.....	TIMONIUM.....	MD.....		05/13/2014....	5.050	13,200,000	0	21,400,000
0210660.....	SANDY.....	UT.....		05/02/2014....	4.950	8,200,000	0	12,200,000
0210661.....	HINSDALE.....	IL.....		06/26/2014....	4.430	7,500,000	0	10,500,000
0210662.....	FULTON.....	MD.....		06/27/2014....	4.750	5,000,000	0	7,100,000
210501B.....	ROSEVILLE.....	MN.....		06/29/2011....	14.000	0	68,177	1,059,027
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	...XXX.....	45,700,000	68,177	68,959,027
0899999. Total - Mortgages in Good Standing.....				...XXX.....	...XXX.....	45,700,000	68,177	68,959,027
3399999. Total Mortgages.....				...XXX.....	...XXX.....	45,700,000	68,177	68,959,027

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0210308.....	MT PLEASANT.....	SC.....	.....	10/30/2000....	04/22/2014....	3,681,385	0	0	0	0	0	0	3,620,195	3,620,195	0	0	0
0210361.....	EDMONDS.....	WA.....	.....	12/29/2003....	05/28/2014....	1,938,447	0	0	0	0	0	0	1,906,175	1,906,175	0	0	0
0210363.....	HOUSTON.....	TX.....	.....	03/10/2004....	04/29/2014....	1,688,161	0	0	0	0	0	0	1,671,955	1,671,955	0	0	0
0210374.....	IRVINE.....	CA.....	.....	04/29/2004....	05/29/2014....	3,197,344	0	0	0	0	0	0	3,158,180	3,158,180	0	0	0
0210377.....	POMPAÑO BEACH.....	FL.....	.....	05/13/2004....	06/09/2014....	2,433,897	0	0	0	0	0	0	2,401,742	2,401,742	0	0	0
0210380.....	WEST CHESTER.....	OH.....	.....	08/20/2004....	06/26/2014....	2,817,330	0	0	0	0	0	0	2,772,124	2,772,124	0	0	0
0210385.....	LYNNWOOD.....	WA.....	.....	08/05/2004....	05/28/2014....	4,652,323	0	0	0	0	0	0	4,594,667	4,594,662	0	0	0
0210447.....	MESA.....	AZ.....	.....	03/10/2006....	06/16/2014....	15,000,000	0	0	0	0	0	0	15,000,000	15,000,000	0	0	0
0210473.....	AUSTIN.....	TX.....	.....	01/05/2007....	06/30/2014....	9,499,861	0	0	0	0	0	0	9,366,819	9,366,819	0	0	0
0210486.....	PLYMOUTH.....	MI.....	.....	05/02/2007....	05/30/2014....	2,489,201	0	0	0	0	0	0	1,023,119	1,023,119	0	0	0
0210495.....	AUSTIN.....	TX.....	.....	06/22/2007....	06/30/2014....	4,196,489	0	0	0	0	0	0	4,196,489	4,196,489	0	0	0
0210555.....	DALLAS.....	TX.....	.....	03/16/2011....	06/17/2014....	2,345,000	0	0	0	0	0	0	2,345,000	2,345,000	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						53,939,438	0	0	0	0	0	0	52,056,465	52,056,460	0	0	0
Mortgages With Partial Repayments																	
0210056.....	MIDLAND.....	TX.....	.....	03/10/1987....	.....	.....60,124	0	0	0	0	0	0	0	4,280	0	0	0
0210240.....	PITTSBURGH.....	PA.....	.....	02/20/1998....	.....	.....275,878	0	0	0	0	0	0	0	14,079	0	0	0
0210261.....	NORCROSS.....	GA.....	.....	08/18/1998....	.....	.....573,329	0	0	0	0	0	0	0	25,931	0	0	0
0210292.....	VIRGINIA BEACH.....	VA.....	.....	02/04/2005....	.....	.....2,082,814	0	0	0	0	0	0	0	25,134	0	0	0
0210294.....	COON RAPIDS.....	MN.....	.....	06/12/2000....	.....	.....2,280,518	0	0	0	0	0	0	0	66,288	0	0	0
0210298.....	ASTON.....	PA.....	.....	06/15/2000....	.....	.....3,981,133	0	0	0	0	0	0	0	26,150	0	0	0
0210299.....	ASTON.....	PA.....	.....	06/15/2000....	.....	.....1,679,268	0	0	0	0	0	0	0	11,103	0	0	0
0210308.....	MT PLEASANT.....	SC.....	.....	10/30/2000....	.....	.....3,681,385	0	0	0	0	0	0	0	15,470	0	0	0

SCHEDULE B - PART 3

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

QE02.1

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
0210313.....	CHARLOTTE.....	NC.....		06/08/2001.....		764,640	0	0	0	0	0	0	0	28,623	0	0	0
0210321.....	SIMI VALLEY.....	CA.....		02/04/2005.....		2,491,063	0	0	0	0	0	0	0	82,673	0	0	0
0210324.....	INWOOD.....	WV.....		02/13/2003.....		2,077,598	0	0	0	0	0	0	0	19,775	0	0	0
0210326.....	NORFOLK.....	VA.....		12/18/2001.....		1,545,151	0	0	0	0	0	0	0	35,602	0	0	0
0210342.....	PORT ARTHUR.....	TX.....		12/20/2002.....		1,134,176	0	0	0	0	0	0	0	61,876	0	0	0
0210343.....	SAN ANTONIO.....	TX.....		12/30/2002.....		1,326,014	0	0	0	0	0	0	0	13,713	0	0	0
0210361.....	EDMONDS.....	WA.....		12/29/2003.....		1,938,447	0	0	0	0	0	0	0	32,272	0	0	0
0210369.....	PUYALLUP.....	WA.....		04/01/2004.....		4,787,814	0	0	0	0	0	0	0	58,725	0	0	0
0210374.....	IRVINE.....	CA.....		04/29/2004.....		3,197,344	0	0	0	0	0	0	0	9,869	0	0	0
0210375.....	BURIEN.....	WA.....		05/13/2004.....		2,946,479	0	0	0	0	0	0	0	35,741	0	0	0
0210377.....	POMPANO BEACH.....	FL.....		05/13/2004.....		2,433,897	0	0	0	0	0	0	0	12,949	0	0	0
0210378.....	CINCINNATI.....	OH.....		07/08/2004.....		2,000,315	0	0	0	0	0	0	0	27,920	0	0	0
0210380.....	WEST CHESTER.....	OH.....		08/20/2004.....		2,817,330	0	0	0	0	0	0	0	15,220	0	0	0
0210382.....	CAPE CANAVERAL.....	FL.....		07/20/2004.....		2,118,383	0	0	0	0	0	0	0	36,123	0	0	0
0210385.....	LYNNWOOD.....	WA.....		08/05/2004.....		4,652,323	0	0	0	0	0	0	0	14,531	0	0	0
0210386.....	SAN ANTONIO.....	TX.....		10/29/2004.....		2,622,775	0	0	0	0	0	0	0	17,886	0	0	0
0210387.....	CINCINNATI.....	OH.....		09/28/2004.....		3,968,384	0	0	0	0	0	0	0	144,944	0	0	0
0210388.....	CINCINNATI.....	OH.....		02/08/2005.....		6,903,764	0	0	0	0	0	0	0	63,713	0	0	0
0210391.....	CATAWBA.....	NC.....		12/28/2004.....		3,143,223	0	0	0	0	0	0	0	51,012	0	0	0
0210393.....	SPOKANE.....	WA.....		08/29/2005.....		3,468,223	0	0	0	0	0	0	0	27,616	0	0	0
0210394.....	BLUE ASH.....	OH.....		12/16/2004.....		6,538,748	0	0	0	0	0	0	0	54,338	0	0	0
0210396.....	CHARLOTTE.....	NC.....		02/17/2005.....		4,142,623	0	0	0	0	0	0	0	39,311	0	0	0
0210397.....	SPOKANE.....	WA.....		09/16/2005.....		3,941,382	0	0	0	0	0	0	0	20,921	0	0	0
0210398.....	BOISE.....	ID.....		12/29/2004.....		3,573,319	0	0	0	0	0	0	0	28,138	0	0	0
0210400.....	DRAPER.....	UT.....		01/14/2005.....		6,253,973	0	0	0	0	0	0	0	50,967	0	0	0
0210401.....	BLUE ASH.....	OH.....		04/04/2005.....		3,088,908	0	0	0	0	0	0	0	28,691	0	0	0
0210402.....	FARMINGTON.....	CT.....		05/18/2005.....		1,824,653	0	0	0	0	0	0	0	27,984	0	0	0
0210403.....	CLEAR LAKE.....	TX.....		03/24/2005.....		2,098,423	0	0	0	0	0	0	0	15,053	0	0	0
0210407.....	KNOXVILLE.....	TN.....		06/10/2005.....		3,209,276	0	0	0	0	0	0	0	49,575	0	0	0
0210408.....	FRANKLIN TOWNSHIP.....	NJ.....		03/30/2005.....		2,155,884	0	0	0	0	0	0	0	20,352	0	0	0
0210411.....	ABERDEEN.....	MD.....		09/28/2005.....		3,629,470	0	0	0	0	0	0	0	29,350	0	0	0
0210412.....	MONROE.....	WA.....		10/11/2005.....		7,579,811	0	0	0	0	0	0	0	64,396	0	0	0
0210413.....	MELBOURNE.....	FL.....		07/14/2005.....		2,868,000	0	0	0	0	0	0	0	16,019	0	0	0
0210415.....	AURORA.....	CO.....		05/20/2005.....		8,477,569	0	0	0	0	0	0	0	59,717	0	0	0
0210418.....	SUPERIOR.....	CO.....		09/08/2005.....		3,756,911	0	0	0	0	0	0	0	28,772	0	0	0
0210419.....	IRVINE.....	CA.....		11/03/2005.....		5,649,070	0	0	0	0	0	0	0	33,433	0	0	0
0210421.....	CENTERVILLE.....	OH.....		02/28/2006.....		3,510,866	0	0	0	0	0	0	0	100,625	0	0	0
0210424.....	CINNAMINSON.....	NJ.....		11/18/2005.....		1,868,280	0	0	0	0	0	0	0	17,001	0	0	0
0210426.....	PLYMOUTH.....	MN.....		11/01/2005.....		1,763,968	0	0	0	0	0	0	0	52,934	0	0	0
0210428.....	ISSAQUAH.....	WA.....		11/02/2005.....		1,570,443	0	0	0	0	0	0	0	11,492	0	0	0
0210430.....	OAK PARK.....	IL.....		12/08/2005.....		6,680,888	0	0	0	0	0	0	0	73,038	0	0	0
0210431.....	CORONA.....	CA.....		03/22/2006.....		1,084,955	0	0	0	0	0	0	0	7,826	0	0	0
0210432.....	CORONA.....	CA.....		03/22/2006.....		2,233,730	0	0	0	0	0	0	0	16,112	0	0	0

SCHEDULE B - PART 3

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

QE02.2

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
0210433.....	WAUKEGAN.....	IL.....		12/08/2005.....		3,420,220	0	0	0	0	0	0	0	30,833	0	0	0
0210436.....	CORONA.....	CA.....		02/09/2006.....		2,732,727	0	0	0	0	0	0	0	19,996	0	0	0
0210437.....	HICKORY.....	NC.....		02/02/2006.....		4,125,529	0	0	0	0	0	0	0	27,413	0	0	0
0210438.....	IRVINE.....	CA.....		03/16/2006.....		7,148,285	0	0	0	0	0	0	0	60,273	0	0	0
0210439.....	AUSTIN.....	TX.....		01/30/2006.....		9,629,068	0	0	0	0	0	0	0	142,381	0	0	0
0210441.....	BELLEVUE.....	WA.....		05/05/2006.....		5,166,022	0	0	0	0	0	0	0	41,768	0	0	0
0210442.....	GREENSBORO.....	NC.....		03/28/2006.....		3,748,086	0	0	0	0	0	0	0	31,328	0	0	0
0210443.....	AUSTIN.....	TX.....		05/02/2006.....		4,961,287	0	0	0	0	0	0	0	28,304	0	0	0
0210444.....	GREENSBORO.....	NC.....		04/13/2006.....		2,412,423	0	0	0	0	0	0	0	13,100	0	0	0
0210446.....	LONGVIEW.....	WA.....		08/02/2006.....		6,497,748	0	0	0	0	0	0	0	51,621	0	0	0
0210449.....	NORTH AURORA.....	IL.....		09/25/2006.....		2,651,256	0	0	0	0	0	0	0	19,550	0	0	0
0210451.....	FAIRFIELD.....	CA.....		04/04/2006.....		3,752,541	0	0	0	0	0	0	0	31,667	0	0	0
0210452.....	FARMERS BRANCH.....	TX.....		05/01/2006.....		2,717,351	0	0	0	0	0	0	0	22,428	0	0	0
0210453.....	LAKEWOOD.....	WA.....		07/20/2006.....		7,430,825	0	0	0	0	0	0	0	46,899	0	0	0
0210456.....	AUSTIN.....	TX.....		09/15/2006.....		3,169,195	0	0	0	0	0	0	0	21,780	0	0	0
0210458.....	AMARILLO.....	TX.....		08/22/2006.....		2,551,425	0	0	0	0	0	0	0	14,636	0	0	0
0210459.....	HICKORY.....	NC.....		08/03/2006.....		2,154,150	0	0	0	0	0	0	0	12,327	0	0	0
0210461.....	PHOENIX.....	AZ.....		11/15/2006.....		4,381,628	0	0	0	0	0	0	0	19,067	0	0	0
0210463.....	LEXINGTON.....	KY.....		08/31/2006.....		3,043,663	0	0	0	0	0	0	0	22,903	0	0	0
0210464.....	BELMONT.....	NC.....		10/25/2006.....		5,285,943	0	0	0	0	0	0	0	25,684	0	0	0
0210465.....	LEXINGTON.....	KY.....		10/12/2006.....		2,281,320	0	0	0	0	0	0	0	16,790	0	0	0
0210466.....	ELLWOOD CITY.....	PA.....		11/16/2006.....		1,683,896	0	0	0	0	0	0	0	11,221	0	0	0
0210467.....	MUSKEGON.....	MI.....		12/11/2006.....		4,169,169	0	0	0	0	0	0	0	24,374	0	0	0
0210469.....	GASTONIA.....	NC.....		12/11/2006.....		1,622,680	0	0	0	0	0	0	0	8,071	0	0	0
0210471.....	LOVELAND.....	CO.....		12/20/2006.....		5,262,088	0	0	0	0	0	0	0	38,579	0	0	0
0210473.....	AUSTIN.....	TX.....		01/05/2007.....		9,499,861	0	0	0	0	0	0	0	133,043	0	0	0
0210474.....	CARBONDALE.....	CO.....		12/08/2006.....		2,779,645	0	0	0	0	0	0	0	19,848	0	0	0
0210478.....	CHARLOTTE.....	NC.....		03/23/2007.....		1,669,079	0	0	0	0	0	0	0	16,845	0	0	0
0210479.....	BARDSTOWN.....	KY.....		06/08/2007.....		2,133,571	0	0	0	0	0	0	0	15,947	0	0	0
0210481.....	YPSILANTI.....	MI.....		05/03/2007.....		3,736,342	0	0	0	0	0	0	0	19,708	0	0	0
0210483.....	SCOTTSDALE.....	AZ.....		04/11/2007.....		3,567,075	0	0	0	0	0	0	0	26,442	0	0	0
0210484.....	SCOTTSDALE.....	AZ.....		04/12/2007.....		2,680,704	0	0	0	0	0	0	0	19,872	0	0	0
0210485.....	ALEPPO TOWNSHIP.....	PA.....		06/07/2007.....		1,868,447	0	0	0	0	0	0	0	12,693	0	0	0
0210486.....	PLYMOUTH.....	MI.....		05/02/2007.....		2,489,201	0	0	0	0	0	0	0	1,456,575	0	0	0
0210487.....	MASON.....	OH.....		09/28/2007.....		3,417,448	0	0	0	0	0	0	0	24,184	0	0	0
0210489.....	GRAND RAPIDS.....	MI.....		08/01/2007.....		5,071,048	0	0	0	0	0	0	0	24,159	0	0	0
0210490.....	SANTA FE SPRINGS.....	CA.....		07/02/2007.....		1,861,734	0	0	0	0	0	0	0	9,120	0	0	0
0210491.....	VANDALIA.....	OH.....		10/30/2007.....		1,873,297	0	0	0	0	0	0	0	8,886	0	0	0
0210493.....	FAYETTEVILLE.....	NC.....		07/09/2007.....		1,221,529	0	0	0	0	0	0	0	9,071	0	0	0
0210494.....	SHARONVILLE.....	OH.....		08/09/2007.....		5,100,405	0	0	0	0	0	0	0	24,680	0	0	0
0210496.....	RALEIGH.....	NC.....		07/19/2007.....		3,155,580	0	0	0	0	0	0	0	25,537	0	0	0
0210497.....	SHARONVILLE.....	OH.....		08/09/2007.....		3,111,779	0	0	0	0	0	0	0	14,825	0	0	0
0210499.....	BLOOMFIELD HILLS.....	MI.....		10/03/2007.....		8,937,632	0	0	0	0	0	0	0	42,557	0	0	0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210502.....	MANKATO.....	MN.....		12/20/2007....		3,101,540	0	0	0	0	0	0	0	31,156	0	0	0
0210503.....	POMPANO BEACH.....	FL.....		09/27/2007....		4,977,792	0	0	0	0	0	0	0	30,681	0	0	0
0210504.....	WHITESBURG.....	KY.....		12/21/2007....		3,935,153	0	0	0	0	0	0	0	25,790	0	0	0
0210506.....	W DES MOINES.....	IA.....		03/24/2008....		8,405,277	0	0	0	0	0	0	0	36,648	0	0	0
0210507.....	DAYTON.....	OH.....		11/21/2007....		2,741,042	0	0	0	0	0	0	0	44,082	0	0	0
0210509.....	WOODLAWN.....	MD.....		01/18/2008....		4,075,531	0	0	0	0	0	0	0	27,616	0	0	0
0210510.....	CINCINNATI.....	OH.....		12/13/2007....		1,197,122	0	0	0	0	0	0	0	8,004	0	0	0
0210511.....	HILLIARD.....	OH.....		02/14/2008....		3,457,084	0	0	0	0	0	0	0	19,580	0	0	0
0210512.....	FREDERICKSBURG.....	TX.....		04/11/2008....		1,971,175	0	0	0	0	0	0	0	20,838	0	0	0
0210513.....	HIALEAH.....	FL.....		02/26/2008....		3,240,452	0	0	0	0	0	0	0	13,893	0	0	0
0210515.....	ORLANDO.....	FL.....		06/05/2008....		4,476,293	0	0	0	0	0	0	0	18,109	0	0	0
0210517.....	DALLAS.....	TX.....		12/30/2008....		10,980,900	0	0	0	0	0	0	0	63,094	0	0	0
0210518.....	DALLAS.....	TX.....		12/30/2008....		4,392,360	0	0	0	0	0	0	0	25,238	0	0	0
0210521.....	ALBUQUERQUE.....	NM.....		11/21/2008....		12,190,216	0	0	0	0	0	0	0	48,771	0	0	0
0210522.....	BELLEVUE.....	WA.....		12/08/2008....		6,016,304	0	0	0	0	0	0	0	23,251	0	0	0
0210523.....	GLEN BURNIE.....	MD.....		12/30/2008....		5,879,958	0	0	0	0	0	0	0	35,010	0	0	0
0210524.....	CLEAR LAKE CITY.....	TX.....		12/21/2009....		3,787,111	0	0	0	0	0	0	0	31,266	0	0	0
0210525.....	SAN ANTONIO.....	TX.....		12/31/2009....		7,138,208	0	0	0	0	0	0	0	26,792	0	0	0
0210526.....	AUSTIN.....	TX.....		05/13/2010....		4,774,814	0	0	0	0	0	0	0	71,593	0	0	0
0210527.....	BROOMFIELD.....	CO.....		04/01/2010....		7,700,936	0	0	0	0	0	0	0	42,036	0	0	0
0210528.....	SANDY SPRINGS.....	GA.....		04/28/2010....		9,823,117	0	0	0	0	0	0	0	54,224	0	0	0
0210529.....	SAN ANTONIO.....	TX.....		05/26/2010....		2,912,000	0	0	0	0	0	0	0	15,458	0	0	0
0210530.....	BOSTON.....	MA.....		05/03/2010....		4,111,427	0	0	0	0	0	0	0	23,057	0	0	0
0210531.....	MEQUON.....	WI.....		06/11/2010....		9,567,568	0	0	0	0	0	0	0	35,962	0	0	0
0210532.....	IRVING.....	TX.....		04/28/2010....		12,115,177	0	0	0	0	0	0	0	66,877	0	0	0
0210533.....	BELLEVUE.....	WA.....		06/01/2010....		8,564,731	0	0	0	0	0	0	0	35,070	0	0	0
0210534.....	SUNNYVALE.....	TX.....		06/02/2010....		9,816,780	0	0	0	0	0	0	0	176,410	0	0	0
0210536.....	CENTENNIAL.....	CO.....		05/13/2010....		4,779,773	0	0	0	0	0	0	0	26,196	0	0	0
0210537.....	MOON TOWNSHIP.....	PA.....		07/29/2010....		5,178,598	0	0	0	0	0	0	0	27,531	0	0	0
0210540.....	BRECKSVILLE.....	OH.....		08/17/2010....		11,459,715	0	0	0	0	0	0	0	60,484	0	0	0
0210541.....	BRECKSVILLE.....	OH.....		08/17/2010....		1,104,627	0	0	0	0	0	0	0	8,499	0	0	0
0210542.....	HOUSTON.....	TX.....		11/05/2010....		13,074,938	0	0	0	0	0	0	0	47,902	0	0	0
0210543.....	MECHANICSVILLE.....	VA.....		08/05/2010....		7,465,993	0	0	0	0	0	0	0	28,344	0	0	0
0210544.....	SPOKANE.....	WA.....		09/14/2010....		6,871,722	0	0	0	0	0	0	0	100,478	0	0	0
0210545.....	JENSEN BEACH.....	FL.....		08/31/2010....		11,186,544	0	0	0	0	0	0	0	44,320	0	0	0
0210546.....	WEXFORD.....	PA.....		09/01/2010....		6,820,563	0	0	0	0	0	0	0	59,104	0	0	0
0210547.....	HUNTINGTON BEACH.....	CA.....		10/19/2010....		4,318,422	0	0	0	0	0	0	0	16,489	0	0	0
0210548.....	COLUMBUS.....	OH.....		11/24/2010....		8,508,239	0	0	0	0	0	0	0	73,717	0	0	0
0210549.....	GREAT NECK.....	NY.....		12/22/2010....		4,950,813	0	0	0	0	0	0	0	28,455	0	0	0
0210550.....	KATY.....	TX.....		04/06/2011....		13,723,525	0	0	0	0	0	0	0	79,878	0	0	0
0210551.....	W CONSHOHOCKEN.....	PA.....		02/07/2011....		10,534,551	0	0	0	0	0	0	0	45,030	0	0	0
0210552.....	KNOXVILLE.....	TN.....		12/30/2010....		7,865,873	0	0	0	0	0	0	0	45,942	0	0	0
0210553.....	PLANT CITY.....	FL.....		02/02/2011....		7,657,099	0	0	0	0	0	0	0	33,130	0	0	0

