

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
March 31, 2015

2015



QUARTERLY STATEMENT

As of March 31, 2015
of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634
(Current Period) (Prior Period)

Organized under the Laws of Texas
Incorporated/Organized..... March 7, 1955

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 65528

State of Domicile or Port of Entry Texas

15455 Dallas Parkway..... Addison TX US 75001
(Street and Number) (City or Town, State, Country and Zip Code)

15455 Dallas Parkway..... Addison TX US 75001
(Street and Number) (City or Town, State, Country and Zip Code)

1 National Life Drive..... Montpelier VT US 05604
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

1 National Life Drive..... Montpelier VT US 05604
(Street and Number) (City or Town, State, Country and Zip Code)

www.nationallifegroup.com

Jaime Lauren Cohen
(Name)
StateReporting@NationalLifeGroup.com
(E-Mail Address)

Employer's ID Number..... 75-0953004

Country of Domicile US

Commenced Business..... January 2, 1956

214-638-7100
(Area Code) (Telephone Number)

802-229-3333
(Area Code) (Telephone Number)

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

Robert Earl Cotton	EVP & Chief Financial Officer	Thomas Hyde Brownell	EVP & Chief Investment Officer
Thomas David Anfuso	SVP & Chief Information Officer	Elizabeth Hill MacGowan	VP & Chief Life Product Officer
Carl Joseph Lutz	EVP	Ruth Barra Smith	EVP
William David Whitsell	SVP	Eric Gustave Sandberg	SVP, Chief Actuary & Chief Risk Officer
Sean Nigel Woodroffe	SVP & Chief People Officer	Gregory Donald Woodworth	SVP & General Counsel
Nimesh Arunkumar Mehta	VP & Chief Technology Officer	David Brian Soccodato	VP & Tax Officer
David Richard Longfritz	VP	Victoria Ann McDonald	VP
Eric Stephen Plasse	VP	Michael Craig Fowler	VP
Louis Don Puglisi	VP	Pamela Newcomb Blalock	VP
Michael Curran Ward	VP	Eric (nmn) Lopez	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Thomas Hyde Brownell	Eric Gustave Sandberg #	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 8th day of May 2015

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.....	10,593,660,123		10,593,660,123	10,209,140,484
2. Stocks:				
2.1 Preferred stocks.....	10,000,000		10,000,000	
2.2 Common stocks.....	38,510,682		38,510,682	18,396,669
3. Mortgage loans on real estate:				
3.1 First liens.....	1,781,964,257		1,781,964,257	1,808,901,247
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	6,036,838		6,036,838	3,076,492
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	2,850,481
5. Cash (\$.....1,961,058), cash equivalents (\$.....1,999,977) and short-term investments (\$.....26,800,000).....	30,761,034		30,761,034	70,550,992
6. Contract loans (including \$.....0 premium notes).....	263,202,324		263,202,324	258,072,859
7. Derivatives.....	507,294,099		507,294,099	646,149,636
8. Other invested assets.....	183,126,402		183,126,402	184,244,244
9. Receivables for securities.....			0	1,159,075
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	301,447	0	301,447	340,646
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,414,857,207	0	13,414,857,207	13,202,882,824
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	114,804,975		114,804,975	109,209,771
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	650,744		650,744	762,887
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	10,198,300		10,198,300	10,393,897
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	708,720		708,720	1,727,369
16.2 Funds held by or deposited with reinsured companies.....	531		531	5,142
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	51,760,071	9,307,680	42,452,392	43,867,575
19. Guaranty funds receivable or on deposit.....	1,112,009		1,112,009	1,112,009
20. Electronic data processing equipment and software.....	689,874	673,919	15,954	16,912
21. Furniture and equipment, including health care delivery assets (\$.....0).....	628,900	628,900	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	3,572,066		3,572,066	
24. Health care (\$.....0) and other amounts receivable.....	23,098,996	23,098,996	0	
25. Aggregate write-ins for other than invested assets.....	12,781,575	679,501	12,102,074	12,064,695
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	13,634,863,968	34,388,996	13,600,474,972	13,382,043,080
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	13,634,863,968	34,388,996	13,600,474,972	13,382,043,080