SCHEDULE B - PART 3

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

QE024

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
0210554.....	CYPRESS.....	TX.....		03/03/2011.....		11,445,990	0	0	0	0	0	0	0	54,449	0	0	0
0210556.....	BUFFALO GROVE.....	IL.....		07/07/2011.....		5,720,824	0	0	0	0	0	0	0	31,601	0	0	0
0210557.....	WOODLAWN.....	MD.....		03/30/2011.....		6,543,124	0	0	0	0	0	0	0	36,866	0	0	0
0210558.....	ROCHESTER HILLS.....	MI.....		06/02/2011.....		6,402,114	0	0	0	0	0	0	0	134,972	0	0	0
0210560.....	S PASADENA.....	CA.....		03/31/2011.....		8,313,019	0	0	0	0	0	0	0	45,330	0	0	0
0210561.....	LOUISVILLE.....	KY.....		06/15/2011.....		11,890,263	0	0	0	0	0	0	0	66,641	0	0	0
0210562.....	INDIAN LAND.....	SC.....		06/29/2011.....		8,306,181	0	0	0	0	0	0	0	33,104	0	0	0
0210563.....	JOHNSON CITY.....	TN.....		06/02/2011.....		10,459,965	0	0	0	0	0	0	0	56,271	0	0	0
0210566.....	COLUMBUS.....	OH.....		07/21/2011.....		15,755,155	0	0	0	0	0	0	0	143,634	0	0	0
0210567.....	OWINGS MILLS.....	MD.....		09/23/2011.....		16,256,130	0	0	0	0	0	0	0	92,742	0	0	0
0210568.....	LEXINGTON.....	KY.....		10/06/2011.....		9,530,232	0	0	0	0	0	0	0	58,142	0	0	0
0210570.....	TULSA.....	OK.....		09/01/2011.....		7,725,907	0	0	0	0	0	0	0	32,805	0	0	0
0210572.....	HANOVER.....	MD.....		11/01/2011.....		10,237,394	0	0	0	0	0	0	0	59,677	0	0	0
0210573.....	LEXINGTON.....	KY.....		10/31/2011.....		7,247,408	0	0	0	0	0	0	0	29,384	0	0	0
0210574.....	ALBUQUERQUE.....	NM.....		10/17/2011.....		8,936,800	0	0	0	0	0	0	0	40,095	0	0	0
0210575.....	SPRINGBORO.....	OH.....		11/14/2011.....		11,368,598	0	0	0	0	0	0	0	44,574	0	0	0
0210577.....	LOVELAND.....	CO.....		12/08/2011.....		5,629,045	0	0	0	0	0	0	0	22,924	0	0	0
0210578.....	KENNESAW.....	GA.....		10/31/2011.....		17,694,559	0	0	0	0	0	0	0	103,831	0	0	0
0210579.....	WATAUGA.....	TX.....		11/30/2011.....		15,223,217	0	0	0	0	0	0	0	63,787	0	0	0
0210580.....	WAUWATOSA.....	WI.....		12/28/2011.....		12,359,747	0	0	0	0	0	0	0	75,040	0	0	0
0210584.....	STERLING HEIGHTS.....	MI.....		02/01/2012.....		4,290,579	0	0	0	0	0	0	0	30,545	0	0	0
0210585.....	STERLING HEIGHTS.....	MI.....		02/01/2012.....		4,290,579	0	0	0	0	0	0	0	30,545	0	0	0
0210586.....	COLUMBUS.....	OH.....		12/27/2011.....		5,893,393	0	0	0	0	0	0	0	49,858	0	0	0
0210587.....	SAN DIEGO.....	CA.....		01/31/2012.....		11,362,333	0	0	0	0	0	0	0	48,938	0	0	0
0210588.....	COLUMBUS.....	OH.....		02/15/2012.....		8,969,896	0	0	0	0	0	0	0	50,332	0	0	0
0210589.....	BOULDER.....	CO.....		04/11/2012.....		15,810,401	0	0	0	0	0	0	0	61,789	0	0	0
0210590.....	GRESHAM.....	OR.....		05/02/2012.....		9,500,000	0	0	0	0	0	0	0	11,952	0	0	0
0210591.....	ALBUQUERQUE.....	NM.....		03/19/2012.....		13,869,392	0	0	0	0	0	0	0	60,352	0	0	0
0210592.....	PLANO.....	TX.....		04/12/2012.....		13,171,364	0	0	0	0	0	0	0	54,891	0	0	0
0210593.....	LEAGUE CITY.....	TX.....		05/01/2012.....		11,432,418	0	0	0	0	0	0	0	52,679	0	0	0
0210594.....	SILVER SPRING.....	MD.....		04/20/2012.....		15,333,401	0	0	0	0	0	0	0	69,204	0	0	0
0210597.....	ALISO VIEJO.....	CA.....		06/19/2012.....		10,941,607	0	0	0	0	0	0	0	47,865	0	0	0
0210604.....	WESTERVILLE.....	OH.....		08/31/2012.....		11,560,698	0	0	0	0	0	0	0	50,053	0	0	0
0210605.....	MILFORD.....	MI.....		05/31/2012.....		6,603,793	0	0	0	0	0	0	0	87,437	0	0	0
0210606.....	WESTERVILLE.....	OH.....		08/31/2012.....		12,736,362	0	0	0	0	0	0	0	55,143	0	0	0
0210607.....	BIG BEAR LAKE.....	CA.....		07/30/2012.....		6,853,538	0	0	0	0	0	0	0	28,832	0	0	0
0210608.....	DALLAS.....	TX.....		08/02/2012.....		13,683,053	0	0	0	0	0	0	0	62,105	0	0	0
0210609.....	BOYNTON BEACH.....	FL.....		09/20/2012.....		11,783,836	0	0	0	0	0	0	0	57,560	0	0	0
0210610.....	ROLLING HILLS ESTATES.....	CA.....		10/10/2012.....		10,799,609	0	0	0	0	0	0	0	89,180	0	0	0
0210613.....	TULSA.....	OK.....		10/04/2012.....		15,868,922	0	0	0	0	0	0	0	73,742	0	0	0
0210614.....	NASHVILLE.....	TN.....		12/11/2012.....		12,917,832	0	0	0	0	0	0	0	79,637	0	0	0
0210615.....	COLUMBIA.....	MO.....		12/10/2012.....		13,512,559	0	0	0	0	0	0	0	66,723	0	0	0
0210616.....	NEWPORT BEACH.....	CA.....		01/15/2013.....		10,217,201	0	0	0	0	0	0	0	87,733	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210617.....	NASHVILLE.....	TN.....		12/26/2012....		14,201,884	0	0	0	0	0	0	0	84,330	0	0	0
0210618.....	BELLBROOK.....	OH.....		12/26/2012....		11,811,608	0	0	0	0	0	0	0	53,181	0	0	0
0210619.....	PALM BEACH GARDENS.....	FL.....		02/11/2013....		13,751,281	0	0	0	0	0	0	0	85,418	0	0	0
0210621.....	GARNER.....	NC.....		12/31/2012....		7,121,554	0	0	0	0	0	0	0	36,049	0	0	0
0210622.....	LAJOLLA.....	CA.....		02/15/2013....		18,750,309	0	0	0	0	0	0	0	85,758	0	0	0
0210623.....	ROANOKE.....	TX.....		03/06/2013....		13,717,331	0	0	0	0	0	0	0	62,739	0	0	0
0210624.....	SANDY.....	UT.....		06/03/2013....		7,413,612	0	0	0	0	0	0	0	44,327	0	0	0
0210625.....	GREENWICH.....	CT.....		06/13/2013....		6,438,606	0	0	0	0	0	0	0	37,759	0	0	0
0210626.....	ASHBURN.....	VA.....		06/20/2013....		10,794,803	0	0	0	0	0	0	0	64,643	0	0	0
0210627.....	WESTERVILLE.....	OH.....		05/31/2013....		22,194,199	0	0	0	0	0	0	0	105,303	0	0	0
0210628.....	ROCHESTER HILLS.....	MI.....		05/28/2013....		8,772,500	0	0	0	0	0	0	0	77,698	0	0	0
0210630.....	VERONA.....	WI.....		06/19/2013....		10,422,224	0	0	0	0	0	0	0	47,732	0	0	0
0210631.....	JACKSONVILLE BEACH.....	FL.....		07/01/2013....		20,050,242	0	0	0	0	0	0	0	91,905	0	0	0
0210632.....	FULTON.....	MD.....		07/25/2013....		6,053,989	0	0	0	0	0	0	0	35,310	0	0	0
0210633.....	E SETAUKET.....	NY.....		06/27/2013....		9,925,863	0	0	0	0	0	0	0	45,497	0	0	0
0210635.....	GARDEN CITY.....	NY.....		07/31/2013....		8,946,472	0	0	0	0	0	0	0	40,990	0	0	0
0210638.....	COLUMBIA.....	MO.....		08/23/2013....		11,144,621	0	0	0	0	0	0	0	56,285	0	0	0
0210639.....	MORRISVILLE.....	NC.....		08/22/2013....		12,146,619	0	0	0	0	0	0	0	54,444	0	0	0
0210640.....	SHELBY TOWNSHIP.....	MI.....		08/29/2013....		7,955,280	0	0	0	0	0	0	0	45,695	0	0	0
0210645.....	BRECKSVILLE.....	OH.....		10/17/2013....		8,731,006	0	0	0	0	0	0	0	58,104	0	0	0
0210646.....	FARMINGTON.....	UT.....		11/05/2013....		11,483,724	0	0	0	0	0	0	0	49,669	0	0	0
0210652.....	MEDFORD.....	MA.....		02/04/2014....		0	0	0	0	0	0	0	0	103,813	0	0	0
0210653.....	OMAHA.....	NE.....		01/29/2014....		0	0	0	0	0	0	0	0	50,285	0	0	0
0210654.....	LEWISVILLE.....	TX.....		12/20/2013....		11,200,000	0	0	0	0	0	0	0	67,427	0	0	0
0210657.....	PLANO.....	TX.....		03/11/2014....		0	0	0	0	0	0	0	0	30,593	0	0	0
0210658.....	FORT COLLINS.....	CO.....		03/20/2014....		0	0	0	0	0	0	0	0	22,921	0	0	0
0210659.....	FORT COLLINS.....	CO.....		03/20/2014....		0	0	0	0	0	0	0	0	5,915	0	0	0
0210660.....	SANDY.....	UT.....		05/02/2014....		0	0	0	0	0	0	0	0	15,995	0	0	0
210405A.....	GREELEY.....	CO.....		05/05/2005....		2,697,321	0	0	0	0	0	0	0	37,350	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						1,325,650,393	0	0	0	0	0	0	0	10,418,352	0	0	0
Mortgages Transferred																	
0210381.....	PHOENIX.....	AZ.....		07/29/2004....	06/06/2014....	3,779,314	0	0	(867,262)	22,292	889,554	0	3,789,554	2,900,000	0	(889,554)	(889,554)
0210505.....	MEMPHIS.....	TN.....		11/16/2007....	05/15/2014....	3,031,591	0	0	0	129,975	129,975	0	3,157,314	3,100,000	0	(57,314)	(57,314)
0499999. Total - Mortgages Transferred.....						6,810,905	0	0	(867,262)	152,267	1,019,529	0	6,946,868	6,000,000	0	(946,868)	(946,868)
0599999. Total Mortgages.....						1,386,400,736	0	0	(867,262)	152,267	1,019,529	0	59,003,333	68,474,812	0	(946,868)	(946,868)

QE02.5

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
			3	4										
			City	State										
Surplus Debentures - Unaffiliated														
368770	AA	1	General American Life Ins Co Surplus Nt.....	.....	Jefferies & Co.....	1FE.....	05/30/2014....	0	4,786,500	0	0	0	0.0	
2399999. Total - Surplus Debentures - Unaffiliated.....									4,786,500	0	0	0	XXX.....	
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated														
719000	00	2	Richman Institutional Tax Credit Funs XC.....	Granville.....	OH.....	Richman Institutional Tax Credit Funs XC.....		04/01/2014....	0	15,000,000	0	0	0	0.0
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									15,000,000	0	0	0	XXX.....	
4499999. Subtotal - Unaffiliated.....									19,786,500	0	0	0	XXX.....	
4699999. Totals.....									19,786,500	0	0	0	XXX.....	

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
			3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Any Other Class of Asset - Unaffiliated																				
717700	00	9	GLC Solar Gen II LLC.....	Waterbury.....	VT....	Capital Distribution.....	01/07/2013	04/07/2014	1,026	0	0	0	0	0	1,026	1,026	0	0	0	
717700	00	9	GLC Solar Gen II LLC.....	Waterbury.....	VT....	Capital Distribution.....	01/07/2013	05/05/2014	1,247	0	0	0	0	0	1,247	1,247	0	0	0	
717700	00	9	GLC Solar Gen II LLC.....	Waterbury.....	VT....	Capital Distribution.....	01/07/2013	06/10/2014	1,247	0	0	0	0	0	1,247	1,247	0	0	0	
4299999. Total - Any Other Class of Asset - Unaffiliated.....									3,520	0	0	0	0	0	3,520	3,520	0	0	0	
4499999. Subtotal - Unaffiliated.....									3,520	0	0	0	0	0	3,520	3,520	0	0	0	
4699999. Totals.....									3,520	0	0	0	0	0	3,520	3,520	0	0	0	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
03765H	AA	9		05/27/2014	Citigroup Global		4,986,100	5,000,000	0	1FE
0599999. Total Bonds - U.S. Government							4,986,100	5,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment										
3136A1	SB	2		06/01/2014	Interest Capitalization		308,633	308,633	0	1FE
3136AD	Z8	5		06/09/2014	JP Morgan		8,448,438	10,000,000	7,639	1FE
3136AJ	KW	5		06/10/2014	Banc of America Securities		21,020,647	23,701,928	19,752	1FE
3136AJ	VP	8		04/14/2014	Wells Fargo Funds		13,559,119	14,599,321	19,466	1FE
3136AK	AQ	6		06/05/2014	JP Morgan		3,703,868	4,039,837	3,030	1FE
3137AQ	TW	8		04/15/2014	Stephens & Company		530,798	561,691	1,248	1FE
3137AQ	TW	8		06/01/2014	Interest Capitalization		45,142	45,142	0	1FE
3137B9	5K	7		06/05/2014	Stephens & Company		1,855,323	1,895,000	1,658	1FE
3137BA	R6	1		06/06/2014	Morgan Stanley DWD		8,573,807	7,971,000	9,410	1FE
3137BA	UM	2		06/05/2014	Wells Fargo Funds		7,457,500	8,000,000	6,000	1FE
3138EK	RA	5		05/07/2014	Nomura Securities		17,104,275	17,361,992	15,915	1FE
3138NY	GE	9		05/07/2014	Citigroup Global		28,323,410	29,061,196	26,639	1FE
3138W1	F4	4		05/13/2014	Nomura Securities		10,986,357	11,203,423	10,270	1FE
31397F	L8	3		06/01/2014	Interest Capitalization		188,059	188,059	0	1FE
31417E	WF	4		04/15/2014	Citigroup Global		29,984,771	30,772,259	28,208	1FE
31417E	ZA	2		04/14/2014	Nomura Securities		9,973,950	10,237,896	9,385	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							162,064,097	169,947,377	158,620	XXX
Bonds - Industrial and Miscellaneous										
008252	AM	0		04/17/2014	Various		5,410,626	5,300,000	44,660	2FE
012725	AA	5		05/16/2014	Cantor Fitzgerald		1,615,815	1,500,000	29,250	2FE
02076X	AC	6		05/09/2014	Miller Tabek		590,625	750,000	21,224	5FE
024836	AB	4		06/17/2014	Deutsche Bank		4,993,050	5,000,000	0	2FE
04317@	AM	0		06/24/2014	Direct-Private Placement		4,000,000	4,000,000	0	2Z
04317@	AN	8		06/24/2014	Direct-Private Placement		2,000,000	2,000,000	0	2Z
11133T	AB	9		05/20/2014	Various		11,319,411	10,850,000	68,840	2FE
118230	AK	7		06/04/2014	Wells Fargo Funds		6,130,800	6,000,000	109,283	2FE
12527E	AD	0		05/07/2014	Credit Suisse		142,030	128,000	194	1FM
12738A	AB	7		06/09/2014	USBancorp Investments		12,000,000	12,000,000	0	2FE
12738A	AC	5		06/09/2014	US Bancorp Piper Jaffrey		2,000,000	2,000,000	0	2FE
12739J	AA	9		06/09/2014	US Bancorp Piper Jaffrey		2,000,000	2,000,000	0	2FE
13342B	AP	0		06/17/2014	Credit Suisse		4,988,450	5,000,000	0	2FE
171798	AC	5		05/20/2014	Wells Fargo Funds		2,000,000	2,000,000	0	3FE
212015	AM	3		05/12/2014	Banc of America Securities		3,985,760	4,000,000	0	2FE
23204H	BM	9		06/24/2014	US Bancorp Piper Jaffrey		10,000,000	10,000,000	0	2FE
25389J	AK	2		05/07/2014	Various		7,332,550	7,758,000	32,029	2FE
26884T	AL	6		06/30/2014	JP Morgan		5,033,000	5,000,000	21,924	2FE