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	301,447		301,447	340,646
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	301,447	0	301,447	340,646
2501. Corporate Owned Life Insurance.....	12,005,254		12,005,254	11,932,813
2502. Items not allocated.....	96,820		96,820	131,881
2503. Leasehold Improvements.....	562,879	562,879	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	116,622	116,622	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,781,575	679,501	12,102,074	12,064,695

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....12,033,830,469 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	12,033,830,469	11,817,099,594
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	597,899	599,034
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	246,232,573	125,712,091
4. Contract claims:		
4.1 Life.....	13,087,330	12,805,003
4.2 Accident and health.....	10,000	10,000
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	56,632	51,038
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....996 accident and health premiums.....	96,020	86,910
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		74,934
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....		
9.4 Interest Maintenance Reserve.....	59,791,834	60,602,118
10. Commissions to agents due or accrued - life and annuity contracts \$....2,883,981, accident and health \$.....0 and deposit-type contract funds \$.....0.....	2,883,981	5,871,294
11. Commissions and expense allowances payable on reinsurance assumed.....	12,214	
12. General expenses due or accrued.....	7,473,477	8,133,460
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,469,223	3,478,934
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	4,075,894	20,863,665
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	689,669	181,078
17. Amounts withheld or retained by company as agent or trustee.....	1,400,426	1,125,855
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	3,114,822	3,683,516
19. Remittances and items not allocated.....	25,426,644	22,578,340
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	111,613,598	88,959,940
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	635,417	1,899,204
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	244,250,715	351,316,632
24.09 Payable for securities.....	1,194,035	449,535
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	70,409,189	77,481,908
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	12,828,352,061	12,603,064,083
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	12,828,352,061	12,603,064,083
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus.....	165,972,114	165,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	573,150,797	580,006,883
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	769,122,911	775,978,997
38. Totals of Lines 29, 30 and 37.....	772,122,911	778,978,997
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	13,600,474,972	13,382,043,080

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	64,801,189	72,810,292
2502. Uncashed checks pending escheatment.....	4,313,158	3,570,343
2503. Guaranty fund.....	1,099,273	1,101,273
2598. Summary of remaining write-ins for Line 25 from overflow page.....	195,569	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	70,409,189	77,481,908
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	362,815,678	374,123,632	1,577,688,475
2. Considerations for supplementary contracts with life contingencies.....			363,299
3. Net investment income.....	165,570,365	167,337,634	780,374,284
4. Amortization of Interest Maintenance Reserve (IMR).....	1,426,111	1,196,413	4,768,573
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	653,787	194,723	3,812,114
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	141,260	220,104	1,148,332
9. Totals (Lines 1 to 8.3).....	530,607,201	543,072,505	2,368,155,075
10. Death benefits.....	12,455,088	10,578,374	52,357,004
11. Matured endowments (excluding guaranteed annual pure endowments).....	265,763	11,000	725,112
12. Annuity benefits.....	23,538,722	14,806,301	66,295,804
13. Disability benefits and benefits under accident and health contracts.....	242,364	279,545	997,555
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	166,764,097	166,194,975	694,154,888
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	5,556,781	3,491,435	20,500,402
18. Payments on supplementary contracts with life contingencies.....	45,918	40,581	155,885
19. Increase in aggregate reserves for life and accident and health contracts.....	216,729,765	236,231,825	1,017,287,240
20. Totals (Lines 10 to 19).....	425,598,498	431,634,038	1,852,473,892
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	59,299,077	63,981,243	258,934,319
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses.....	22,002,719	22,527,346	93,084,888
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,824,528	3,390,939	12,473,731
25. Increase in loading on deferred and uncollected premiums.....	(89,989)	(91,642)	(260,191)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	45,038	61,372	88,457
28. Totals (Lines 20 to 27).....	510,679,872	521,503,295	2,216,795,096
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	19,927,329	21,569,210	151,359,979
30. Dividends to policyholders.....	16,272	4,710	88,942
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	19,911,056	21,564,501	151,271,037
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,030,987	4,473,958	41,143,352
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).....	16,880,069	17,090,543	110,127,685
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....36,286 (excluding taxes of \$.....331,599 transferred to the IMR).....	(1,545,034)	(828,267)	(4,500,911)
35. Net income (Line 33 plus Line 34).....	15,335,035	16,262,276	105,626,773
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	778,978,997	720,159,660	720,159,660
37. Net income (Line 35).....	15,335,035	16,262,276	105,626,773
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	595,496	(979,588)	(1,424,756)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(532,347)	751,230	2,117,791
41. Change in nonadmitted assets.....	399,388	(1,461,127)	(431,592)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(22,653,658)	(20,931,716)	(17,068,879)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			(30,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	(6,856,086)	(6,358,926)	58,819,337
55. Capital and surplus as of statement date (Lines 36 + 54).....	772,122,911	713,800,734	778,978,997
DETAILS OF WRITE-INS			
08.301. Change in COLI.....	72,440	70,025	358,095
08.302. Miscellaneous Income.....	68,819	150,079	790,236
08.303.			
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).....	141,260	220,104	1,148,332
2701. Changes in Agents Deferred Compensation.....	40,356	46,274	183,131
2702. Fines and Penalties.....	4,682	15,098	(94,674)
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	45,038	61,372	88,457
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	363,222,516	374,259,307	1,575,941,535
2. Net investment income.....	199,241,970	191,495,360	813,480,272
3. Miscellaneous income.....	795,047	414,827	4,960,445
4. Total (Lines 1 through 3).....	563,259,532	566,169,494	2,394,382,252
5. Benefit and loss related payments.....	207,638,079	199,825,655	837,463,056
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	97,888,876	81,730,306	298,732,744
8. Dividends paid to policyholders.....	10,678	1,546	60,984
9. Federal and foreign income taxes paid (recovered) net of \$.....36,286 tax on capital gains (losses).....	20,186,643	35,923,162	62,012,419
10. Total (Lines 5 through 9).....	325,724,276	317,480,669	1,198,269,203
11. Net cash from operations (Line 4 minus Line 10).....	237,535,257	248,688,825	1,196,113,050
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	193,882,698	158,095,043	918,092,864
12.2 Stocks.....		4,434,864	34,937,286
12.3 Mortgage loans.....	38,763,444	29,065,480	181,595,158
12.4 Real estate.....			3,150,860
12.5 Other invested assets.....	3,984	629,174	3,375,593
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	1,942,773	(1,742,056)	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	234,592,899	190,482,505	1,141,151,761
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	577,213,884	394,864,754	1,968,234,351
13.2 Stocks.....	30,034,268	4,657,957	17,475,288
13.3 Mortgage loans.....	12,200,000	76,712,288	347,980,465
13.4 Real estate.....			
13.5 Other invested assets.....		15,631,625	86,304,183
13.6 Miscellaneous applications.....	14,109,239	40,166	26,250,740
13.7 Total investments acquired (Lines 13.1 to 13.6).....	633,557,391	491,906,790	2,446,245,027
14. Net increase or (decrease) in contract loans and premium notes.....	5,129,466	4,386,353	34,880,293
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(404,093,958)	(305,810,638)	(1,339,973,560)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	120,520,482	2,996,724	60,490,885
16.5 Dividends to stockholders.....			30,000,000
16.6 Other cash provided (applied).....	6,248,262	6,558,612	19,988,056
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	126,768,744	9,555,336	50,478,941
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).....	(39,789,958)	(47,566,478)	(93,381,569)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	70,550,992	163,932,561	163,932,561
19.2 End of period (Line 18 plus Line 19.1).....	30,761,034	116,366,083	70,550,992

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

20.0001			
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	135,382,389	118,415,979	514,781,854
3. Ordinary individual annuities.....	218,550,095	228,237,140	1,003,994,271
4. Credit life (group and individual).....			
5. Group life insurance.....	3,951	3,590	16,953
6. Group annuities.....	12,951,956	30,901,885	77,106,034
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	17,104	17,850	71,813
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	366,905,495	377,576,445	1,595,970,926
12. Deposit-type contracts.....	(13,863)	605,832	2,224,108
13. Total.....	366,891,632	378,182,276	1,598,195,034

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Life Insurance Company of the Southwest (“the Company”) are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Texas.