QE04

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
28370T AG 4	EL PASO PIPELINE PART OP 4.300% 05/01/.....			.....	04/29/2014	RBC Capital Markets.....		4,998,400	5,000,000	0	2FE.....
292480 AC 4	ENABLE MIDSTREAM PARTNER 3.900% 05/15/.....			.....	06/03/2014	Various.....		12,671,712	12,700,000	7,508	2FE.....
29336U AB 3	ENLINK MIDSTREAM PARTNER 4.400% 04/01/.....			.....	06/09/2014	Banc of America Securities.....		5,217,500	5,000,000	50,722	2FE.....
294429 AJ 4	Equifax Inc 3.300% 12/15/22.....			.....	06/10/2014	Wells Fargo Funds.....		4,867,300	5,000,000	81,583	2FE.....
29717P AH 0	ESSEX PORTFOLIO LP 5.200% 03/15/21.....			.....	04/01/2014	Tax Free Exchange.....		4,385,784	4,145,000	9,580	2FE.....
29717P AK 3	ESSEX PORTFOLIO LP 3.375% 01/15/23.....			.....	04/01/2014	Tax Free Exchange.....		7,315,097	7,380,000	52,583	2FE.....
30068D AA 5	EXCEL TRUST LP 4.625% 05/15/24.....			.....	05/07/2014	Various.....		6,501,605	6,500,000	0	2FE.....
30290Q AH 1	FREM F MORTGAGE TRUST SERIES 2012K20 CLAS.....			.....	05/06/2014	Various.....		4,789,063	5,000,000	4,680	1FM.....
31620M AM 8	Fidelity National Information 3.875% 0.....			.....	05/27/2014	Banc of America Securities.....		4,981,100	5,000,000	0	2FE.....
38406H AE 2	GRACE MORTGAGE TRUST SERIES 2014GRCE CLA.....			.....	05/21/2014	Deutsche Bank.....		5,149,994	5,000,000	5,378	1FE.....
41161P CZ 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 200.....			.....	04/10/2014	Citigroup Global.....		8,330,318	8,288,873	7,104	1FM.....
44107T AT 3	HOST HOTELS & RESORTS LP 4.750% 03/01/.....			.....	06/04/2014	Wells Fargo Funds.....		5,294,600	5,000,000	64,653	2FE.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.....			.....	04/09/2014	Conversion.....		4,637,000	4,637,000	22,185	2Z.....
47032@ AF 8	JAMES CAMPBELL 4.330% 09/30/24.....			.....	06/13/2014	Direct-Private Placement.....		4,000,000	4,000,000	0	2Z.....
48203R AG 9	Juniper Networks Inc 4.500% 03/15/24.....			.....	06/05/2014	Various.....		8,842,160	8,500,000	87,000	2FE.....
49446R AL 3	Kimco Rlty Corp 3.200% 05/01/21.....			.....	04/14/2014	Wells Fargo Funds.....		4,990,000	5,000,000	0	2FE.....
529043 AC 5	Lexington Realty Trust 4.250% 06/15/23.....			.....	05/19/2014	Wells Fargo Funds.....		7,360,498	7,345,000	136,138	2FE.....
529043 AD 3	Lexington Realty Trust 4.400% 06/15/24.....			.....	05/13/2014	JP Morgan.....		2,497,075	2,500,000	0	2FE.....
59523U AL 1	MID-AMERICA APARTMENTS L 3.750% 06/15/.....			.....	06/10/2014	JP Morgan.....		9,887,300	10,000,000	0	2FE.....
620076 BC 2	Motorola Inc 3.500% 03/01/23.....			.....	05/07/2014	Citigroup Global.....		2,893,380	3,000,000	20,708	2FE.....
637417 AG 1	Natl Retail Properties 3.900% 06/15/24.....			.....	05/07/2014	Banc of America Securities.....		5,011,700	5,000,000	0	2FE.....
665859 AP 9	Northern Trust Corp 3.950% 10/30/25.....			.....	04/14/2014	JP Morgan.....		3,060,510	3,000,000	54,971	1FE.....
68268N AL 7	Oneok Partners 5.000% 09/15/23.....			.....	04/16/2014	Banc of America Securities.....		5,432,150	5,000,000	25,694	2FE.....
712704 AA 3	PEOPLES UNITED FINANCIAL 3.650% 12/06/.....			.....	06/03/2014	JP Morgan.....		4,622,632	4,600,000	0	1FE.....
74264* AA 4	PRISA LHC LLC No. RA-41 3.530% 04/15/2.....			.....	04/15/2014	Direct-Private Placement.....		8,000,000	8,000,000	0	2Z.....
74348T AN 2	PROSPECT CAPITAL CORP 5.000% 07/15/19.....			.....	04/02/2014	Barclays Capital.....		7,000,000	7,000,000	0	2FE.....
76132F AA 5	RETAIL OPPORTUNITY INVES 5.000% 12/15/.....			.....	06/02/2014	Wells Fargo Funds.....		8,825,020	8,300,000	190,111	2FE.....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS.....			.....	05/20/2014	JP Morgan.....		147,821	160,675	245	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS.....			.....	06/03/2014	JP Morgan.....		1,186,064	1,233,877	514	1FM.....
896818 AJ 0	TRIUMPH GROUP INC 5.250% 06/01/22.....			.....	06/05/2014	RBC Capital Markets.....		5,056,250	5,000,000	5,104	3FE.....
90265E AJ 9	UDR INC 3.750% 07/01/24.....			.....	06/17/2014	Citigroup Global.....		2,989,560	3,000,000	0	2FE.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer 0.440%.....			.....	06/13/2014	Citigroup Global.....		106,822	112,482	33	??.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer 0.440%.....			.....	06/13/2014	Citigroup Global.....		10,406,771	10,958,101	3,214	1FM.....
92936U AA 7	WP CAREY INC 4.600% 04/01/24.....			.....	04/10/2014	US Bancorp Piper Jaffrey.....		1,015,330	1,000,000	3,961	2FE.....
948741 AK 9	Weingarten Realty Invest 4.450% 01/15/.....			.....	06/09/2014	Wells Fargo Funds.....		6,100,146	5,850,000	171,381	2FE.....
96950F AM 6	Williams Partners LP 4.300% 03/04/24.....			.....	05/07/2014	Barclays Capital.....		4,112,120	4,000,000	32,489	2FE.....
97650W AF 5	WINTRUST FINANCIAL CORP 5.000% 06/13/2.....			.....	06/10/2014	RBC Capital Markets.....		10,000,000	10,000,000	0	2FE.....
380956 AF 9	GOLDCORP INC 3.625% 06/09/21.....			A.....	06/04/2014	Morgan Stanley DWD.....		2,996,130	3,000,000	0	2FE.....
74022D AH 3	PRECISION DRILLING CORP 5.250% 11/15/2.....			A.....	06/05/2014	Credit Suisse.....		5,050,000	5,000,000	5,104	3FE.....
***** ** *	SCHAHIN II FINAN CO SPV 5.875% 09/25/2.....			F.....	05/07/2014	Barclays Capital.....		6,682,221	7,540,000	53,917	2FE.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
00507U AE 1	Actavis funding scs	3.850% 06/15/24.....	F.....	...06/10/2014	Banc of America Securities.....	.....	.....6,973,610	7,000,000	0	2FE.....
015398 AB 6	ALFA S.A.	5.250% 03/25/24.....	F.....	...04/16/2014	Barclays Capital.....	.....	.....5,150,000	5,000,000	19,688	2FE.....
034863 AM 2	ANGLO AMERICAN CAPITAL	4.125% 04/15/21.....	F.....	...04/14/2014	Various.....	.....	.....6,497,815	6,500,000	573	2FE.....
05279# AG 4	AUTOLIV ASP INC Series C	4.090% 04/23/.....	F.....	...04/23/2014	Direct-Private Placement.....	.....	.....12,000,000	12,000,000	0	1FE.....
31572U AE 6	FIBRIA OVERSEAS FINANCE	5.250% 05/12/2.....	F.....	...06/05/2014	Goldman Sachs & Company.....	.....	.....3,022,500	3,000,000	12,250	3FE.....
40052V AC 8	GRUPO BIMBO SAB DE CV	3.875% 06/27/24.....	F.....	...06/24/2014	Citigroup Global.....	.....	.....6,971,300	7,000,000	0	2FE.....
46128M AF 8	INVERSIONES CMPC SA	4.375% 05/15/23.....	F.....	...04/16/2014	Barclays Capital.....	.....	.....2,437,500	2,500,000	47,700	2FE.....
494386 AB 1	KIMBERLY-CLARK DE MEXICO	3.800% 04/08/.....	F.....	...04/03/2014	Citigroup Global.....	.....	.....2,991,840	3,000,000	0	1FE.....
67576J AA 9	ODEBRECHT OIL & FINANCE	7.000% 06/17/2.....	F.....	...06/10/2014	Various.....	.....	.....4,575,000	4,500,000	0	2FE.....
70501V AA 6	PEARSON FUNDING FIVE PLC	3.250% 05/08/.....	F.....	...06/05/2014	Sterne Agee & Leach.....	.....	.....4,766,650	5,000,000	14,444	2FE.....
714294 AC 9	PERRIGO CO LTD	4.000% 11/15/23.....	F.....	...04/15/2014	JP Morgan.....	.....	.....2,016,760	2,000,000	36,222	2FE.....
75524R AA 7	RBS CITIZENS FIN GRP	4.150% 09/28/22.....	F.....	...05/07/2014	Banc of America Securities.....	.....	.....1,060,259	1,050,000	5,326	2FE.....
Q3629# AF 0	ETSA UTILITIES Series A No. RA-19	3.29.....	F.....	...06/04/2014	Direct-Private Placement.....	.....	.....4,000,000	4,000,000	0	1Z.....
3899999. Total Bonds - Industrial and Miscellaneous.....							365,416,484	364,587,008	1,560,167	XXX.....
8399997. Total Bonds - Part 3.....							532,466,681	539,534,385	1,718,787	XXX.....
8399999. Total Bonds.....							532,466,681	539,534,385	1,718,787	XXX.....
Common Stocks - Industrial and Miscellaneous										
817270 31 7	Sentinel Group Fds Inc Low Duration Bond.....	.....	.....	...06/23/2014	Direct.....	2,622.620	23,254	XXX.....	0	L.....
817270 33 3	Sentinel Group Fds Inc Total Return Bond.....	.....	.....	...06/23/2014	Direct.....	4,977.020	53,755	XXX.....	0	L.....
817270 34 1	Sentinel Group Fds Inc Total Return Bond.....	.....	.....	...06/23/2014	Direct.....	3,394.710	36,565	XXX.....	0	L.....
817270 35 8	Sentinel Group Fds Inc Total Return Bond.....	.....	.....	...06/23/2014	Direct.....	4,702.860	50,764	XXX.....	0	L.....
81728B 81 7	Sentinel Group Fds Inc Balanced I.....	.....	.....	...06/23/2014	Direct.....	283.970	5,767	XXX.....	0	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....							170,105	XXX.....	0	XXX.....
9799997. Total Common Stocks - Part 3.....							170,105	XXX.....	0	XXX.....
9799999. Total Common Stocks.....							170,105	XXX.....	0	XXX.....
9899999. Total Preferred and Common Stocks.....							170,105	XXX.....	0	XXX.....
9999999. Total Bonds, Preferred and Common Stocks.....							532,636,786	XXX.....	1,718,787	XXX.....

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

QE04.2

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

3620AS	W5	4	Government National Mortgage A 738768.....	O..	06/01/2014	Paydown.....		320,099	320,099	335,854	335,795	0	(15,696)	0	(15,696)	0	320,099	0	0	0	6,146	09/15/2041	1FE.....
36225A	PD	6	Government Natl Mtg Assn Pool 780420 7.....	O..	06/01/2014	Paydown.....		1,213	1,213	1,244	1,232	0	(20)	0	(20)	0	1,213	0	0	0	37	08/15/2026	1FE.....
36225A	UH	1	Government Natl Mtg Assn Pool 780584 7.....	O..	06/01/2014	Paydown.....		2,247	2,247	2,269	2,263	0	(16)	0	(16)	0	2,247	0	0	0	68	06/15/2027	1FE.....
36230K	L4	1	Government National Mortgage A 751247.....	O..	06/01/2014	Paydown.....		1,395,803	1,395,803	1,459,486	1,459,289	0	(63,486)	0	(63,486)	0	1,395,803	0	0	0	24,536	10/15/2040	1FE.....
38373M	4Z	0	Government Natl Mtg Assn SERIES 20093 CL.....	O..	06/01/2014	Paydown.....		0	0	195,940	192,820	0	(192,820)	0	(192,820)	0	0	0	0	0	12,712	10/16/2048	1FE.....
38376G	GN	4	Government Natl Mtg Assn SERIES 201040 C.....	O..	06/01/2014	Paydown.....		0	0	10,102	9,633	0	(9,633)	0	(9,633)	0	0	0	0	0	1,523	12/16/2043	1FE.....
38376G	ZX	1	Government Natl Mtg Assn 2011-9 IO 0.....	O..	06/01/2014	Paydown.....		0	0	40,756	37,666	0	(37,666)	0	(37,666)	0	0	0	0	0	1,998	04/16/2037	1FE.....
38377Y	W4	8	Government National Mortgage A SERIES 20.....	O..	06/20/2014	Paydown.....		0	0	149,059	144,339	0	(144,339)	0	(144,339)	0	0	0	0	0	17,106	10/20/2041	1FE.....
585995	AA	1	Northeast 1985-1 FHA Project Pool 1985-1.....	O..	06/01/2014	Paydown.....		47,073	47,073	48,412	47,477	0	(404)	0	(404)	0	47,073	0	0	0	1,786	12/24/2020	1FE.....
0599999. Total Bonds - U.S. Government.....								1,766,435	1,766,435	2,243,122	2,230,514	0	(464,080)	0	(464,080)	0	1,766,435	0	0	0	65,912	XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

3128M8	2R	4	FREDDIE MAC G06784 3.500% 10/01/41.....	O..	06/01/2014	Paydown.....		1,696,236	1,696,236	1,737,606	1,736,587	0	(40,351)	0	(40,351)	0	1,696,236	0	0	0	25,091	10/01/2041	1FE.....
3128M8	FH	2	FREDDIE MAC G06168 3.500% 11/01/40.....	O..	06/01/2014	Paydown.....		478,412	478,412	466,526	466,917	0	11,495	0	11,495	0	478,412	0	0	0	7,266	11/01/2040	1FE.....
3128M9	CN	0	FREDDIE MAC G06977 3.000% 04/01/42.....	O..	06/01/2014	Paydown.....		320,983	320,983	327,754	327,544	0	(6,561)	0	(6,561)	0	320,983	0	0	0	4,033	04/01/2042	1FE.....
3128MJ	MB	3	Federal Home Loan Mtg Corp G08353 4.5.....	O..	06/01/2014	Paydown.....		578,860	578,860	578,227	578,212	0	647	0	647	0	578,860	0	0	0	10,834	07/01/2039	1FE.....
3128MJ	Q9	4	Federal Home Loan Mtg Corp G08479 3.5.....	O..	06/01/2014	Paydown.....		517,276	517,276	532,309	531,887	0	(14,611)	0	(14,611)	0	517,276	0	0	0	7,679	03/01/2042	1FE.....
3128S2	SH	5	FREDDIE MAC T61420 3.000% 11/01/42.....	O..	06/01/2014	Paydown.....		140,319	140,319	144,156	144,089	0	(3,770)	0	(3,770)	0	140,319	0	0	0	1,739	11/01/2042	1FE.....
31292H	X3	3	Federal Home Ln Mtg Corp C01598 5.000.....	O..	06/01/2014	Paydown.....		196,851	196,851	203,540	203,224	0	(6,374)	0	(6,374)	0	196,851	0	0	0	4,081	08/01/2033	1FE.....
31292S	A3	4	FREDDIE MAC C09026 2.500% 01/01/43.....	O..	06/01/2014	Paydown.....		60,786	60,786	60,216	60,225	0	561	0	561	0	60,786	0	0	0	634	01/01/2043	1FE.....
312933	NC	4	FREDDIE MAC A86687 4.500% 06/01/39.....	O..	06/01/2014	Paydown.....		761,165	761,165	748,559	748,840	0	12,325	0	12,325	0	761,165	0	0	0	13,790	06/01/2039	1FE.....
312939	3G	4	FREDDIE MAC A91699 5.000% 04/01/40.....	O..	06/01/2014	Paydown.....		545,066	545,066	564,143	563,626	0	(18,561)	0	(18,561)	0	545,066	0	0	0	11,527	04/01/2040	1FE.....
312942	FT	7	FREDDIE MAC A93778 4.000% 09/01/40.....	O..	06/01/2014	Paydown.....		996,278	996,278	1,026,789	1,025,979	0	(29,701)	0	(29,701)	0	996,278	0	0	0	18,094	09/01/2040	1FE.....
312942	H4	0	FREDDIE MAC A93851 4.000% 09/01/40.....	O..	06/01/2014	Paydown.....		797,182	797,182	822,343	821,627	0	(24,445)	0	(24,445)	0	797,182	0	0	0	13,232	09/01/2040	1FE.....
312945	2S	6	FREDDIE MAC A97085 4.500% 02/01/41.....	O..	06/01/2014	Paydown.....		8,813	8,813	8,906	8,900	0	(87)	0	(87)	0	8,813	0	0	0	165	02/01/2041	1FE.....
312946	P5	9	FREDDIE MAC A97644 4.000% 03/01/41.....	O..	06/01/2014	Paydown.....		624,679	624,679	648,104	647,469	0	(22,790)	0	(22,790)	0	624,679	0	0	0	11,301	03/01/2041	1FE.....
312946	SU	1	FREDDIE MAC A97731 5.000% 03/01/41.....	O..	06/01/2014	Paydown.....		417,987	417,987	438,298	437,948	0	(19,962)	0	(19,962)	0	417,987	0	0	0	7,202	03/01/2041	1FE.....
31296R	PL	6	Federal Home Ln Mtg Corp A16727 5.000.....	O..	06/01/2014	Paydown.....		256,581	256,581	265,140	264,755	0	(8,175)	0	(8,175)	0	256,581	0	0	0	5,276	12/01/2033	1FE.....
3132GS	EU	9	FREDDIE MAC Q07047 3.000% 03/01/42.....	O..	06/01/2014	Paydown.....		1,374,053	1,374,053	1,374,053	1,374,053	0	0	0	0	0	1,374,053	0	0	0	17,297	03/01/2042	1FE.....
3132GS	TW	9	FREDDIE MAC Q07465 3.500% 04/01/42.....	O..	06/01/2014	Paydown.....		701,819	701,819	724,409	723,709	0	(21,890)	0	(21,890)	0	701,819	0	0	0	10,239	04/01/2042	1FE.....
3132HP	Z7	2	Federal Home Ln Mtg Corp Q13466 3.000%.....	O..	06/01/2014	Paydown.....		395,680	395,680	413,115	412,762	0	(17,081)	0	(17,081)	0	395,680	0	0	0	5,110	11/01/2042	1FE.....
3132J6	GQ	1	Federal Home Loan Mtg Corp Q15206 2.5.....	O..	06/01/2014	Paydown.....		347,114	347,114	339,087	339,213	0	7,900	0	7,900	0	347,114	0	0	0	3,477	01/01/2043	1FE.....
31368H	NW	9	Federal Natl Mtg Assn 190405 4.000% 1.....	O..	06/01/2014	Paydown.....		545,888	545,888	539,576	539,653	0	6,234	0	6,234	0	545,888	0	0	0	9,167	10/01/2040	1FE.....
31385X	NR	4	Federal Natl Mtg Assn Pool 555800 5.50.....	O..	06/01/2014	Paydown.....		148,680	148,680	153,838	153,641	0	(4,960)	0	(4,960)	0	148,680	0	0	0	3,398	10/01/2033	1FE.....
3138A4	4Z	5	Fannie Mae AH3539 4.000% 02/01/41.....	O..	06/01/2014	Paydown.....		716,411	716,411	709,583	709,695	0	6,717	0	6,717	0	716,411	0	0	0	12,243	02/01/2041	1FE.....
3138AX	CF	6	Fannie Mae AJ5469 3.500% 11/01/41.....	O..	06/01/2014	Paydown.....		963,982	963,982	973,320	973,043	0	(9,061)	0	(9,061)	0	963,982	0	0	0	14,149	11/01/2041	1FE.....

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2				3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)			
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
CUSIP Identification																											
3138EK RA 5	Fannie Mae AL3180	3.000%	01/01/43		O..	06/01/2014	Paydown		104,528	104,528	102,976	0	0	1,552	0	1,552	0	104,528	0	0	0	261	01/01/2043	1FE			
3138MO BE 9	Fannie Mae AO8136	3.000%	08/01/42		O..	06/01/2014	Paydown		982,184	982,184	1,007,506	1,006,786	0	(24,602)	0	(24,602)	0	982,184	0	0	0	12,049	08/01/2042	1FE			
3138NY GE 9	Fannie Mae AR1996	3.000%	02/01/43		O..	06/01/2014	Paydown		356,290	356,290	347,245	0	0	9,045	0	9,045	0	356,290	0	0	0	891	02/01/2043	1FE			
3138W9 G8 7	Fannie Mae AS0222	4.000%	08/01/43		O..	06/01/2014	Paydown		443,419	443,419	463,304	463,076	0	(19,657)	0	(19,657)	0	443,419	0	0	0	7,541	08/01/2043	1FE			
3138WT UM 6	Fannie Mae AT5987	3.000%	04/01/43		O..	06/01/2014	Paydown		1,767,507	1,767,507	1,706,611	1,706,760	0	60,747	0	60,747	0	1,767,507	0	0	0	21,391	04/01/2043	1FE			
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8				O..	06/01/2014	Paydown		31,794	31,794	32,579	32,554	0	(760)	0	(760)	0	31,794	0	0	0	795	12/25/2032	1FE			
31393U L7 6	Federal Natl Mtg Assn REMIC Ser 2003-1				O..	06/01/2014	Paydown		1,600,378	1,600,378	1,600,378	1,600,378	0	0	0	0	1,600,378	0	0	0	37,640	04/25/2022	1FE				
31394U ZR 6	Federal Natl Mtg Assn REMIC Ser 2005-1				O..	06/01/2014	Paydown		663,937	663,937	677,216	666,043	0	(2,106)	0	(2,106)	0	663,937	0	0	0	16,349	11/25/2034	1FE			
31395N 4K 0	Federal Natl Mtg Assn REMIC Ser 2006-6				O..	06/01/2014	Paydown		764,589	764,589	774,743	765,786	0	(1,197)	0	(1,197)	0	764,589	0	0	0	18,160	09/25/2035	1FE			
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5				O..	06/01/2014	Paydown		561,105	561,105	576,886	569,831	0	(8,727)	0	(8,727)	0	561,105	0	0	0	15,906	07/25/2036	1FE			
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA				O..	06/01/2014	Paydown		354,157	354,157	350,947	352,468	0	1,689	0	1,689	0	354,157	0	0	0	6,286	10/15/2025	1FE			
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7				O..	06/01/2014	Paydown		383,961	383,961	391,832	391,560	0	(7,599)	0	(7,599)	0	383,961	0	0	0	11,095	08/25/2036	1FE			
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82				O..	06/01/2014	Paydown		2,972,572	2,972,572	3,032,024	2,977,425	0	(4,852)	0	(4,852)	0	2,972,572	0	0	0	75,870	09/25/2036	1FE			
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1				O..	06/01/2014	Paydown		232,663	232,663	231,791	231,757	0	906	0	906	0	232,663	0	0	0	5,618	08/25/2036	1FE			
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4				O..	06/01/2014	Paydown		2,084,337	2,084,337	2,178,132	2,132,799	0	(48,462)	0	(48,462)	0	2,084,337	0	0	0	39,525	07/25/2039	1FE			
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6				O..	06/01/2014	Paydown		1,243,388	1,243,388	1,175,001	1,188,662	0	54,725	0	54,725	0	1,243,388	0	0	0	20,890	09/25/2029	1FE			
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7				O..	06/01/2014	Paydown		500,828	500,828	500,714	499,173	0	1,655	0	1,655	0	500,828	0	0	0	14,449	08/25/2037	1FE			
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl				O..	06/01/2014	Paydown		1,072,845	1,072,845	996,352	1,035,995	0	36,850	0	36,850	0	1,072,845	0	0	0	20,224	04/25/2038	1FE			
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320				O..	06/01/2014	Paydown		324,068	324,068	328,321	326,574	0	(2,506)	0	(2,506)	0	324,068	0	0	0	8,391	08/15/2036	1FE			
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320				O..	06/01/2014	Paydown		1,706,264	1,706,264	1,800,109	1,743,108	0	(36,844)	0	(36,844)	0	1,706,264	0	0	0	38,826	08/15/2036	1FE			
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA				O..	06/01/2014	Paydown		1,363,595	1,363,595	1,334,032	1,349,754	0	13,840	0	13,840	0	1,363,595	0	0	0	27,245	08/15/2036	1FE			
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4				O..	06/01/2014	Paydown		1,693,724	1,693,724	1,597,393	1,638,654	0	55,069	0	55,069	0	1,693,724	0	0	0	28,253	04/25/2029	1FE			
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346				O..	06/01/2014	Paydown		386,651	386,651	383,086	384,716	0	1,935	0	1,935	0	386,651	0	0	0	8,092	07/15/2038	1FE			
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354				O..	06/01/2014	Paydown		2,104,040	2,104,040	2,042,892	2,072,388	0	31,652	0	31,652	0	2,104,040	0	0	0	35,709	06/15/2024	1FE			
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13				O..	06/25/2014	Paydown		0	0	515,972	515,480	0	(515,480)	0	(515,480)	0	0	0	0	65,491	12/25/2040	1FE				
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1				O..	06/01/2014	Paydown		390,645	390,645	402,267	401,770	0	(11,125)	0	(11,125)	0	390,645	0	0	0	8,106	11/01/2033	1FE			
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0				O..	06/01/2014	Paydown		296,649	296,649	303,695	303,420	0	(6,770)	0	(6,770)	0	296,649	0	0	0	4,986	06/01/2039	1FE			
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39				O..	06/01/2014	Paydown		61,438	61,438	60,852	60,865	0	573	0	573	0	61,438	0	0	0	1,193	01/01/2039	1FE			
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39				O..	06/01/2014	Paydown		548,125	548,125	553,949	553,751	0	(5,626)	0	(5,626)	0	548,125	0	0	0	9,488	04/01/2039	1FE			
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40				O..	06/01/2014	Paydown		477,194	477,194	474,062	474,132	0	3,062	0	3,062	0	477,194	0	0	0	6,485	11/01/2040	1FE			
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40				O..	06/01/2014	Paydown		262,776	262,776	266,636	266,515	0	(3,739)	0	(3,739)	0	262,776	0	0	0	5,080	05/01/2040	1FE			
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41				O..	06/01/2014	Paydown		395,172	395,172	409,868	409,418	0	(14,246)	0	(14,246)	0	395,172	0	0	0	5,916	11/01/2041	1FE			
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41				O..	06/01/2014	Paydown		998,063	998,063	1,023,093	1,022,284	0	(24,220)	0	(24,220)	0	998,063	0	0	0	14,947	11/01/2041	1FE			
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42				O..	06/01/2014	Paydown		767,859	767,859	803,493	802,767	0	(34,908)	0	(34,908)	0	767,859	0	0	0	11,226	08/01/2042	1FE			
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42				O..	06/01/2014	Paydown		256,380	256,380	262,629	262,474	0	(6,094)	0	(6,094)	0	256,380	0	0	0	2,687	11/01/2042	1FE			
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43				O..	06/01/2014	Paydown		160,755	160,755	156,642	0	0	4,114	0	4,114	0	160,755	0	0	0	402	02/01/2043	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					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31417E ZA	2	Fannie Mae AB7936 3.000% 02/01/43.....	O..	06/01/2014	Paydown.....		71,825	71,825	69,973	0	0	1,852	0	1,852	0	71,825	0	0	0	180	02/01/2043	1FE....
31417K LX	3	Fannie Mae AC1241 5.000% 07/01/39.....	O..	06/01/2014	Paydown.....		501,482	501,482	512,139	511,804	0	(10,321)	0	(10,321)	0	501,482	0	0	0	10,212	07/01/2039	1FE....
31418A DB	1	Fannie Mae MA0997 3.000% 02/01/42.....	O..	06/01/2014	Paydown.....		476,034	476,034	475,439	475,433	0	601	0	601	0	476,034	0	0	0	6,416	02/01/2042	1FE....
31418A DV	7	Fannie Mae MA1015 3.000% 03/01/42.....	O..	06/01/2014	Paydown.....		1,113,855	1,113,855	1,111,847	1,111,842	0	2,014	0	2,014	0	1,113,855	0	0	0	13,819	03/01/2042	1FE....
31418A N6	1	Federal Natl Mtg Assn MA1312 2.500% 1.....	O..	06/01/2014	Paydown.....		529,383	529,383	535,008	534,854	0	(5,471)	0	(5,471)	0	529,383	0	0	0	5,517	12/01/2042	1FE....
31419C 2B	8	Fannie Mae AE2569 3.500% 09/01/40.....	O..	06/01/2014	Paydown.....		336,028	336,028	318,412	318,947	0	17,080	0	17,080	0	336,028	0	0	0	4,774	09/01/2040	1FE....
31419C 3V	3	Fannie Mae AE2611 3.500% 09/01/40.....	O..	06/01/2014	Paydown.....		569,113	569,113	531,409	532,480	0	36,633	0	36,633	0	569,113	0	0	0	8,164	09/01/2040	1FE....
31419C BX	0	Fannie Mae AE1853 4.000% 08/01/40.....	O..	06/01/2014	Paydown.....		243,070	243,070	239,348	239,436	0	3,634	0	3,634	0	243,070	0	0	0	3,961	08/01/2040	1FE....
31419C Z4	8	Fannie Mae AE2562 4.000% 09/01/40.....	O..	06/01/2014	Paydown.....		335,274	335,274	330,140	330,259	0	5,015	0	5,015	0	335,274	0	0	0	5,494	09/01/2040	1FE....
31419D LQ	2	Fannie Mae AE3034 3.500% 09/01/40.....	O..	06/01/2014	Paydown.....		25,180	25,180	23,732	23,770	0	1,410	0	1,410	0	25,180	0	0	0	367	09/01/2040	1FE....
31419E XR	5	Fannie Mae AE4287 3.500% 09/01/40.....	O..	06/01/2014	Paydown.....		286,013	286,013	276,673	276,940	0	9,073	0	9,073	0	286,013	0	0	0	3,794	09/01/2040	1FE....
31419G YQ	1	Fannie Mae AE6118 3.500% 10/01/40.....	O..	06/01/2014	Paydown.....		328,113	328,113	332,932	332,815	0	(4,702)	0	(4,702)	0	328,113	0	0	0	4,861	10/01/2040	1FE....
31419K KE	4	Fannie Mae AE8392 3.500% 11/01/40.....	O..	06/01/2014	Paydown.....		1,404,656	1,404,656	1,397,387	1,397,518	0	7,138	0	7,138	0	1,404,656	0	0	0	22,169	11/01/2040	1FE....
31419L XJ	7	Fannie Mae AE9680 4.000% 12/01/40.....	O..	06/01/2014	Paydown.....		464,376	464,376	452,186	452,904	0	11,472	0	11,472	0	464,376	0	0	0	7,307	12/01/2040	1FE....
911760 TN	6	US Dept Veterans Affairs REMIC Ser 200.....	O..	06/01/2014	Paydown.....		0	0	91,517	88,139	0	(88,139)	0	(88,139)	0	0	0	0	0	8,591	05/15/2033	1FE....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							48,589,383	48,589,383	49,362,967	48,629,862	0	(717,318)	0	(717,318)	0	48,589,383	0	0	0	930,113	XXX...	..XXX....

Bonds - Industrial and Miscellaneous

00111@ AA	2	AES Hawaii Inc 6.870% 06/30/22.....	.....	06/30/2014	Redemption	100.0000.....	67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	2,319	06/30/2022	4.....
01877K AA	1	Alliance Pipeline LP 144A 7.770% 06/30.....	.....	06/30/2014	Redemption	100.0000.....	113,334	113,334	113,334	113,334	0	0	0	0	0	113,334	0	0	0	4,403	06/30/2015	1FE....
03073E AF	2	Amerisourcebergen Corp 5.875% 09/15/15.....	.....	06/23/2014	Call	100.0000.....	4,000,000	4,000,000	4,000,000	3,999,998	0	0	0	0	0	3,999,999	0	1	1	433,672	09/15/2015	1FE....
03235M AA	0	Amtrak Penn Stn Lease Tr 2001 144A 9.2.....	.....	06/15/2014	Redemption	100.0000.....	77,933	77,933	77,933	77,933	0	0	0	0	0	77,933	0	0	0	3,702	06/15/2017	1.....
04004# AA	2	Center Operating Company AKA Dallas Aren.....	.....	06/30/2014	Redemption	100.0000.....	23,261	23,261	23,261	23,261	0	0	0	0	0	23,261	0	0	0	954	09/30/2023	3FE....
04249@ AC	5	ARMY&AIRFORCEEEXS Series C Note RC-65 5.....	.....	06/17/2014	Maturity.....	.....	.....4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	114,800	06/17/2014	1.....
05348E AH	2	Avalon Bay Communities 5.375% 04/15/14.....	.....	04/15/2014	Maturity.....	.....	.....2,000,000	2,000,000	1,992,840	1,999,738	0	262	0	262	0	2,000,000	0	0	0	53,750	04/15/2014	2FE....
05564E BL	9	BRE PROPERTIES INC 5.200% 03/15/21.....	.....	04/01/2014	Tax Free Exchange.....	.....	.....4,385,784	4,145,000	4,443,979	4,393,117	0	(7,333)	0	(7,333)	0	4,385,784	0	0	0	117,350	03/15/2021	2FE....
05564E BM	7	BRE PROPERTIES INC 3.375% 01/15/23.....	.....	04/01/2014	Tax Free Exchange.....	.....	.....7,315,097	7,380,000	7,309,669	7,313,532	0	1,565	0	1,565	0	7,315,097	0	0	0	177,120	01/15/2023	2FE....
126410 LN	7	CSX Equipment Trust Cert 8.375% 10/15/.....	.....	04/15/2014	Redemption	100.0000.....	165,057	165,057	165,057	165,057	0	0	0	0	0	165,057	0	0	0	6,912	10/15/2014	1FE....
12669E QK	5	COUNTRY HOME LOANS CL 7A1 2.424% 11/19....	.....	06/01/2014	Paydown.....	.....	.....64,667	64,667	63,616	0	0	1,051	0	1,051	0	64,667	0	0	0	431	11/19/2033	1FM....
165167 CD	7	Chesapeake Energy Corp 9.500% 02/15/15.....	.....	06/09/2014	Call	100.0000.....	1,000,000	1,000,000	976,250	994,492	0	2,081	0	2,081	0	996,573	0	3,427	3,427	138,393	02/15/2015	3FE....
17307G HB	7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200.....	.....	04/15/2014	Morgan Stanley DWD.....	.....	.....17,458,752	15,944,066	17,398,962	0	0	(14,303)	0	(14,303)	0	17,384,659	0	74,093	74,093	239,161	08/25/2034	4FM....
17307G HB	7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200.....	.....	04/01/2014	Paydown.....	.....	.....419,989	419,989	458,313	0	0	(38,324)	0	(38,324)	0	419,989	0	0	0	4,725	08/25/2034	4FM....
17310R AB	5	CITIGROUP MORTGAGE LOAN TRUST SERIES 200.....	.....	06/25/2014	Paydown.....	.....	.....105,651	105,651	102,217	102,250	0	3,400	0	3,400	0	105,651	0	0	0	135	11/25/2036	1FM....
17315G AJ	7	CITIGROUP COMMERCIAL MORTGAGE SERIES 200.....	.....	06/01/2014	Paydown.....	.....	.....174,740	174,740	179,108	0	0	(4,368)	0	(4,368)	0	174,740	0	0	0	685	01/25/2037	1FM....

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
18683K AA 9	CLIFFS NATURAL RESOURCES 5.900% 03/15/....		.....	06/23/2014	Various.....	.....	3,082,774	3,000,000	2,982,810	2,988,171	0	764	0	764	0	2,988,935	0	93,839	93,839	137,195	03/15/2020	2FE.....
21079U AA 3	CONTINENTAL AIRLINES INC 7.250% 11/10/.....		.....	05/10/2014	Redemption 100.0000.....	.....	101,552	101,552	102,314	102,070	0	(27)	0	(27)	0	102,043	0	(491)	(491)	3,681	11/10/2019	2FE.....
22541Q 2D 3	CS First Boston Mtg Sec Corp REMIC Ser.....		.....	06/01/2014	Paydown.....	.....	638,677	638,677	641,271	641,217	0	(2,540)	0	(2,540)	0	638,677	0	0	0	6,744	01/25/2034	1FM.....
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 2.507% 11/2.....		.....	06/01/2014	Paydown.....	.....	398,917	398,917	400,163	400,147	0	(1,231)	0	(1,231)	0	398,917	0	0	0	4,284	11/25/2034	1FM.....
226566 AM 9	CRICKET COMMUNICATIONS I 7.750% 10/15/.....		.....	04/14/2014	Call 100.0000.....	.....	2,500,000	2,500,000	2,575,000	2,564,611	0	(3,227)	0	(3,227)	0	2,561,384	0	(61,384)	(61,384)	451,712	10/15/2020	1FE.....
23245C AC 4	Countrywide Asset-Backed Cert Series 200.....		.....	06/25/2014	Paydown.....	.....	1,553,339	1,553,339	1,494,684	1,478,399	0	56,960	0	56,960	0	1,553,339	0	0	0	1,638	07/25/2037	1FM.....
23307* AB 8	DC Arena LP No. RB-16 6.200% 11/30/23.....		.....	05/31/2014	Redemption 100.0000.....	.....	48,621	48,621	48,621	48,621	0	0	0	0	0	48,621	0	0	0	1,507	11/30/2023	2FE.....
23307* AC 6	DC Arena LP No. RA-21 6.560% 11/30/23.....		.....	05/31/2014	Redemption 100.0000.....	.....	72,275	72,275	72,275	72,275	0	0	0	0	0	72,275	0	0	0	2,371	11/30/2023	2FE.....
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1...		.....	06/01/2014	Paydown.....	.....	502,921	502,921	473,060	0	0	29,861	0	29,861	0	502,921	0	0	0	3,274	06/25/2034	1FM.....
25201* AB 0	DEWEY & LEBOUF Series B Note RB-3 5.39.....		.....	06/30/2014	Redemption 65.0000.....	.....	74,914	115,252	74,914	69,151	5,763	0	0	5,763	0	74,914	0	0	0	0	04/16/2015	6.....
29266R J* 0	Energizer Holdings Inc Series 2006-C 6.....		.....	06/30/2014	Maturity.....	.....	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,300	06/30/2014	2.....
300674 AA 6	Excel Paralubes Funding 144A 7.430% 11.....		.....	05/01/2014	Redemption 100.0000.....	.....	582,500	582,500	618,615	586,089	0	(1,017)	0	(1,017)	0	585,073	0	(2,573)	(2,573)	21,640	11/01/2015	2FE.....
30257F AA 1	FPL Energy National Wind 144A 6.125% 0.....		.....	04/22/2014	Call 100.0000.....	.....	408,540	408,540	404,710	406,611	0	(48)	0	(48)	0	406,563	0	1,977	1,977	14,388	03/25/2019	4FE.....
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004.....		.....	06/01/2014	Paydown.....	.....	297,515	297,515	286,916	287,028	0	10,487	0	10,487	0	297,515	0	0	0	2,798	06/25/2034	1FM.....
35669# AA 2	Freeport LNG Development 6.500% 12/19/.....		.....	06/30/2014	Redemption 100.0000.....	.....	64,502	64,502	64,502	64,502	0	0	0	0	0	64,502	0	0	0	2,096	06/30/2025	2FE.....
35906A AA 6	FRONTIER COMMUNICATIONS 8.250% 05/01/1...		.....	05/01/2014	Maturity.....	.....	1,000,000	1,000,000	918,050	993,303	0	6,697	0	6,697	0	1,000,000	0	0	0	41,250	05/01/2014	3FE.....
36225* AA 1	GSA IRS LEASE Note A-21 5.930% 09/11/3.....		.....	06/11/2014	Redemption 100.0000.....	.....	85,859	85,859	85,859	85,859	0	0	0	0	0	85,859	0	0	0	2,123	09/11/2030	1.....
36962G 4C 5	General Elec Cap Corp 5.900% 05/13/14.....		.....	05/13/2014	Maturity.....	.....	5,000,000	5,000,000	4,994,450	4,999,540	0	460	0	460	0	5,000,000	0	0	0	147,500	05/13/2014	1FE.....
37247D AE 6	Genworth Financial Inc 5.750% 06/15/14.....		.....	06/15/2014	Maturity.....	.....	4,000,000	4,000,000	4,039,864	4,002,324	0	(2,324)	0	(2,324)	0	4,000,000	0	0	0	115,000	06/15/2014	2FE.....
41161P CZ 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 200		.....	06/01/2014	Paydown.....	.....	1,164,108	1,164,108	1,169,929	0	0	(5,821)	0	(5,821)	0	1,164,108	0	0	0	2,183	04/19/2034	1FM.....
41884# AA 9	HATCHET RIDGE WIND Cert R-7 5.950% 12/.....		.....	06/14/2014	Redemption 100.0000.....	.....	363,689	363,689	363,689	363,689	0	0	0	0	0	363,689	0	0	0	10,820	12/14/2029	2FE.....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.....		.....	06/30/2014	Redemption 100.0000.....	.....	73,736	73,736	73,736	73,736	0	0	0	0	0	73,736	0	0	0	1,922	11/30/2030	1.....
428236 AV 5	Hewlett-Packard Co 4.750% 06/02/14.....		.....	06/02/2014	Maturity.....	.....	5,000,000	5,000,000	4,999,650	4,999,939	0	61	0	61	0	5,000,000	0	0	0	118,750	06/02/2014	2FE.....
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA		.....	06/25/2014	Paydown.....	.....	528,607	528,607	486,161	250,995	0	42,223	0	42,223	0	528,607	0	0	0	1,839	12/25/2034	1FM.....
43739E BJ 5	HOMEBANC MORTGAGE TRUST SERIES 20053 CLA		.....	06/25/2014	Paydown.....	.....	413,170	413,170	368,926	306,396	0	43,852	0	43,852	0	413,170	0	0	0	688	07/25/2035	1FM.....
44416* AA 4	HUDSON TRANS LLC 5.520% 05/31/33.....		.....	04/09/2014	Conversion.....	.....	1,399,153	1,399,153	1,399,153	1,399,153	0	0	0	0	0	1,399,153	0	0	0	27,675	05/31/2033	2.....
44416* BB 1	HUDSON TRANS LLC 4.370% 05/31/33.....		.....	04/09/2014	Conversion.....	.....	422,766	422,766	422,766	422,766	0	0	0	0	0	422,766	0	0	0	6,620	05/31/2033	2FE.....
44416* CC 8	HUDSON TRANS LLC 4.150% 05/31/33.....		.....	04/09/2014	Conversion.....	.....	711,320	711,320	711,320	711,320	0	0	0	0	0	711,320	0	0	0	10,578	05/31/2033	2FE.....
44416* DD 5	HUDSON TRANS LLC 4.030% 05/31/33.....		.....	04/09/2014	Conversion.....	.....	322,107	322,107	322,107	322,107	0	0	0	0	0	322,107	0	0	0	4,652	05/31/2033	2FE.....
44416* EE 2	HUDSON TRANS LLC 3.830% 05/31/33.....		.....	04/09/2014	Conversion.....	.....	288,554	288,554	288,554	288,554	0	0	0	0	0	288,554	0	0	0	3,960	05/31/2033	2FE.....
44416* FF 8	HUDSON TRANS LLC 3.710% 05/31/33.....		.....	04/09/2014	Conversion.....	.....	1,177,704	1,177,704	1,177,704	1,177,704	0	0	0	0	0	1,177,704	0	0	0	15,657	05/31/2033	2FE.....
44416* GG 5	HUDSON TRANS LLC 3.750% 05/31/33.....		.....	04/09/2014	Conversion.....	.....	315,397	315,397	315,397	315,397	0	0	0	0	0	315,397	0	0	0	4,282	05/31/2033	2FE.....
452308 AH 2	Illinois Tool Works Inc 5.150% 04/01/1.....		.....	04/01/2014	Maturity.....	.....	7,000,000	7,000,000	7,001,900	7,000,108	0	(108)	0	(108)	0	7,000,000	0	0	0	180,250	04/01/2014	1FE.....
46849L AB 7	Jackson Natl Life Fund 144A 5.890% 05/.....		.....	05/01/2014	Maturity.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	74,750	05/01/2014	1FE.....