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

	State of Domicile	2015	2014
NET INCOME			
(1) Life Insurance Company of the Southwest state basis (Page 4, Line 35, Columns 1 & 2)	TX	15,335,035	105,626,773
(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	15,335,035	105,626,773
SURPLUS			
(5) Life Insurance Company of the Southwest state basis (Page 3, line 38, Columns 1 & 2)	TX	772,122,911	778,978,997
(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	772,122,911	778,978,997

C. Accounting Policy

(6) Loan-backed securities and structured securities are stated at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

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					

NOTES TO FINANCIAL STATEMENTS

d.	Intent to sell				
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f.	Total 2 nd Quarter				
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 - NONE

	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
CUSIP	-	-	-	-	-	
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	1,237,537
		2.	12 Months or Longer	63,023
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than12 Months	59,606,126
		2.	12 Months or Longer	7,766,535

- E. Repurchase Agreements and/or Securities Lending Transactions
- (3) Collateral Received
- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged
- 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
- J. Offsetting and Netting of Assets and Liabilities - 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

In March 2015, National Life Distribution, LLC was formed as a subsidiary of Life Insurance Company of the Southwest. In 2015, the entity is expected to serve as a paymaster for National Life Group’s field force operations. All commission expenses will continue to be incurred in the operating companies. See Schedule Y for an updated organizational chart.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, LSW became a member of FHLB of Dallas ("FHLB Dallas") and entered into an advances agreement to receive cash advances. As a member of FHLB Dallas, LSW has access to a secured asset-based borrowing capacity of \$4.0 billion. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in connection with funding agreements, which are considered operating leverage and included in policyholder account liabilities. The cash advances were primarily invested into a pool of fixed income assets.

(2) a. FHLB Capital Stock – Aggregate Totals

1. Current Period

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A			
(b)	Membership Stock – Class B	4,962,800	4,962,800	
(c)	Activity Stock	6,888,000	6,888,000	
(d)	Excess Stock			
(e)	Aggregate Total	11,850,800	11,850,800	
(f)	Actual or estimated borrowing capacity as determined by the insurer	4,049,859,715	XXX	XXX

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A			
(b)	Membership Stock – Class B	4,962,800	4,962,800	
(c)	Activity Stock	2,050,000	2,050,000	
(d)	Excess Stock			
(e)	Aggregate Total	7,012,800	7,012,800	
(f)	Actual or estimated borrowing capacity as determined by the insurer	4,071,085,348	XXX	XXX

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

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A						
2.	Class B						

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	240,930,904	232,435,688	168,000,000

2. Current Period General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	240,930,904	232,435,688	168,000,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	52,490,891	51,955,387	50,000,000

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	240,930,904	232,435,688	168,000,000

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	240,930,904	232,435,688	168,000,000

3. Current Period Separate

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

4. Prior Year Total General and Separate Accounts

NOTES TO FINANCIAL STATEMENTS

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	52,490,891	51,955,387	50,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Account	4 Funding Agreements Established
(a)	Debt				XXX
(b)	Funding Agreements	168,000,000	168,000,000		168,000,000
(c)	Other				XXX
(d)	Aggregate Total	168,000,000	168,000,000		168,000,000

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Account	4 Funding Agreements Established
(a)	Debt				XXX
(b)	Funding Agreements	50,000,000	50,000,000		50,000,000
(c)	Other				XXX
(d)	Aggregate Total	50,000,000	50,000,000		50,000,000

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Account
1.	Debt			
2.	Funding Agreements	168,000,000	168,000,000	
3.	Other			
4.	Aggregate Total	168,000,000	168,000,000	

c. FHLB Prepayment Obligations

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

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

A. Defined Benefit Plan – NONE

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

No significant change.

Note 14 - Contingencies

The Company is also 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. In an Order dated April 14, 2015, U.S. District Court Judge James V. Selna found in favor of LSW as to all remaining claims.