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
49228R AC 7	Kern River Funding Corp 144A	6.676% 07.....	....	06/30/2014	Redemption	100.0000.....	88,256	88,256	89,202	88,513	0	(30)	0	(30)	0	88,483	0	(227)	(227)	2,455	07/31/2016	1FE....
49446Q BC 4	Kimco Realty Corp	4.820% 06/01/14.....	....	06/01/2014	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	96,400	06/01/2014	2FE....
52467@ AJ 4	Stop & Shop	7.539% 11/15/26.....	....	06/15/2014	Redemption	100.0000.....	34,635	34,635	34,993	34,881	0	(6)	0	(6)	0	34,875	0	(240)	(240)	1,090	11/15/2026	2FE....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		....	06/01/2014	Paydown.....		208,753	208,753	218,669	218,558	0	(9,805)	0	(9,805)	0	208,753	0	0	0	5,223	03/25/2033	1FM....
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31.....		....	06/30/2014	Redemption	100.0000.....	82,510	82,510	82,510	82,510	0	0	0	0	0	82,510	0	0	0	2,199	06/30/2027	2FE....
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25.....		....	06/30/2014	Redemption	100.0000.....	47,602	47,602	47,602	47,602	0	0	0	0	0	47,602	0	0	0	1,428	06/30/2032	2FE....
61745E SP 7	Morgan Stanley	5.570% 05/01/14.....	....	05/01/2014	Maturity.....		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	34,052	05/01/2014	1FE....
61748A AE 6	Morgan Stanley	4.750% 04/01/14.....	....	04/01/2014	Maturity.....		2,500,000	2,500,000	2,442,150	2,498,119	0	1,881	0	1,881	0	2,500,000	0	0	0	59,375	04/01/2014	2FE....
61913P AR 3	MORTGAGEIT TRUST SERIES 20051 CLASS 2A....		....	06/01/2014	Paydown.....		142,771	142,771	138,891	139,000	0	3,771	0	3,771	0	142,771	0	0	0	761	02/25/2035	1FM....
62425* AA 5	Mountain Prairie Wind Notes 30 and 31.....		....	06/15/2014	Redemption	100.0000.....	142,903	142,903	142,903	142,903	0	0	0	0	0	142,903	0	0	0	4,687	03/25/2030	2FE....
62819# AA 5	MUSTANG HILLS LLC No. 11	5.150% 11/30/.....	....	05/31/2014	Redemption	100.0000.....	181,193	181,193	181,193	181,193	0	0	0	0	0	181,193	0	0	0	4,666	11/30/2035	2FE....
63615# AB 7	National Football League	6.560% 10/15/.....	....	04/15/2014	Redemption	100.0000.....	267,682	267,682	267,682	267,682	0	0	0	0	0	267,682	0	0	0	8,780	10/15/2017	1.....
64079* AB 8	Neptune Regional Transmission	6.210% 0.....	....	06/30/2014	Redemption	100.0000.....	45,715	45,715	45,715	45,715	0	0	0	0	0	45,715	0	0	0	1,419	06/30/2027	2FE....
665859 AK 0	Northern Trust Corp	4.625% 05/01/14.....	....	05/01/2014	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	69,375	05/01/2014	1FE....
69336T AD 8	PHI Inc	8.625% 10/15/18.....	....	04/16/2014	Call	100.0000.....	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	252,729	10/15/2018	4FE....
69359* AA 0	PGA Tour Investments Finance	7.400% 06.....	....	06/15/2014	Redemption	100.0000.....	165,718	165,718	165,718	165,718	0	0	0	0	0	165,718	0	0	0	6,135	06/15/2019	5.....
693659 AC 8	PVNGS II Funding Arizona Public Service.....		....	06/30/2014	Redemption	100.0000.....	29,760	29,760	32,156	30,048	0	(121)	0	(121)	0	29,927	0	(167)	(167)	1,190	12/30/2015	1FE....
693927 AE 5	PNPP II Funding Corporation	9.120% 05/.....	....	05/30/2014	Redemption	100.0000.....	876,000	876,000	1,018,613	891,978	0	(5,540)	0	(5,540)	0	886,438	0	(10,438)	(10,438)	39,946	05/30/2016	2FE....
74042J AJ 2	Preferred Term XXI 144A	5.712% 03/22/3.....	....	06/22/2014	Various.....		108,437	862,662	108,437	108,437	0	0	0	0	0	108,437	0	0	0	91,969	03/22/2036	5FE....
78443* AJ 0	Andersen Corporation Series B	8.400% 0.....	....	06/30/2014	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	42,000	06/30/2014	3.....
795770 AN 6	Salton Sea Funding	7.475% 11/30/18.....	....	05/30/2014	Redemption	100.0000.....	182,491	182,491	188,787	184,449	0	(292)	0	(292)	0	184,156	0	(1,665)	(1,665)	0	11/30/2018	3FE....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		....	06/01/2014	Paydown.....		66,902	66,902	59,974	0	0	6,928	0	6,928	0	66,902	0	0	0	548	04/25/2043	1FM....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		....	06/01/2014	Paydown.....		149,667	149,667	140,126	140,311	0	9,356	0	9,356	0	149,667	0	0	0	1,749	05/25/2043	1FM....
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		....	06/01/2014	Paydown.....		325,913	325,913	309,007	309,620	0	16,293	0	16,293	0	325,913	0	0	0	3,973	07/25/2042	1FM....
84254Q AA 7	Southern Capital Corp 144A	5.700% 06/3.....	....	06/02/2014	Call	100.0000.....	1,067,814	1,067,814	1,067,814	1,067,814	0	0	0	0	0	1,067,814	0	0	0	26,767	12/31/2021	2FE....
844730 AG 6	Southtrust Corp	5.800% 06/15/14.....	....	06/15/2014	Maturity.....		4,500,000	4,500,000	4,492,980	4,499,603	0	397	0	397	0	4,500,000	0	0	0	130,500	06/15/2014	1FE....
848609 AA 1	SPIRITS NEWCO No. R-43	5.300% 06/30/36.....	....	06/30/2014	Redemption	100.0000.....	23,088	23,088	23,088	0	0	0	0	0	0	23,088	0	0	0	445	03/31/2033	2FE....
88031V AA 7	Tenaska Gateway Partners 144A	6.052% 1.....	....	06/30/2014	Redemption	100.0000.....	86,454	86,454	86,454	86,454	0	0	0	0	0	86,454	0	0	0	2,616	12/30/2023	2FE....
90783Q AA 4	Union Pacific Corp 144A	5.214% 09/30/1.....	....	06/27/2014	Call	100.0000.....	5,000,000	5,000,000	4,920,100	4,990,980	0	5,847	0	5,847	0	4,996,828	0	3,172	3,172	257,631	09/30/2014	2FE....
908594 A* 5	Union Tank Car Company	6.820% 06/01/16.....	....	06/01/2014	Redemption	100.0000.....	369,468	369,468	369,468	369,468	0	0	0	0	0	369,468	0	0	0	12,599	06/01/2016	1.....
91913Y AK 6	Valero Energy Corp	4.750% 04/01/14.....	....	04/01/2014	Maturity.....		7,000,000	7,000,000	6,474,160	6,973,124	0	26,876	0	26,876	0	7,000,000	0	0	0	166,250	04/01/2014	2FE....
92922F 4M 7	WAMU Mortgage Pass-Through Cer	0.440%.....	....	06/25/2014	Paydown.....		112,482	112,482	106,822	0	0	5,659	0	5,659	0	112,482	0	0	0	43	10/25/2045	??.....
92923W AA 8	WHC - IRS Trust	6.980% 05/15/15.....	....	05/15/2014	Redemption	100.0000.....	210,911	210,911	210,802	210,877	0	28	0	28	0	210,905	0	6	6	7,361	05/15/2015	1FE....

SCHEDULE D - PART 4

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

QE05.5

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

(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																						
QE06	Russell 2000 OTC Call Option 9RG000IU RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.03/28/2014	.06/27/2014	6,807	0	...1,152.0000	0	510,525	0	625,525	625,525	115,000	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GC RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/05/2013	.07/07/2014	4,874	0	...1,005.0000	371,448	0	0	912,766	912,766	83,396	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GE RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/12/2013	.07/14/2014	7,043	0	...1,037.0000	529,986	0	0	1,094,946	1,094,946	74,123	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GG RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/19/2013	.07/21/2014	4,855	0	...1,050.0000	369,320	0	0	685,752	685,752	(140,098)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GI RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/26/2013	.07/28/2014	5,913	0	...1,049.0000	445,190	0	0	846,058	846,058	34,948	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GK RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/07/2013	.08/07/2014	7,565	0	...1,044.0000	572,746	0	0	1,113,598	1,113,598	41,513	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GM RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.08/14/2013	.08/14/2014	6,967	0	...1,048.0000	521,968	0	0	1,008,787	1,008,787	29,959	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GO RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/21/2013	.08/21/2014	3,916	0	...1,022.0000	298,830	0	0	664,250	664,250	258,494	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GQ RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.08/28/2013	.08/28/2014	7,969	0	...1,017.0000	602,695	0	0	1,398,983	1,398,983	69,427	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GS RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.09/06/2013	.09/05/2014	5,595	0	...1,030.0000	489,563	0	0	916,450	916,450	34,425	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GU RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.09/13/2013	.09/12/2014	6,129	0	...1,054.0000	481,249	0	0	862,612	862,612	7,701	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GW RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/20/2013	.09/19/2014	4,409	0	...1,073.0000	346,812	0	0	528,824	528,824	(27,692)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000GY RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.09/27/2013	.09/26/2014	6,368	0	...1,074.0000	700,480	0	0	789,717	789,717	(15,930)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HA RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.10/07/2013	.10/07/2014	6,624	0	...1,066.0000	537,339	0	0	840,078	840,078	(46,361)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HC RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	6,136	0	...1,090.0000	503,152	0	0	690,541	690,541	(32,058)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HE RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.10/21/2013	.10/21/2014	4,063	0	...1,112.0000	306,919	0	0	387,132	387,132	(36,176)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HG RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.10/28/2013	.10/28/2014	5,805	0	...1,118.0000	439,613	0	0	536,131	536,131	(55,022)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HI RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.11/07/2013	.11/07/2014	5,458	0	...1,079.0000	427,471	0	0	631,425	631,425	(73,031)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HK RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.11/14/2013	.11/14/2014	5,758	0	...1,111.0000	447,972	0	0	586,964	586,964	(31,968)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HM RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	3,653	0	...1,120.0000	289,171	0	0	354,031	354,031	(23,129)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HO RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/27/2013	.11/28/2014	5,686	0	...1,141.0000	452,947	0	0	459,891	459,891	6,944	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000HQ RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/06/2013	.12/05/2014	4,393	0	...1,131.0000	364,619	0	0	391,340	391,340	(43,187)	0	0	0	0	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Russell 2000 OTC Call Option 9RG000HS RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	6,567	0	1,107.0000	525,360	0	709,680	.....	.....709,680	(42,518)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HU RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.12/20/2013	.12/19/2014	4,126	0	1,146.0000	343,902	0	334,224	.....	.....334,224	(44,963)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HW RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.12/27/2013	.12/26/2014	4,556	0	1,161.0000	396,372	0	252,830	.....	.....252,830	(139,190)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HY RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.01/07/2014	.01/07/2015	3,758	0	1,158.0000	0	281,850	285,912	.....	.....285,912	4,062	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IA RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.01/14/2014	.01/14/2015	4,641	0	1,163.0000	0	371,280	345,435	.....	.....345,435	(25,845)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IC RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.01/21/2014	.01/21/2015	2,126	0	1,176.0000	0	176,968	104,948	.....	.....104,948	(72,021)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IE RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.01/28/2014	.01/28/2015	4,481	0	1,138.0000	0	285,619	416,871	.....	.....416,871	131,252	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IG RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/07/2014	.02/06/2015	3,170	0	1,117.0000	0	265,075	348,906	.....	.....348,906	83,831	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000II RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.02/14/2014	.02/13/2015	5,935	0	1,149.0000	0	445,125	521,041	.....	.....521,041	75,916	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IM RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/28/2014	.02/20/2015	4,810	0	1,149.0000	0	396,055	335,496	.....	.....335,496	(60,559)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IK RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.02/21/2014	.02/20/2015	2,645	0	1,165.0000	0	216,255	211,024	.....	.....211,024	(5,231)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IO RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/07/2014	.03/06/2015	4,978	0	1,203.0000	0	428,307	196,020	.....	.....196,020	(232,287)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IQ RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/14/2014	.03/13/2015	5,824	0	1,181.0000	0	517,404	304,381	.....	.....304,381	(213,023)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IS RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.03/21/2014	.03/20/2015	4,976	0	1,194.0000	0	421,169	331,588	.....	.....331,588	(89,581)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IW RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.04/07/2014	.04/07/2015	5,388	0	1,136.0000	0	458,950	560,049	.....	.....560,049	101,099	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IY RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.04/14/2014	.04/14/2015	6,922	0	1,115.0000	0	595,984	812,832	.....	.....812,832	216,848	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JA RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/21/2014	.04/21/2015	4,114	0	1,142.0000	0	347,962	334,978	.....	.....334,978	(12,984)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JC RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	6,437	0	1,117.0000	0	538,777	642,150	.....	.....642,150	103,373	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JE RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.05/07/2014	.05/07/2015	6,720	0	1,109.0000	0	544,589	718,406	.....	.....718,406	173,817	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JG RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	7,315	0	1,103.0000	0	565,669	947,555	.....	.....947,555	381,886	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JI RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.05/21/2014	.05/21/2015	4,304	0	1,104.0000	0	365,840	562,543	.....	.....562,543	196,703	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JK RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.05/28/2014	.05/28/2015	6,396	0	1,137.0000	0	479,700	710,304	.....	.....710,304	230,604	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JM RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	5,398	0	1,165.0000	0	426,442	502,086	.....	.....502,086	75,644	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Russell 2000 OTC Call Option 9RG000JO RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	6,442	0	1,163.0000	0	527,278	0	481,571	.....	.....481,571	(45,707)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JQ RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.06/20/2014	.06/19/2015	4,477	0	1,188.0000	0	335,775	0	373,956	.....	.....373,956	38,181	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000JS RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/27/2014	.06/26/2015	7,087	0	1,190.0000	0	580,496	0	431,562	.....	.....431,562	(148,934)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HM SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/07/2013	.07/07/2014	15,687	0	1,632.0000	1,538,707	0	0	2,687,175	.....	.....2,687,175	477,753	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IM SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.07/05/2013	.07/07/2014	2,635	0	1,632.0000	258,441	0	0	864,176	.....	.....864,176	265,301	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HO SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/07/2013	.07/14/2014	20,176	0	1,680.0000	1,957,072	0	0	3,376,663	.....	.....3,376,663	861,745	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IO SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	.07/12/2013	.07/14/2014	6,130	0	1,680.0000	594,610	0	0	1,711,000	.....	.....1,711,000	566,594	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834GW SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	5,555	0	1,692.0000	544,390	0	0	1,666,500	.....	.....1,666,500	685,463	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HC SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/06/2013	.07/21/2014	54,075	0	1,692.0000	5,299,364	0	0	13,141,363	.....	.....13,141,363	3,981,704	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HA SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	5,555	0	1,692.0000	544,390	0	0	1,666,500	.....	.....1,666,500	689,153	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HE SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/06/2013	.07/21/2014	16,193	0	1,692.0000	1,586,913	0	0	3,935,240	.....	.....3,935,240	1,407,158	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HK SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/06/2013	.07/21/2014	17,789	0	1,692.0000	1,743,322	0	0	4,731,794	.....	.....4,731,794	1,628,024	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IS SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.07/19/2013	.07/21/2014	1,005	0	1,692.0000	100,842	0	0	268,557	.....	.....268,557	89,261	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HI SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	28,781	0	1,692.0000	2,820,538	0	0	8,634,300	.....	.....8,634,300	3,585,028	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834GY SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	10,815	0	1,692.0000	1,059,870	0	0	3,244,500	.....	.....3,244,500	1,316,434	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.07/19/2013	.07/21/2014	7,801	0	1,692.0000	743,201	0	0	2,082,098	.....	.....2,082,098	703,852	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.07/19/2013	.07/21/2014	20,330	0	1,692.0000	1,936,839	0	0	5,426,105	.....	.....5,426,105	1,834,293	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HG SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	36,877	0	1,692.0000	3,613,946	0	0	11,063,100	.....	.....11,063,100	4,590,321	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.07/19/2013	.07/21/2014	1,891	0	1,692.0000	177,262	0	0	504,789	.....	.....504,789	172,797	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/07/2013	.07/28/2014	21,222	0	1,692.0000	1,997,627	0	0	3,374,690	.....	.....3,374,690	813,003	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.07/26/2013	.07/28/2014	8,867	0	1,692.0000	834,651	0	0	2,371,795	.....	.....2,371,795	789,488	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.08/07/2013	.08/07/2014	13,366	0	1,691.0000	1,234,083	0	0	3,568,926	.....	.....3,568,926	1,166,080	0	0	0	0	.....	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 9PG834JC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/07/2013	.08/07/2014	17,860	0	1,691.0000	1,649,014	0	4,768,893	.....	.....4,768,893	1,558,147	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JY SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/14/2013	.08/14/2014	16,495	0	1,685.0000	1,522,159	0	4,480,762	.....	.....4,480,762	1,446,371	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/14/2013	.08/14/2014	9,315	0	1,685.0000	873,654	0	2,532,521	.....	.....2,532,521	812,250	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/21/2013	.08/21/2014	1,583	0	1,643.0000	147,266	0	496,235	.....	.....496,235	147,208	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KK SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.08/21/2013	.08/21/2014	7,487	0	1,643.0000	510,464	0	2,347,691	.....	.....2,347,691	681,581	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KG SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/21/2013	.08/21/2014	2,557	0	1,643.0000	244,066	0	803,043	.....	......803,043	211,249	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JX SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	8,705	0	1,643.0000	809,826	0	2,733,862	.....	.....2,733,862	618,307	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/09/2013	.08/21/2014	32,079	0	1,643.0000	2,984,309	0	5,701,862	.....	.....5,701,862	1,133,853	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KI SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/21/2013	.08/21/2014	8,522	0	1,643.0000	813,425	0	2,676,390	.....	.....2,676,390	1,125,110	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JK SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	39,140	0	1,643.0000	3,641,194	0	12,292,174	.....	.....12,292,174	3,496,896	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JO SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	22,583	0	1,643.0000	2,100,896	0	7,092,339	.....	.....7,092,339	1,806,953	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JS SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/09/2013	.08/21/2014	28,427	0	1,643.0000	2,644,564	0	3,910,928	.....	.....3,910,928	738,788	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JI SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	8,887	0	1,643.0000	826,758	0	2,791,021	.....	.....2,791,021	794,655	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JM SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	33,358	0	1,643.0000	3,103,295	0	10,476,299	.....	.....10,476,299	2,879,415	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JE SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/07/2013	.08/21/2014	7,731	0	1,643.0000	719,215	0	2,427,971	.....	.....2,427,971	549,476	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JU SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/09/2013	.08/21/2014	19,235	0	1,643.0000	1,789,432	0	1,870,676	.....	.....1,870,676	335,819	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KO SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/28/2013	.08/28/2014	19,328	0	1,635.0000	1,896,463	0	6,198,852	.....	.....6,198,852	1,798,945	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/28/2013	.08/28/2014	10,153	0	1,635.0000	996,212	0	3,256,258	.....	.....3,256,258	944,986	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KS SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	.09/06/2013	.09/05/2014	16,300	0	1,655.0000	1,678,900	0	4,903,472	.....	.....4,903,472	1,411,869	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.09/06/2013	.09/05/2014	9,069	0	1,655.0000	934,107	0	2,727,097	.....	.....2,727,097	805,400	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.09/13/2013	.09/12/2014	14,893	0	1,688.0000	1,416,026	0	3,992,148	.....	.....3,992,148	1,218,717	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.09/13/2013	.09/12/2014	9,467	0	1,688.0000	900,122	0	2,537,680	.....	.....2,537,680	774,699	0	0	0	0	.....	0001.....

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

QE06-4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834LM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	11,428	0	1,710.0000	1,090,803	0	0	2,824,827	.....	.....2,824,827	874,879	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	9,626	0	1,710.0000	918,802	0	0	2,379,400	.....	.....2,379,400	736,925	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	46,798	0	1,710.0000	4,466,869	0	0	11,567,749	.....	.....11,567,749	3,582,654	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	37,482	0	1,710.0000	3,577,657	0	0	9,264,977	.....	.....9,264,977	2,869,461	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	7,843	0	1,710.0000	748,614	0	0	1,938,670	.....	.....1,938,670	600,426	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	33,470	0	1,710.0000	3,194,712	0	0	8,273,272	.....	.....8,273,272	2,562,319	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	31,885	0	1,710.0000	3,043,423	0	0	7,881,484	.....	.....7,881,484	2,440,979	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.09/20/2013	.09/19/2014	27,183	0	1,710.0000	2,594,617	0	0	6,719,221	.....	.....6,719,221	2,081,014	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.09/27/2013	.09/26/2014	17,166	0	1,692.0000	1,629,225	0	0	4,541,979	.....	.....4,541,979	1,362,261	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LO SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.09/27/2013	.09/26/2014	9,020	0	1,692.0000	856,088	0	0	2,386,616	.....	.....2,386,616	715,810	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LS SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	.10/07/2013	.10/07/2014	9,850	0	1,676.0000	1,002,139	0	0	2,755,942	.....	.....2,755,942	771,856	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LU SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.10/07/2013	.10/07/2014	12,105	0	1,676.0000	1,231,563	0	0	3,389,393	.....	.....3,389,393	978,639	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LY SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	13,461	0	1,710.0000	1,198,029	0	0	3,331,265	.....	.....3,331,265	955,831	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LW SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	8,789	0	1,710.0000	782,221	0	0	2,175,060	.....	.....2,175,060	624,084	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	43,464	0	1,745.0000	4,000,427	0	0	9,388,999	.....	.....9,388,999	2,835,764	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ME SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	26,085	0	1,745.0000	2,400,863	0	0	5,634,825	.....	.....5,634,825	1,701,889	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	45,304	0	1,745.0000	4,169,780	0	0	9,786,472	.....	.....9,786,472	2,955,813	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	38,821	0	1,745.0000	3,573,085	0	0	8,386,028	.....	.....8,386,028	2,532,836	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	27,421	0	1,745.0000	2,523,829	0	0	5,923,425	.....	.....5,923,425	1,789,055	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MO SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	21,632	0	1,745.0000	1,991,009	0	0	4,672,898	.....	.....4,672,898	1,411,357	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	9,520	0	1,745.0000	876,221	0	0	2,056,490	.....	.....2,056,490	621,123	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.10/21/2013	.10/21/2014	7,073	0	1,745.0000	650,999	0	0	1,527,894	.....	.....1,527,894	461,471	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MS SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	.10/28/2013	.10/28/2014	14,942	0	1,762.0000	1,429,949	0	0	2,997,893	.....	.....2,997,893	873,106	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	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 9PG834MQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.10/28/2013	.10/28/2014	8,932	0	1,762.0000	854,792	0	0	1,796,033	.....	.....1,796,033	542,744	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MU SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80..	.11/07/2013	.11/07/2014	8,969	0	1,747.0000	861,831	0	0	1,924,674	.....	.....1,924,674	556,448	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MW SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 815DZWZKVSZ11NUHU748...	.11/07/2013	.11/07/2014	12,827	0	1,747.0000	1,232,546	0	0	2,756,312	.....	.....2,756,312	779,642	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MY SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80..	.11/14/2013	.11/14/2014	10,214	0	1,791.0000	998,623	0	0	1,798,707	.....	.....1,798,707	527,103	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NA SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.11/14/2013	.11/14/2014	11,499	0	1,791.0000	1,134,491	0	0	2,016,411	.....	.....2,016,411	598,444	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.11/21/2013	.11/21/2014	34,552	0	1,796.0000	3,390,588	0	0	5,953,305	.....	.....5,953,305	1,759,030	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	24,462	0	1,796.0000	2,424,918	0	0	4,217,889	.....	.....4,217,889	1,235,627	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.11/21/2013	.11/21/2014	38,004	0	1,796.0000	3,729,333	0	0	6,548,084	.....	.....6,548,084	1,934,770	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.11/21/2013	.11/21/2014	33,594	0	1,796.0000	3,330,173	0	0	5,788,242	.....	.....5,788,242	1,710,258	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NO SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.11/21/2013	.11/21/2014	18,855	0	1,796.0000	1,869,096	0	0	3,251,096	.....	.....3,251,096	952,405	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NC SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80..	.11/21/2013	.11/21/2014	9,967	0	1,796.0000	984,441	0	0	1,717,796	.....	.....1,717,796	499,455	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.11/21/2013	.11/21/2014	36,757	0	1,796.0000	3,606,964	0	0	6,333,227	.....	.....6,333,227	1,871,286	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.11/21/2013	.11/21/2014	8,102	0	1,796.0000	803,151	0	0	1,395,974	.....	.....1,395,974	412,470	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.11/27/2013	.11/28/2014	19,748	0	1,807.0000	1,939,451	0	0	3,227,929	.....	.....3,227,929	945,184	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NU SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.12/06/2013	.12/05/2014	17,262	0	1,805.0000	1,726,200	0	0	2,870,103	.....	.....2,870,103	822,429	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NW SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.12/13/2013	.12/12/2014	10,843	0	1,775.0000	1,084,300	0	0	2,083,496	.....	.....2,083,496	584,800	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NY SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.12/13/2013	.12/12/2014	13,096	0	1,775.0000	1,309,600	0	0	2,516,413	.....	.....2,516,413	706,312	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OG SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.12/20/2013	.12/19/2014	37,485	0	1,818.0000	3,748,500	0	0	5,905,739	.....	.....5,905,739	1,661,420	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OE SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	23,912	0	1,818.0000	2,369,679	0	0	3,754,571	.....	.....3,754,571	1,056,588	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OO SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.12/20/2013	.12/19/2014	27,965	0	1,818.0000	2,796,500	0	0	4,405,869	.....	.....4,405,869	1,239,472	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OA SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	10,493	0	1,818.0000	1,039,856	0	0	1,647,571	.....	.....1,647,571	463,649	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OI SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.12/20/2013	.12/19/2014	32,778	0	1,818.0000	3,277,800	0	0	5,164,154	.....	.....5,164,154	1,452,795	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	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 9PG834OK SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	37,045	0	1,818.0000	3,704,500	0	5,836,417	.....	.....5,836,417	1,641,919	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OC SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	8,249	0	1,818.0000	817,476	0	1,295,227	.....	.....1,295,227	364,495	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OM SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	30,578	0	1,818.0000	3,057,800	0	4,817,545	.....	.....4,817,545	1,355,286	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.12/27/2013	.12/26/2014	...20,349	0	1,841.0000	1,872,108	0	2,845,824	.....	.....2,845,824	793,368	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OS SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/07/2014	.01/07/2015	16,274	0	1,926.0000	0	1,546,030	2,360,614	.....	.....2,360,614	814,584	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OU SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86...	.01/14/2014	.01/14/2015	16,113	0	1,839.0000	0	1,611,300	2,343,757	.....	.....2,343,757	732,457	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/21/2014	.01/21/2015	13,478	0	1,844.0000	0	1,310,870	1,924,213	.....	.....1,924,213	613,343	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/21/2014	.01/21/2015	24,254	0	1,844.0000	0	2,358,944	3,462,670	.....	.....3,462,670	1,103,725	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PI SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	15,647	0	1,844.0000	0	1,521,827	2,247,829	.....	.....2,247,829	726,002	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/21/2014	.01/21/2015	29,369	0	1,844.0000	0	2,856,429	4,192,922	.....	.....4,192,922	1,336,494	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PA SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	29,944	0	1,844.0000	0	2,912,353	4,301,719	.....	.....4,301,719	1,389,366	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PE SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	35,644	0	1,844.0000	0	3,466,735	5,120,574	.....	.....5,120,574	1,653,839	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/21/2014	.01/21/2015	46,025	0	1,844.0000	0	4,476,392	6,570,849	.....	.....6,570,849	2,094,457	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/28/2014	.01/28/2015	8,474	0	1,793.0000	0	850,366	1,565,215	.....	.....1,565,215	714,849	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/28/2014	.01/28/2015	10,856	0	1,793.0000	0	1,089,400	2,005,189	.....	.....2,005,189	915,789	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PO SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86...	.02/07/2014	.02/06/2015	6,233	0	1,797.0000	0	646,300	1,136,075	.....	.....1,136,075	489,776	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PQ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWTFZYICNSX8D621K86...	.02/07/2014	.02/06/2015	12,827	0	1,797.0000	0	1,330,032	2,337,950	.....	.....2,337,950	1,007,918	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/14/2014	.02/13/2015	10,399	0	1,839.0000	0	998,200	1,559,023	.....	.....1,559,023	560,823	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/14/2014	.02/13/2015	8,398	0	1,839.0000	0	806,124	1,259,032	.....	.....1,259,032	452,908	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	21,321	0	1,836.0000	0	2,033,384	3,254,220	.....	.....3,254,220	1,220,836	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	11,769	0	1,836.0000	0	1,122,410	1,796,300	.....	.....1,796,300	673,890	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	17,912	0	1,836.0000	0	1,708,267	2,733,905	.....	.....2,733,905	1,025,637	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

1	2	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 9PG834QG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	19,774	0	1,836.0000	0	1,885,846	0	3,018,101	.....	.....3,018,101	1,132,255	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	26,489	0	1,836.0000	0	2,526,256	0	4,043,010	.....	.....4,043,010	1,516,754	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	28,732	0	1,836.0000	0	2,740,171	0	4,385,359	.....	.....4,385,359	1,645,188	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	19,567	0	1,836.0000	0	1,866,105	0	2,986,507	.....	.....2,986,507	1,120,402	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	17,879	0	1,836.0000	0	1,705,120	0	2,728,868	.....	.....2,728,868	1,023,748	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.02/21/2014	.02/20/2015	29,675	0	1,836.0000	0	2,830,105	0	4,529,289	.....	.....4,529,289	1,699,184	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QO SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.02/28/2014	.02/20/2015	6,007	0	1,839.0000	0	576,672	0	820,329	.....	.....820,329	243,657	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QQ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.02/28/2014	.02/20/2015	15,784	0	1,839.0000	0	1,515,264	0	2,155,498	.....	.....2,155,498	640,234	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/07/2014	.03/06/2015	5,926	0	1,878.0000	0	595,444	0	739,776	.....	.....739,776	144,332	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/07/2014	.03/06/2015	10,665	0	1,878.0000	0	1,071,619	0	1,331,372	.....	.....1,331,372	259,753	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QY SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/14/2014	.03/13/2015	14,562	0	1,841.0000	0	1,496,537	0	2,213,658	.....	.....2,213,658	717,122	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QW SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/14/2014	.03/13/2015	8,299	0	1,841.0000	0	852,888	0	1,261,582	.....	.....1,261,582	408,693	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RC SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	18,076	0	1,867.0000	0	1,807,600	0	2,450,557	.....	.....2,450,557	642,957	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	33,640	0	1,867.0000	0	3,364,000	0	4,560,564	.....	.....4,560,564	1,196,564	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	28,090	0	1,867.0000	0	2,809,000	0	3,808,152	.....	.....3,808,152	999,152	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RM SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	28,165	0	1,867.0000	0	2,784,392	0	3,805,745	.....	.....3,805,745	1,021,353	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	34,749	0	1,867.0000	0	3,474,900	0	4,710,911	.....	.....4,710,911	1,236,011	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RO SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	27,249	0	1,867.0000	0	2,693,836	0	3,681,972	.....	.....3,681,972	988,136	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	41,173	0	1,867.0000	0	4,117,300	0	5,581,810	.....	.....5,581,810	1,464,510	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RA SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	11,813	0	1,867.0000	0	1,181,300	0	1,601,485	.....	.....1,601,485	420,185	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	19,950	0	1,858.0000	0	1,995,000	0	2,855,160	.....	.....2,855,160	860,160	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	6,234	0	1,858.0000	0	623,400	0	892,184	.....	.....892,184	268,784	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834RU SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.04/07/2014	.04/07/2015	8,661	0	1,845.0000	0	866,100	0	1,340,354	1,340,354	474,254	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834RW SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.04/07/2014	.04/07/2015	14,032	0	1,845.0000	0	1,403,200	0	2,171,556	2,171,556	768,356	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834RY SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	6,309	0	1,831.0000	0	621,437	0	1,043,445	1,043,445	422,008	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SA SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	18,824	0	1,831.0000	0	1,854,164	0	3,113,298	3,113,298	1,259,134	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	28,442	0	1,872.0000	0	2,778,215	0	3,931,412	3,931,412	1,153,198	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	25,520	0	1,872.0000	0	2,492,794	0	3,527,517	3,527,517	1,034,724	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SE SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	15,054	0	1,872.0000	0	1,470,475	0	2,080,848	2,080,848	610,373	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SC SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/21/2014	.04/21/2015	11,657	0	1,872.0000	0	1,118,489	0	1,605,973	1,605,973	487,484	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SG SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	31,781	0	1,872.0000	0	3,104,368	0	4,392,948	4,392,948	1,288,580	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	25,477	0	1,872.0000	0	2,488,593	0	3,521,574	3,521,574	1,032,980	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	30,269	0	1,872.0000	0	2,956,676	0	4,183,951	4,183,951	1,227,275	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SO SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	33,763	0	1,872.0000	0	3,297,970	0	4,666,911	4,666,911	1,368,941	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	34,820	0	1,872.0000	0	3,401,218	0	4,813,015	4,813,015	1,411,798	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/28/2014	.04/28/2015	5,494	0	1,869.0000	0	549,400	0	776,542	776,542	227,142	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SW SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	18,840	0	1,869.0000	0	1,806,379	0	2,642,483	2,642,483	836,104	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TA SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	12,331	0	1,878.0000	0	1,181,186	0	1,688,045	1,688,045	506,859	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SY SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	6,522	0	1,878.0000	0	624,742	0	892,826	892,826	268,083	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TC SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	5,676	0	1,889.0000	0	535,985	0	741,935	741,935	205,950	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TE SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	17,612	0	1,889.0000	0	1,663,101	0	2,302,142	2,302,142	639,041	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TQ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	20,418	0	1,888.0000	0	1,939,710	0	2,690,649	2,690,649	750,939	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TU SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	27,590	0	1,888.0000	0	2,621,050	0	3,635,763	3,635,763	1,014,713	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TI SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	9,719	0	1,888.0000	0	923,305	0	1,280,753	1,280,753	357,448	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TG SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/21/2014	.05/21/2015	11,981	0	1,888.0000	0	1,099,377	0	1,587,090	1,587,090	487,713	0	0	0	0	0	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834TO SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...35,413	0	...1,888.0000	0	3,364,235	0	4,666,665	.....	.....4,666,665	1,302,430	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TS SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...38,877	0	...1,888.0000	0	3,693,315	0	5,123,145	.....	.....5,123,145	1,429,830	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...35,381	0	...1,888.0000	0	3,361,195	0	4,662,448	.....	.....4,662,448	1,301,253	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	...31,181	0	...1,888.0000	0	2,962,195	0	4,108,979	.....	.....4,108,979	1,146,784	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UM SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	...15,572	0	...1,910.0000	0	1,479,340	0	1,857,202	.....	.....1,857,202	377,862	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UK SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	5,734	0	...1,910.0000	0	544,730	0	683,868	.....	.....683,868	139,138	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UO SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	8,233	0	...1,949.0000	0	779,994	0	805,508	.....	.....805,508	25,514	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UQ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	...11,398	0	...1,949.0000	0	1,079,847	0	1,115,169	.....	.....1,115,169	35,322	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834US SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.06/13/2014	.06/12/2015	5,423	0	...1,936.0000	0	525,814	0	574,425	.....	.....574,425	48,611	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UU SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	...17,519	0	...1,936.0000	0	1,698,642	0	1,883,921	.....	.....1,883,921	185,278	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UA SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	...23,282	0	...1,901.0000	0	2,211,790	0	2,328,200	.....	.....2,328,200	116,410	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UC SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	...42,285	0	...1,901.0000	0	3,962,355	0	4,228,500	.....	.....4,228,500	266,145	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UI SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	...17,322	0	...1,901.0000	0	1,653,285	0	1,732,200	.....	.....1,732,200	78,915	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UG SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	...32,351	0	...1,901.0000	0	3,027,840	0	3,235,100	.....	.....3,235,100	207,260	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TW SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTFWZYICNSX8D621K86...	.06/20/2014	.06/19/2015	8,966	0	...1,963.0000	0	1,017,355	0	831,914	.....	.....831,914	(185,441)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834TY SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTFWZYICNSX8D621K86...	.06/20/2014	.06/19/2015	...10,851	0	...1,963.0000	0	1,029,420	0	1,006,805	.....	.....1,006,805	(22,615)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UE SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.05/22/2014	.06/19/2015	...30,058	0	...1,963.0000	0	2,701,610	0	3,005,800	.....	.....3,005,800	304,190	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VA SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	...1,982	0	...1,963.0000	0	188,290	0	184,436	.....	.....184,436	(3,854)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VC SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	6,113	0	...1,963.0000	0	580,735	0	567,770	.....	.....567,770	(12,965)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834VE SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	...28,672	0	...1,963.0000	0	2,723,840	0	2,663,029	.....	.....2,663,029	(60,811)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UW SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	...2,665	0	...1,963.0000	0	253,175	0	247,992	.....	.....247,992	(5,183)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834UY SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	...2,012	0	...1,963.0000	0	191,140	0	187,227	.....	.....187,227	(3,913)	0	0	0	0	.....	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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Description																						
S&P 500 OTC Call Option 9PG837GB SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.07/05/2013	.07/07/2014	2,145	0	1,632.0000	115,165	0	358,926	.....	.....358,926	29,070	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GC SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/12/2013	.07/14/2014	1,309	0	1,680.0000	67,296	0	164,491	.....	.....164,491	20,121	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GD SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.07/19/2013	.07/21/2014	6,028	0	1,692.0000	302,967	0	714,367	.....	.....714,367	96,212	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837FW SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.07/19/2013	.07/21/2014	18,084	0	1,692.0000	1,083,240	0	2,152,585	.....	.....2,152,585	302,711	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GE SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.07/26/2013	.07/28/2014	1,892	0	1,692.0000	94,089	0	234,949	.....	.....234,949	37,745	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GF SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/07/2013	.08/07/2014	2,484	0	1,691.0000	122,635	0	330,951	.....	.....330,951	58,956	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GH SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/14/2013	.08/14/2014	2,492	0	1,685.0000	123,479	0	358,025	.....	.....358,025	59,118	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GI SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.08/21/2013	.08/21/2014	7,426	0	1,643.0000	381,845	0	1,430,780	.....	.....1,430,780	206,790	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GG SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/21/2013	.08/21/2014	...22,218	0	1,643.0000	1,080,400	0	4,268,474	.....	.....4,268,474	615,923	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GJ SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/28/2013	.08/28/2014	2,385	0	1,635.0000	128,289	0	491,122	.....	.....491,122	71,721	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GK SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/06/2013	.09/05/2014	2,229	0	1,655.0000	117,981	0	429,987	.....	.....429,987	70,926	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GL SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.09/13/2013	.09/12/2014	2,263	0	1,688.0000	114,214	0	374,382	.....	.....374,382	72,097	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GM SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.09/20/2013	.09/19/2014	27,083	0	1,710.0000	1,380,150	0	4,027,784	.....	.....4,027,784	854,943	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GN SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.09/27/2013	.09/26/2014	2,163	0	1,692.0000	112,346	0	371,651	.....	.....371,651	82,522	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GO SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.10/07/2013	.10/07/2014	2,088	0	1,676.0000	116,719	0	405,058	.....	.....405,058	82,048	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GP SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.10/14/2013	.10/14/2014	1,409	0	1,710.0000	73,493	0	233,270	.....	.....233,270	52,808	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GQ SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.10/21/2013	.10/21/2014	...25,713	0	1,745.0000	1,260,194	0	3,475,965	.....	.....3,475,965	891,063	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GR SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.10/28/2013	.10/28/2014	2,117	0	1,762.0000	103,331	0	258,315	.....	.....258,315	68,394	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GS SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.11/07/2013	.11/07/2014	1,889	0	1,747.0000	92,089	0	269,955	.....	.....269,955	70,598	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GT SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.11/14/2013	.11/14/2014	1,642	0	1,791.0000	84,382	0	169,525	.....	.....169,525	47,150	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GU SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.11/21/2013	.11/21/2014	...25,442	0	1,796.0000	1,329,599	0	2,577,208	.....	.....2,577,208	720,690	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG837GV SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80..	.11/27/2013	.11/28/2014	1,892	0	1,807.0000	99,841	0	175,035	.....	.....175,035	48,628	0	0	0	0	0	0001.....

QE06.10

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG837GW SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	12/06/2013	12/05/2014	1,435	0	1,805.0000	74,347	0	140,140	.....	.....140,140	41,645	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GX SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	12/13/2013	12/12/2014	1,498	0	1,775.0000	81,117	0	194,907	.....	.....194,907	58,504	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GY SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	12/20/2013	12/19/2014	23,219	0	1,818.0000	1,224,338	0	2,129,832	.....	.....2,129,832	588,741	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837GZ SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	12/27/2013	12/26/2014	1,407	0	1,841.0000	71,771	0	97,713	.....	.....97,713	22,879	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HA SPXA	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	01/07/2014	01/07/2015	1,621	0	1,838.0000	0	82,882	123,615	.....	.....123,615	40,733	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HB SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	01/21/2014	01/21/2015	22,155	0	1,844.0000	0	1,123,259	1,718,107	.....	.....1,718,107	594,848	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HC SPXA	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZY1CNSX8D621K86...	01/28/2014	01/28/2015	1,372	0	1,793.0000	0	74,513	177,592	.....	.....177,592	103,078	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HD SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	02/07/2014	02/06/2015	1,664	0	1,797.0000	0	87,310	216,763	.....	.....216,763	129,453	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HE SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	02/14/2014	02/13/2015	1,338	0	1,839.0000	0	66,967	125,572	.....	.....125,572	58,605	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HF SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	02/21/2014	02/20/2015	24,594	0	1,836.0000	0	1,278,150	2,422,221	.....	.....2,422,221	1,144,071	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HG SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	02/28/2014	02/20/2015	1,904	0	1,839.0000	0	101,255	153,084	.....	.....153,084	51,829	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HH SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	03/07/2014	03/06/2015	1,635	0	1,878.0000	0	88,715	109,701	.....	.....109,701	20,986	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HI SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	03/14/2014	03/13/2015	1,483	0	1,841.0000	0	87,912	147,617	.....	.....147,617	59,705	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HJ SPXA	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868...	03/21/2014	03/20/2015	25,470	0	1,867.0000	0	1,350,165	2,106,986	.....	.....2,106,986	756,821	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HK SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	03/28/2014	03/27/2015	2,342	0	1,858.0000	0	127,030	214,905	.....	.....214,905	87,875	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HL SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	04/07/2014	04/07/2015	2,146	0	1,845.0000	0	116,399	224,444	.....	.....224,444	108,045	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HM SPXA	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868...	04/14/2014	04/14/2015	1,196	0	1,831.0000	0	67,430	145,212	.....	.....145,212	77,782	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HN SPXA	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	04/21/2014	04/21/2015	28,223	0	1,872.0000	0	1,447,558	2,418,143	.....	.....2,418,143	970,586	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HO SPXA	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZY1CNSX8D621K86...	04/28/2014	04/28/2015	2,391	0	1,869.0000	0	126,484	218,824	.....	.....218,824	92,340	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HQ SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	05/14/2014	05/15/2015	1,297	0	1,889.0000	0	66,873	106,165	.....	.....106,165	39,292	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HR SPXA	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	05/21/2014	05/21/2015	26,456	0	1,888.0000	0	1,298,725	2,255,636	.....	.....2,255,636	956,911	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HT SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	05/28/2014	05/28/2015	2,382	0	1,910.0000	0	120,100	167,884	.....	.....167,884	47,783	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837HU SPXA	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	06/06/2014	06/05/2015	1,780	0	1,949.0000	0	88,146	84,869	.....	.....84,869	(3,277)	0	0	0	0	.....	0001.....