NOTES TO FINANCIAL STATEMENTS

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
Common Stock	38,510,682	-	-	38,510,682
Derivatives	1,062,538	506,231,561	-	507,294,099
Other Invested Assets	-	-	1,232,610	1,232,610
Short Term Investments	26,800,000	-	-	26,800,000
Total	66,373,220	506,231,561	1,232,610	573,837,391

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
Derivatives	-	244,250,715	-	244,250,715
Total	-	244,250,715	-	244,250,715

(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	1,236,594	-	-	-	-	-	-	(3,984)	-	1,232,610
Total	1,236,594	-	-	-	-	-	-	(3,984)	-	1,232,610

b. Liabilities	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
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:

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 consist of money market funds with observable market pricing and are categorized into Level 1.

Other Invested Assets– Other invested assets do not have a readily determinable fair value. Since these valuations have significant unobservable inputs, they are generally categorized as Level 3 in the fair value hierarchy.

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

B.

NOTES TO FINANCIAL STATEMENTS

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	11,322,500,209	10,593,660,123	11,031,422	11,311,468,787		
Preferred Stock	10,000,000	10,000,000		10,000,000		
Common Stock	38,510,682	38,510,682	38,510,682			
Mortgage Loans	1,873,361,204	1,781,964,257			1,873,361,204	
Real Estate	6,300,000	6,036,838		6,300,000		
Short Term Investments	26,800,000	26,800,000	26,800,000			
Cash Equivalents		1,999,977				1,999,977
Derivative Assets	507,294,099	507,294,099	1,062,538	506,231,561		
Other Invested Assets	207,541,975	183,126,402		98,808,057	1,232,610	107,501,307
Derivative Liabilities	(244,250,715)	(244,250,715)		(244,250,715)		

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Cash Equivalents	1,999,977	0.000		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.
Other Invested Assets	107,501,307	0.000		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - N/A

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒ X]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒ X]
- 2.2

If yes, date of change:

- 3.1

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

Yes [☒ X] No [☐]
- 3.2

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

Yes [☒ X] No [☐]
- 3.3

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

National Life Distribution, LLC was incorporated on March 6, 2015. Life Insurance Company of the Southwest is its sole member. Additionally, Sentinel Financial Services, Inc. was dissolved on March 31, 2015.

- 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.

12/31/2014
- 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).

05/19/2011

- 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 the Department?

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 with the Federal Reserve Board?

Yes [☐] No [☒ X]
- 8.2

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

- 8.3

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

Yes [☒ X] No [☐]

- 8.4

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

1	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).

9.3

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

Yes [☐]

No [☒ X]

9.31

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

FINANCIAL

10.1

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

Yes [☒ X]

No [☐]

10.2

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

\$

3,993,196

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
14.22	Preferred Stock	0
14.23	Common Stock	0
14.24	Short-Term Investments	0
14.25	Mortgage Loans on Real Estate	0
14.26	All Other	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$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

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

1.11 Farm mortgages..... \$.....

1.12 Residential mortgages..... \$.....

1.13 Commercial mortgages..... \$.....1,764,585,627

1.14 Total mortgages in good standing..... \$.....1,764,585,627

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms..... \$.....9,210,098

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages..... \$.....

1.32 Residential mortgages..... \$.....

1.33 Commercial mortgages..... \$.....2,068,532

1.34 Total mortgages with interest overdue more than three months..... \$.....2,068,532

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$.....

1.42 Residential mortgages..... \$.....

1.43 Commercial mortgages..... \$.....6,100,000

1.44 Total mortgages in process of foreclosure..... \$.....6,100,000

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$.....1,781,964,257

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages..... \$.....

1.62 Residential mortgages..... \$.....

1.63 Commercial mortgages..... \$.....

1.64 Total mortgages foreclosed and transferred to real estate..... \$.....0

2. Operating Percentages:

2.1 A&H loss percent..... ..

2.2 A&H cost containment percent..... ..

2.3 A&H expense percent excluding cost containment expenses..... ..

3.