QE06.11

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)
Russell 2000 OTC Call Option 9RG000HB RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.10/07/2013	.10/07/2014	6,624	0	1,121.0000	(356,702)	0	(509,903)	.....	.....(509,903)	128,121	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HD RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.10/14/2013	.10/14/2014	6,136	0	1,136.0000	(359,631)	0	(466,813)	.....	.....(466,813)	75,353	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HF RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.10/21/2013	.10/21/2014	4,063	0	1,160.0000	(207,944)	0	(245,165)	.....	.....(245,165)	63,042	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HH RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.10/28/2013	.10/28/2014	5,805	0	1,159.0000	(318,927)	0	(365,974)	.....	.....(365,974)	86,344	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HL RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.11/07/2013	.11/07/2014	5,458	0	1,133.0000	(282,997)	0	(382,163)	.....	.....(382,163)	130,834	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HJ RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP57OUK5573...	.11/14/2013	.11/14/2014	5,758	0	1,157.0000	(317,439)	0	(398,164)	.....	.....(398,164)	64,535	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HK RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP57OUK5573...	.11/21/2013	.11/21/2014	3,653	0	1,169.0000	(198,358)	0	(230,309)	.....	.....(230,309)	43,862	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HP RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/27/2013	.11/28/2014	5,686	0	1,191.0000	(311,138)	0	(282,806)	.....	.....(282,806)	90,704	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HR RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.12/06/2013	.12/05/2014	4,393	0	1,182.0000	(256,771)	0	(247,373)	.....	.....(247,373)	65,873	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HT RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.12/13/2013	.12/12/2014	6,567	0	1,155.0000	(367,621)	0	(487,215)	.....	.....(487,215)	78,999	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HV RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.12/20/2013	.12/19/2014	4,126	0	1,197.0000	(241,742)	0	(209,409)	.....	.....(209,409)	62,404	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HX RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.12/27/2013	.12/26/2014	4,556	0	1,202.0000	(297,962)	0	(142,990)	.....	.....(142,990)	155,336	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000HZ RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.01/07/2014	.01/07/2015	3,758	0	1,209.0000	0	(184,180)	(176,070)	.....	.....(176,070)	8,110	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IB RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.01/14/2014	.01/14/2015	4,641	0	1,206.0000	0	(268,714)	(232,317)	.....	.....(232,317)	36,397	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000ID RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.01/21/2014	.01/21/2015	2,126	0	1,224.0000	0	(124,180)	(51,173)	.....	.....(51,173)	73,007	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IF RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.01/28/2014	.01/28/2015	4,481	0	1,175.0000	0	(198,912)	(311,523)	.....	.....(311,523)	(112,612)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IH RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868...	.02/07/2014	.02/06/2015	3,170	0	1,163.0000	0	(191,817)	(250,458)	.....	.....(250,458)	(58,641)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IJ RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	.02/14/2014	.02/13/2015	5,935	0	1,197.0000	0	(301,557)	(354,317)	.....	.....(354,317)	(52,760)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IN RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.02/28/2014	.02/20/2015	4,810	0	1,197.0000	0	(284,512)	(224,410)	.....	.....(224,410)	60,101	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IL RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.02/21/2014	.02/20/2015	2,645	0	1,212.0000	0	(151,876)	(141,180)	.....	.....(141,180)	10,696	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IP RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/07/2014	.03/06/2015	4,978	0	1,251.0000	0	(306,894)	(94,639)	.....	.....(94,639)	212,255	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000IR RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.03/14/2014	.03/13/2015	5,824	0	1,230.0000	0	(370,756)	(162,258)	.....	.....(162,258)	208,498	0	0	0	0	.....	0001.....

QE06.13

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
	Russell 2000 OTC Call Option 9RG000IT RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.03/21/2014	.03/20/2015	4,976	0	1,243.0000	0	(298,908)	0	(213,202)	(213,202)	85,707	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IV RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.03/28/2014	.03/27/2015	6,807	0	1,200.0000	0	(341,167)	0	(435,807)	(435,807)	(94,640)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IX RTY	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZY1CNSX8D621K86...	.04/07/2014	.04/07/2015	5,388	0	1,185.0000	0	(322,472)	0	(399,166)	(399,166)	(76,694)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000IZ RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.04/14/2014	.04/14/2015	6,922	0	1,160.0000	0	(440,032)	0	(617,388)	(617,388)	(177,357)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JB RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/21/2014	.04/21/2015	4,114	0	1,187.0000	0	(253,793)	0	(222,023)	(222,023)	31,769	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JD RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	6,437	0	1,158.0000	0	(404,115)	0	(466,518)	(466,518)	(62,403)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JF RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.05/07/2014	.05/07/2015	6,720	0	1,158.0000	0	(377,731)	0	(492,825)	(492,825)	(115,094)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JH RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	7,315	0	1,146.0000	0	(405,178)	0	(743,594)	(743,594)	(338,416)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JJ RTY	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.05/21/2014	.05/21/2015	4,304	0	1,163.0000	0	(241,368)	0	(399,953)	(399,953)	(158,584)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JL RTY	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.05/28/2014	.05/28/2015	6,396	0	1,186.0000	0	(321,591)	0	(523,582)	(523,582)	(201,991)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JN RTY	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	5,398	0	1,212.0000	0	(297,484)	0	(366,632)	(366,632)	(69,148)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JP RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	6,442	0	1,209.0000	0	(375,440)	0	(315,995)	(315,995)	59,445	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JR RTY	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.06/20/2014	.06/19/2015	4,477	0	1,242.0000	0	(219,239)	0	(257,621)	(257,621)	(38,383)	0	0	0	0	0001.....
	Russell 2000 OTC Call Option 9RG000JT RTY	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.06/27/2014	.06/26/2015	7,087	0	1,238.0000	0	(406,298)	0	(263,529)	(263,529)	142,768	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834IN SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/05/2013	.07/07/2014	2,635	0	1,661.0000	0	(217,598)	0	(788,103)	(788,103)	(254,999)	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834HN SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/07/2013	.07/07/2014	15,687	0	1,718.0000	0	(893,532)	0	(1,343,588)	(1,343,588)	(248,482)	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834IP SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.07/12/2013	.07/14/2014	6,130	0	1,710.0000	0	(497,817)	0	(1,526,071)	(1,526,071)	(531,564)	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834HP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/07/2013	.07/14/2014	20,176	0	1,764.0000	0	(1,136,716)	0	(1,688,331)	(1,688,331)	(479,343)	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834IX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.07/19/2013	.07/21/2014	20,330	0	1,743.0000	0	(1,413,952)	0	(4,399,492)	(4,399,492)	(1,611,674)	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834HL SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.06/06/2013	.07/21/2014	17,789	0	1,743.0000	0	(1,274,966)	0	(3,836,497)	(3,836,497)	(1,434,982)	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834HJ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	28,781	0	1,768.0000	0	(1,738,911)	0	(6,453,376)	(6,453,376)	(3,084,273)	0	0	0	0	0001.....
	S&P 500 OTC Call Option 9PG834HH SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	36,877	0	1,785.0000	0	(1,973,450)	0	(7,649,198)	(7,649,198)	(3,766,419)	0	0	0	0	0001.....

QE06.14

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 9PG834HF SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/06/2013	.07/21/2014	16,193	0	1,802.0000	(767,653)	0	(2,169,693)	.....	.....(2,169,693)	(945,440)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HD SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/06/2013	.07/21/2014	54,075	0	1,815.0000	(2,289,014)	0	(6,570,690)	.....	.....(6,570,690)	(2,201,055)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.07/19/2013	.07/21/2014	7,801	0	1,827.0000	(293,084)	0	(1,036,550)	.....	.....(1,036,550)	(412,418)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HB SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	5,555	0	1,832.0000	(204,956)	0	(896,685)	.....	.....(896,685)	(476,116)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IT SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.07/19/2013	.07/21/2014	1,005	0	1,870.0000	(31,798)	0	(91,997)	.....	.....(91,997)	(34,771)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834GZ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	10,815	0	1,870.0000	(280,473)	0	(1,344,266)	.....	.....(1,344,266)	(728,445)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834GX SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2013	.07/21/2014	5,555	0	1,912.0000	(90,182)	0	(470,623)	.....	.....(470,623)	(269,754)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.07/19/2013	.07/21/2014	1,891	0	1,912.0000	(31,674)	0	(97,690)	.....	.....(97,690)	(26,629)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834IZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.07/26/2013	.07/28/2014	8,867	0	1,743.0000	(602,158)	0	(1,918,023)	.....	.....(1,918,023)	(690,539)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834HR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/07/2013	.07/28/2014	21,222	0	1,772.0000	(1,166,573)	0	(1,687,345)	.....	.....(1,687,345)	(406,505)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/07/2013	.08/07/2014	17,860	0	1,742.0000	(1,193,048)	0	(3,874,875)	.....	.....(3,874,875)	(1,361,999)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/07/2013	.08/07/2014	13,366	0	1,809.0000	(547,070)	0	(2,018,753)	.....	.....(2,018,753)	(757,159)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JZ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/14/2013	.08/14/2014	16,495	0	1,740.0000	(1,070,361)	0	(3,591,413)	.....	.....(3,591,413)	(1,248,624)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.08/14/2013	.08/14/2014	9,315	0	1,803.0000	(391,696)	0	(1,459,949)	.....	.....(1,459,949)	(536,902)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JV SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/09/2013	.08/21/2014	19,235	0	1,692.0000	(1,309,112)	0	(935,338)	.....	.....(935,338)	(167,900)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KL SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.08/21/2013	.08/21/2014	7,487	0	1,692.0000	(322,315)	0	(1,983,165)	.....	.....(1,983,165)	(618,774)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JT SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/09/2013	.08/21/2014	28,427	0	1,713.0000	(1,677,874)	0	(1,955,464)	.....	.....(1,955,464)	(369,392)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KJ SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/21/2013	.08/21/2014	8,522	0	1,713.0000	(523,592)	0	(2,092,794)	.....	.....(2,092,794)	(1,018,170)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KH SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/21/2013	.08/21/2014	2,557	0	1,729.0000	(140,098)	0	(586,726)	.....	.....(586,726)	(169,731)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.08/09/2013	.08/21/2014	32,079	0	1,733.0000	(1,635,189)	0	(2,850,931)	.....	.....(2,850,931)	(566,913)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JP SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	22,583	0	1,750.0000	(1,019,060)	0	(4,728,563)	.....	.....(4,728,563)	(1,327,337)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JN SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	33,358	0	1,762.0000	(1,369,971)	0	(6,584,329)	.....	.....(6,584,329)	(2,063,319)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JL SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.08/09/2013	.08/21/2014	39,140	0	1,770.0000	(1,503,862)	0	(7,413,036)	.....	.....(7,413,036)	(2,451,258)	0	0	0	0	.....	0001.....

QE06.15

SCHEDULE DB - PART A - SECTION 1

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

QE06.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834JJ SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	08/09/2013	08/21/2014	8,887	0	1,778.0000	(319,992)	0	(1,612,475)	.....	.....(1,612,475)	(536,615)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JH SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	08/09/2013	08/21/2014	8,705	0	1,815.0000	(230,962)	0	(1,270,542)	.....	.....(1,270,542)	(265,550)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834JF SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	08/09/2013	08/21/2014	7,731	0	1,856.0000	(145,048)	0	(831,431)	.....	.....(831,431)	(122,885)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	08/21/2013	08/21/2014	1,583	0	1,856.0000	(27,386)	0	(170,374)	.....	.....(170,374)	(60,055)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KP SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	08/28/2013	08/28/2014	19,328	0	1,676.0000	(1,488,836)	0	(5,420,750)	.....	.....(5,420,750)	(1,669,822)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	08/28/2013	08/28/2014	10,153	0	1,741.0000	(509,884)	0	(2,199,349)	.....	.....(2,199,349)	(738,075)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KT SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	09/06/2013	09/05/2014	16,300	0	1,708.0000	(1,244,505)	0	(4,061,050)	.....	.....(4,061,050)	(1,249,506)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/06/2013	09/05/2014	9,069	0	1,774.0000	(458,257)	0	(1,685,699)	.....	.....(1,685,699)	(573,744)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/13/2013	09/12/2014	14,893	0	1,746.0000	(983,683)	0	(3,155,292)	.....	.....(3,155,292)	(1,031,350)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/13/2013	09/12/2014	9,467	0	1,809.0000	(398,371)	0	(1,448,577)	.....	.....(1,448,577)	(493,061)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/20/2013	09/19/2014	11,428	0	1,754.0000	(836,758)	0	(2,346,937)	.....	.....(2,346,937)	(761,170)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/20/2013	09/19/2014	37,482	0	1,778.0000	(2,347,123)	0	(6,847,513)	.....	.....(6,847,513)	(2,262,855)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/20/2013	09/19/2014	27,183	0	1,793.0000	(1,539,645)	0	(4,581,515)	.....	.....(4,581,515)	(1,526,466)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/20/2013	09/19/2014	33,470	0	1,811.0000	(1,672,496)	0	(5,095,045)	.....	.....(5,095,045)	(1,705,621)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/20/2013	09/19/2014	46,798	0	1,835.0000	(1,946,329)	0	(6,087,760)	.....	.....(6,087,760)	(2,027,114)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/20/2013	09/19/2014	31,885	0	1,847.0000	(1,211,630)	0	(3,826,759)	.....	.....(3,826,759)	(1,262,917)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/20/2013	09/19/2014	9,626	0	1,896.0000	(243,923)	0	(763,232)	.....	.....(763,232)	(222,764)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834KZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	09/24/2013	09/19/2014	7,843	0	1,933.0000	(142,429)	0	(407,449)	.....	.....(407,449)	(85,930)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	09/27/2013	09/26/2014	17,166	0	1,742.0000	(1,193,552)	0	(3,710,473)	.....	.....(3,710,473)	(1,172,143)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	09/27/2013	09/26/2014	9,020	0	1,815.0000	(372,346)	0	(1,341,892)	.....	.....(1,341,892)	(438,131)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LV SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	10/07/2013	10/07/2014	12,105	0	1,733.0000	(886,691)	0	(2,736,891)	.....	.....(2,736,891)	(839,103)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LT SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	10/07/2013	10/07/2014	9,850	0	1,793.0000	(484,522)	0	(1,674,373)	.....	.....(1,674,373)	(512,285)	0	0	0	0	.....	0001.....

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

QE06.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	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 9PG834LZ SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	10/14/2013	10/14/2014	13,461	0	1,765.0000	(825,159)	0	(2,640,694)	.....	.....(2,640,694)	(789,784)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834LX SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	10/14/2013	10/14/2014	8,789	0	1,819.0000	(349,363)	0	(1,299,458)	.....	.....(1,299,458)	(392,139)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MP SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/23/2013	10/21/2014	21,632	0	1,796.0000	(1,432,471)	0	(3,668,818)	.....	.....(3,668,818)	(1,142,318)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/21/2013	10/21/2014	27,421	0	1,811.0000	(1,634,017)	0	(4,279,624)	.....	.....(4,279,624)	(1,336,229)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ML SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/21/2013	10/21/2014	45,304	0	1,832.0000	(2,320,018)	0	(6,238,695)	.....	.....(6,238,695)	(1,941,275)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/21/2013	10/21/2014	38,821	0	1,855.0000	(1,670,079)	0	(4,616,187)	.....	.....(4,616,187)	(1,413,357)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/21/2013	10/21/2014	43,464	0	1,875.0000	(1,589,044)	0	(4,467,419)	.....	.....(4,467,419)	(1,327,300)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/21/2013	10/21/2014	26,085	0	1,889.0000	(849,067)	0	(2,399,807)	.....	.....(2,399,807)	(689,717)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/21/2013	10/21/2014	7,073	0	1,932.0000	(154,899)	0	(435,372)	.....	.....(435,372)	(100,628)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/21/2013	10/21/2014	9,520	0	1,972.0000	(138,802)	0	(361,940)	.....	.....(361,940)	(42,159)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MT SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	10/28/2013	10/28/2014	14,942	0	1,811.0000	(1,062,675)	0	(2,354,584)	.....	.....(2,354,584)	(694,456)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	10/28/2013	10/28/2014	8,932	0	1,882.0000	(387,381)	0	(888,746)	.....	.....(888,746)	(257,997)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MX SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	815DZWZKVSZ11NUHU748...	11/07/2013	11/07/2014	12,827	0	1,809.0000	(836,962)	0	(2,050,897)	.....	.....(2,050,897)	(592,464)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MV SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	11/07/2013	11/07/2014	8,969	0	1,875.0000	(363,514)	0	(946,566)	.....	.....(946,566)	(271,609)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NB SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	11/14/2013	11/14/2014	11,499	0	1,844.0000	(825,628)	0	(1,501,683)	.....	.....(1,501,683)	(447,915)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834MZ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	11/14/2013	11/14/2014	10,214	0	1,897.0000	(504,776)	0	(920,352)	.....	.....(920,352)	(249,514)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	11/21/2013	11/21/2014	24,462	0	1,850.0000	(1,765,912)	0	(3,128,482)	.....	.....(3,128,482)	(905,890)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	11/21/2013	11/21/2014	18,855	0	1,865.0000	(1,229,157)	0	(2,183,536)	.....	.....(2,183,536)	(623,077)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	11/21/2013	11/21/2014	36,757	0	1,884.0000	(2,069,052)	0	(3,720,750)	.....	.....(3,720,750)	(1,040,655)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	11/21/2013	11/21/2014	38,004	0	1,925.0000	(1,593,128)	0	(2,763,221)	.....	.....(2,763,221)	(676,693)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	11/21/2013	11/21/2014	33,594	0	1,943.0000	(1,254,736)	0	(2,056,790)	.....	.....(2,056,790)	(450,137)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	11/21/2013	11/21/2014	8,102	0	1,980.0000	(224,101)	0	(332,301)	.....	.....(332,301)	(45,082)	0	0	0	0	.....	0001.....

QE06.18

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 9PG834ND SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.11/21/2013	.11/21/2014	9,967	0	...2,030.0000	(175,419)	0	(205,209)	.....	.....(205,209)	25,045	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/21/2013	.11/25/2014	34,552	0	...1,905.0000	(1,677,845)	0	(2,980,571)	.....	.....(2,980,571)	(790,867)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.11/27/2013	.11/28/2014	19,748	0	...1,885.0000	(1,204,233)	0	(2,017,375)	.....	.....(2,017,375)	(559,104)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NV SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/06/2013	.12/05/2014	17,262	0	...1,890.0000	(1,031,405)	0	(1,715,932)	.....	.....(1,715,932)	(462,782)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NZ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	13,096	0	...1,830.0000	(946,972)	0	(1,921,015)	.....	.....(1,921,015)	(544,236)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834NX SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/13/2013	.12/12/2014	10,843	0	...1,882.0000	(552,993)	0	(1,155,226)	.....	.....(1,155,226)	(313,573)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OH SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	37,485	0	...1,818.0000	(1,553,753)	0	(2,309,990)	.....	.....(2,309,990)	(478,322)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OP SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	27,965	0	...1,874.0000	(2,008,446)	0	(3,198,660)	.....	.....(3,198,660)	(874,385)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ON SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	30,578	0	...1,893.0000	(1,945,678)	0	(3,079,356)	.....	.....(3,079,356)	(817,420)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OL SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	37,045	0	...1,913.0000	(2,044,143)	0	(3,207,103)	.....	.....(3,207,103)	(809,222)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OJ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.12/20/2013	.12/19/2014	32,778	0	...1,933.0000	(1,573,344)	0	(2,413,862)	.....	.....(2,413,862)	(563,834)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OF SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	23,912	0	...1,970.0000	(856,528)	0	(1,261,307)	.....	.....(1,261,307)	(210,256)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OD SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	8,249	0	...2,014.0000	(197,976)	0	(265,641)	.....	.....(265,641)	(10,699)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OB SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.12/20/2013	.12/19/2014	10,493	0	...2,055.0000	(171,770)	0	(194,845)	.....	.....(194,845)	32,467	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.12/27/2013	.12/26/2014	20,349	0	...1,911.0000	(1,171,492)	0	(1,812,924)	.....	.....(1,812,924)	(458,979)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OT SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.01/07/2014	.01/07/2015	16,274	0	...1,926.0000	(876,029)	0	(1,346,114)	.....	.....(1,346,114)	(470,084)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OV SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.01/14/2014	.01/14/2015	16,113	0	...1,913.0000	(1,033,488)	0	(1,487,442)	.....	.....(1,487,442)	(453,954)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PJ SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	15,647	0	...1,900.0000	(1,081,834)	0	(1,610,029)	.....	.....(1,610,029)	(528,196)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/21/2014	.01/21/2015	29,369	0	...1,922.0000	(1,751,861)	0	(2,580,494)	.....	.....(2,580,494)	(828,634)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PF SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	35,644	0	...1,940.0000	(1,879,508)	0	(2,761,722)	.....	.....(2,761,722)	(882,214)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/21/2014	.01/21/2015	46,025	0	...1,965.0000	(2,007,150)	0	(2,887,575)	.....	.....(2,887,575)	(880,425)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PB SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co	8I5DZWZKVSZ11NUHU748...	.01/21/2014	.01/21/2015	29,944	0	...1,988.0000	(1,084,871)	0	(1,529,408)	.....	.....(1,529,408)	(444,537)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834OZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.01/21/2014	.01/21/2015	24,254	0	...2,016.0000	(695,362)	0	(928,574)	.....	.....(928,574)	(233,212)	0	0	0	0	.....	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 9PG834OX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/21/2014	.01/21/2015	13,478	0	...2,084.0000	0	(202,574)	0	(221,916)	.....	.....(221,916)	(19,341)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/28/2014	.01/28/2015	10,856	0	...1,837.0000	0	(846,117)	0	(1,626,133)	.....	.....(1,626,133)	(780,016)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.01/28/2014	.01/28/2015	8,474	0	...1,893.0000	0	(458,443)	0	(920,620)	.....	.....(920,620)	(462,177)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PR SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.02/07/2014	.02/06/2015	12,827	0	...1,851.0000	0	(979,726)	0	(1,800,362)	.....	.....(1,800,362)	(820,636)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PP SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank.. 7LTWFZYICNSX8D621K86..	.02/07/2014	.02/06/2015	6,233	0	...1,917.0000	0	(314,767)	0	(591,463)	.....	.....(591,463)	(276,697)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/14/2014	.02/13/2015	10,399	0	...1,897.0000	0	(696,109)	0	(1,128,960)	.....	.....(1,128,960)	(432,851)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/14/2014	.02/13/2015	8,398	0	...1,953.0000	0	(376,902)	0	(620,370)	.....	.....(620,370)	(243,468)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	17,879	0	...1,891.0000	0	(1,212,733)	0	(2,028,552)	.....	.....(2,028,552)	(815,820)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QR SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.02/28/2014	.02/20/2015	15,784	0	...1,897.0000	0	(1,060,369)	0	(1,550,094)	.....	.....(1,550,094)	(489,724)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	21,321	0	...1,911.0000	0	(1,258,152)	0	(2,138,905)	.....	.....(2,138,905)	(880,753)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	26,489	0	...1,925.0000	0	(1,417,162)	0	(2,428,598)	.....	.....(2,428,598)	(1,011,437)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	19,774	0	...1,936.0000	0	(974,463)	0	(1,683,475)	.....	.....(1,683,475)	(709,012)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QP SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.02/28/2014	.02/20/2015	6,007	0	...1,953.0000	0	(209,164)	0	(311,321)	.....	.....(311,321)	(102,157)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	28,732	0	...1,956.0000	0	(1,210,192)	0	(2,112,711)	.....	.....(2,112,711)	(902,519)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	29,675	0	...1,967.0000	0	(1,146,345)	0	(2,010,414)	.....	.....(2,010,414)	(864,069)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	19,567	0	...1,988.0000	0	(630,057)	0	(1,111,732)	.....	.....(1,111,732)	(481,674)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	17,912	0	...2,015.0000	0	(448,516)	0	(795,312)	.....	.....(795,312)	(346,795)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834PX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.02/21/2014	.02/20/2015	11,769	0	...2,076.0000	0	(158,528)	0	(273,267)	.....	.....(273,267)	(114,738)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.03/06/2014	.03/06/2015	10,665	0	...1,936.0000	0	(755,189)	0	(934,188)	.....	.....(934,188)	(178,999)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.03/07/2014	.03/06/2015	5,926	0	...2,004.0000	0	(261,574)	0	(310,239)	.....	.....(310,239)	(48,665)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QZ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.03/14/2014	.03/13/2015	14,562	0	...1,901.0000	0	(1,054,143)	0	(1,612,657)	.....	.....(1,612,657)	(558,514)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834QX SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	.03/14/2014	.03/13/2015	8,299	0	...1,957.0000	0	(408,228)	0	(637,842)	.....	.....(637,842)	(229,614)	0	0	0	0	.....	0001.....

QE06.19

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834RP SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	...27,249	0	...1,924.0000	0	(1,902,525)	0	(2,660,783)	.....	.....(2,660,783)	(758,258)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RN SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	.03/21/2014	.03/20/2015	...28,165	0	...1,946.0000	0	(1,698,913)	0	(2,383,667)	.....	.....(2,383,667)	(684,754)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...41,173	0	...1,964.0000	0	(2,242,282)	0	(3,095,409)	.....	.....(3,095,409)	(853,128)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...34,749	0	...1,988.0000	0	(1,587,334)	0	(2,180,691)	.....	.....(2,180,691)	(593,357)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...33,640	0	...2,001.0000	0	(1,398,751)	0	(1,911,218)	.....	.....(1,911,218)	(512,467)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...28,090	0	...2,023.0000	0	(979,217)	0	(1,322,325)	.....	.....(1,322,325)	(343,108)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RD SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...18,076	0	...2,060.0000	0	(461,480)	0	(597,226)	.....	.....(597,226)	(135,746)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RB SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/21/2014	.03/20/2015	...11,813	0	...2,113.0000	0	(189,126)	0	(216,713)	.....	.....(216,713)	(27,587)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	...19,950	0	...1,913.0000	0	(1,431,612)	0	(2,114,068)	.....	.....(2,114,068)	(682,456)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.03/28/2014	.03/27/2015	...6,234	0	...1,997.0000	0	(245,869)	0	(373,172)	.....	.....(373,172)	(127,303)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RX SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	.04/07/2014	.04/07/2015	...14,032	0	...1,905.0000	0	(977,329)	0	(1,594,690)	.....	.....(1,594,690)	(617,362)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RV SPX	Multiple.....	N/A.....	Equity/In dex	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748...	.04/07/2014	.04/07/2015	...8,661	0	...1,981.0000	0	(351,550)	0	(607,552)	.....	.....(607,552)	(256,002)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SB SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	...18,824	0	...1,897.0000	0	(1,230,525)	0	(2,246,756)	.....	.....(2,246,756)	(1,016,231)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834RZ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	.04/14/2014	.04/14/2015	...6,309	0	...1,964.0000	0	(249,521)	0	(501,119)	.....	.....(501,119)	(251,598)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834ST SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...25,520	0	...1,931.0000	0	(1,733,318)	0	(2,561,317)	.....	.....(2,561,317)	(827,998)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...28,442	0	...1,954.0000	0	(1,654,756)	0	(2,480,178)	.....	.....(2,480,178)	(825,422)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SP SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...33,763	0	...1,966.0000	0	(1,806,321)	0	(2,728,353)	.....	.....(2,728,353)	(922,033)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...34,820	0	...1,984.0000	0	(1,615,300)	0	(2,487,803)	.....	.....(2,487,803)	(872,503)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...25,477	0	...2,000.0000	0	(1,043,538)	0	(1,624,037)	.....	.....(1,624,037)	(580,499)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...30,269	0	...2,012.0000	0	(1,132,363)	0	(1,771,108)	.....	.....(1,771,108)	(638,744)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...31,781	0	...2,028.0000	0	(1,034,154)	0	(1,636,235)	.....	.....(1,636,235)	(602,082)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG834SF SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	.04/21/2014	.04/21/2015	...15,054	0	...2,066.0000	0	(346,091)	0	(558,011)	.....	.....(558,011)	(211,919)	0	0	0	0	.....	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 9PG834SD SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.04/21/2014	.04/21/2015	11,657	0	...2,117.0000	0	(146,412)	0	(253,852)	(253,852)	(107,440)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SX SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.04/28/2014	.04/28/2015	18,840	0	...1,926.0000	0	(1,260,773)	0	(1,959,711)	(1,959,711)	(698,938)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.04/28/2014	.04/28/2015	5,494	0	...2,009.0000	0	(217,672)	0	(335,808)	(335,808)	(118,135)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TB SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	12,331	0	...1,941.0000	0	(797,939)	0	(1,206,928)	(1,206,928)	(408,989)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834SZ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTWFZYICNSX8D621K86...	.05/07/2014	.05/07/2015	6,522	0	...2,021.0000	0	(227,226)	0	(370,480)	(370,480)	(143,253)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TF SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	17,612	0	...1,953.0000	0	(1,099,693)	0	(1,612,682)	(1,612,682)	(512,988)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TD SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/14/2014	.05/14/2015	5,676	0	...2,031.0000	0	(192,303)	0	(304,386)	(304,386)	(112,083)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TV SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	27,590	0	...1,950.0000	0	(1,777,072)	0	(2,613,998)	(2,613,998)	(836,926)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	38,877	0	...1,976.0000	0	(2,085,751)	0	(3,134,889)	(3,134,889)	(1,049,138)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TR SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	20,418	0	...1,987.0000	0	(1,010,691)	0	(1,532,148)	(1,532,148)	(521,457)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TP SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	35,413	0	...2,011.0000	0	(1,465,390)	0	(2,262,671)	(2,262,671)	(797,281)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	35,381	0	...2,028.0000	0	(1,276,900)	0	(1,998,492)	(1,998,492)	(721,592)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	31,181	0	...2,045.0000	0	(978,148)	0	(1,546,520)	(1,546,520)	(568,372)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/21/2014	.05/21/2015	9,719	0	...2,083.0000	0	(218,678)	0	(350,769)	(350,769)	(132,092)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TH SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.05/21/2014	.05/21/2015	11,981	0	...2,132.0000	0	(136,823)	0	(271,255)	(271,255)	(134,432)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UN SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	15,572	0	...1,965.0000	0	(1,042,234)	0	(1,361,718)	(1,361,718)	(319,484)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UL SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.05/28/2014	.05/28/2015	5,734	0	...2,058.0000	0	(188,821)	0	(263,253)	(263,253)	(74,432)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UR SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	11,398	0	...2,010.0000	0	(735,399)	0	(762,582)	(762,582)	(27,183)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UP SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/06/2014	.06/05/2015	8,233	0	...2,094.0000	0	(278,275)	0	(286,566)	(286,566)	(8,291)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UV SPX	Multiple.....	N/A.....	Equity/In dex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	.06/13/2014	.06/12/2015	17,519	0	...2,001.0000	0	(1,138,034)	0	(1,287,210)	(1,287,210)	(149,176)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UT SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	.06/13/2014	.06/12/2015	5,423	0	...2,078.0000	0	(194,035)	0	(221,380)	(221,380)	(27,345)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VF SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	28,672	0	...2,027.0000	0	(1,817,805)	0	(1,782,670)	(1,782,670)	35,135	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UJ SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	17,322	0	...2,047.0000	0	(951,185)	0	(1,044,992)	(1,044,992)	(93,807)	0	0	0	0	0	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 9PG834VD SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	6,113	0	...2,053.0000	0	(319,771)	0	(314,473)	(314,473)	5,298	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UH SPX	Multiple.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	.06/20/2014	.06/19/2015	32,351	0	...2,065.0000	0	(1,489,870)	0	(1,733,706)	(1,733,706)	(243,836)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UF SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	30,058	0	...2,088.0000	0	(1,017,750)	0	(1,372,746)	(1,372,746)	(354,996)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UD SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	42,285	0	...2,106.0000	0	(1,349,515)	0	(1,704,338)	(1,704,338)	(354,823)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VB SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	1,982	0	...2,119.0000	0	(60,610)	0	(59,137)	(59,137)	1,472	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UB SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	23,282	0	...2,122.0000	0	(663,931)	0	(838,071)	(838,071)	(174,140)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TZ SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.06/20/2014	.06/19/2015	10,851	0	...2,167.0000	0	(188,070)	0	(191,922)	(191,922)	(3,852)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UZ SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	2,012	0	...2,186.0000	0	(32,534)	0	(31,659)	(31,659)	875	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834TX SPX	Multiple.....	N/A.....	Equity/In dex	Deutsche Bank..	7LTFWZYICNSX8D621K86...	.06/20/2014	.06/19/2015	8,966	0	...2,218.0000	0	(244,715)	0	(87,135)	(87,135)	157,580	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834UX SPX	Multiple.....	N/A.....	Equity/In dex	Bank of America	EYKN6V0ZCB8VD9IULB80...	.06/20/2014	.06/19/2015	2,665	0	...2,220.0000	0	(30,145)	0	(29,417)	(29,417)	728	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VJ SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3868...	.06/27/2014	.06/26/2015	20,929	0	...2,018.0000	0	(1,393,244)	0	(1,404,523)	(1,404,523)	(11,279)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9PG834VH SPX	Multiple.....	N/A.....	Equity/In dex	Credit Suisse FB Int	E58DKGMJYYYYJLN8C3868...	.06/27/2014	.06/26/2015	7,711	0	...2,106.0000	0	(256,237)	0	(264,699)	(264,699)	(8,459)	0	0	0	0	0	0001.....
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants.....										...(94,101,288)	...(85,173,296)	0	(360,176,696)	XXX	..(360,176,696)	..(107,789,039)	0	0	0	0	XXX...	XXX....
0499999. Total-Written Options-Hedging Effective.....										...(94,101,288)	...(85,173,296)	0	(360,176,696)	XXX	..(360,176,696)	..(107,789,039)	0	0	0	0	XXX...	XXX....
0789999. Total-Written Options-Call Options and Warrants.....										...(94,101,288)	...(85,173,296)	0	(360,176,696)	XXX	..(360,176,696)	..(107,789,039)	0	0	0	0	XXX...	XXX....
0849999. Total-Written Options.....										...(94,101,288)	...(85,173,296)	0	(360,176,696)	XXX	..(360,176,696)	..(107,789,039)	0	0	0	0	XXX...	XXX....
1399999. Total-Hedging Effective.....										...89,202,229	...94,254,801	0	...306,953,218	XXX	..306,953,218	...78,952,252	0	0	0	0	XXX...	XXX....
1449999. TOTAL.....										...89,202,229	...94,254,801	0	...306,953,218	XXX	..306,953,218	...78,952,252	0	0	0	0	XXX...	XXX....

(a)

Code	Description of Hedged Risk(s)

NONE

(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 6/30/2014, the change in fair value of the derivative hedging instrument is 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.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income 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 for All Other Hedges	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																					
MUU4.....	34	1,700	ICUS MSCI Emerging Mkts.....	Multiple.....	N/A.....	Equity/ln dex	.09/19/2014...	CME..... 549300HIIRNTNKXV3M12...	.06/30/2014...	1,045.5000	1,040.7000	(8,160)	246,628	(8,160)	0	0	0	(8,160)	96,220	001.....	50
RRU4.....	13	1,300	RUSSELL 2000 MINI.....	Multiple.....	N/A.....	Equity/ln dex	.09/19/2014...	NYF..... 5493000F4ZO33MV32P92...	.06/30/2014...	1,175.2000	1,190.3000	19,630	94,299	19,630	0	0	0	19,630	66,300	001.....	100
ESU4.....	38	1,900	S&P500 EMINI FUT.....	Multiple.....	N/A.....	Equity/ln dex	.09/19/2014...	CME..... SNZ20JLFK8MNNCLQOF39	.06/30/2014...	1,940.0947	1,952.4000	23,380	275,643	23,380	0	0	0	23,380	164,350	001.....	50
1279999. Total-Long Futures-Hedging Effective.....												34,850	616,570	34,850	0	0	0	34,850	326,870	XXX.....	XXX.....
1329999. Total-Long Futures.....												34,850	616,570	34,850	0	0	0	34,850	326,870	XXX.....	XXX.....
Short Futures																					
Hedging Effective																					
ESU4.....	16	1,900	S&P500 EMINI FUT.....	Multiple.....	N/A.....	Equity/ln dex	.09/19/2014...	CME..... SNZ20JLFK8MNNCLQOF39	.06/30/2014...	1,955.2500	1,952.4000	2,280	116,060	2,280	0	0	0	2,280	69,200	001.....	50
1339999. Total-Short Futures-Hedging Effective.....												2,280	116,060	2,280	0	0	0	2,280	69,200	XXX.....	XXX.....
1389999. Total-Short Futures.....												2,280	116,060	2,280	0	0	0	2,280	69,200	XXX.....	XXX.....
1399999. Total-Hedging Effective.....												37,130	732,630	37,130	0	0	0	37,130	396,070	XXX.....	XXX.....
1449999. TOTAL.....												37,130	732,630	37,130	0	0	0	37,130	396,070	XXX.....	XXX.....

(a)	Code	Description of Hedged Risk(s)
NONE		
(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 6/30/2014, the change in fair value of the derivative hedging instrument is 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.

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
JP Morgan	776,147	(43,517)	732,630
Total Net Cash Deposits.....	776,147	(43,517)	732,630

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.....	769,760	0	769,760	37,130	0	37,130	396,070	0
NAIC 1 Designation											
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Y.....	Y.....	44,506,896	78,434,390	(35,372,735)	0	78,434,390	(35,372,735)	0	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	22,290,000	91,126,977	(48,604,588)	20,232,389	91,126,977	(48,604,588)	20,232,389	0
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	144,991,000	323,092,327	(176,233,778)	1,867,549	323,092,327	(176,233,778)	1,867,549	0
Deutsche Bank.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....	19,890,000	46,867,923	(26,555,650)	422,273	46,867,923	(26,555,650)	422,273	0
JP Morgan Chase & Co.....	8I5DZWZKVSZ11NUHU748..	Y.....	Y.....	6,950,000	45,339,678	(28,135,369)	10,254,309	45,339,678	(28,135,369)	10,254,309	0
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	36,650,000	82,268,619	(45,274,576)	344,043	82,268,619	(45,274,576)	344,043	0
0299999. Total NAIC 1 Designation.....				275,277,896	667,129,914	(360,176,696)	33,120,563	667,129,914	(360,176,696)	33,120,563	0
0999999. Totals.....				275,277,896	667,899,674	(360,176,696)	33,890,323	667,167,044	(360,176,696)	33,157,693	396,070

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 by Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912810 RB 6 United States Treasury 2 7/8% Due 5/15/2043 MN15.....	6,262,706	6,827,000	6,238,264	.05/15/2043...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 PC 8 United States Treasury 2 5/8% Due 11/15/2020 MN15.....	4,371,321	4,195,000	4,353,662	.11/15/2020...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 QN 3 United States Treasury 3 1/8% Due 5/15/2021 MN15.....	3,010,871	2,810,000	2,997,965	.05/15/2021...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 TU 4 United States Treasury 0 1/4% Due 10/31/2014 AO31.....	9,185,465	9,177,000	9,183,427	.10/31/2014...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 TW 0 United States Treasury 0 3/4% Due 10/31/2017 AO31.....	639,553	645,000	638,117	.10/31/2017...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 VK 3 United States Treasury 1 3/8% Due 6/30/2018 JD30.....	16,527,366	16,490,000	16,552,027	.06/30/2018...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912828 VQ 0 United States Treasury 1 3/8% Due 7/31/2018 JJ31.....	2,708,689	2,690,000	2,690,778	.07/31/2018...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912796 CF 4 US Treasury 0.035% Due 10/16/2014 At Mat.....	974,866	975,000	974,866	.10/16/2014...	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80..	Treasury.....	912796 CF 4 US Treasury 0.05% Due 10/16/2014 At Mat.....	826,058	830,000	826,058	.10/16/2014...	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573..	Cash.....	.....	.....22,290,000	22,290,000	22,290,000	.....	.....V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868..	Cash.....	.....	.....144,991,000	144,991,000	144,991,000	.....	.....V.....
Deutsche Bank.....	7LTWFZYICNSX8D621K86..	Cash.....	.....	.....19,890,000	19,890,000	19,890,000	.....	.....V.....
JP Morgan Chase & Co.....	8I5DZWZKVSZI1NUHU748..	Cash.....	.....	.....6,950,000	6,950,000	6,950,000	.....	.....V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	Cash.....	.....	.....36,650,000	36,650,000	36,650,000	.....	.....V.....
0199999. Totals.....				275,277,896	275,410,000	275,226,165	XXX.....	XXX.....

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Life Insurance Company of the Southwest
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JPMorganChase.....	New York, NY.....	0.000	0	0	9,791,818	4,284,571	9,863,275	XXX..
JPMorganChase.....	San Angelo, TX.....	0.000	0	0	(14,942,490)	(16,558,916)	(20,141,110)	XXX..
JPMorganChase.....	Dallas, TX.....	0.000	0	0	(165,612)	(212,021)	(458,600)	XXX..
BNY Mellon.....	Pittsburgh, PA.....	0.000	0	0	530,980	3,981,873	3,891,194	XXX..
State Street Bank.....	Boston, MA.....	0.000	0	0	1,027,690	529,890	301,710	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(3,757,612)	(7,974,603)	(6,543,531)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(3,757,612)	(7,974,603)	(6,543,531)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	160	400	346	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(3,757,453)	(7,974,203)	(6,543,185)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE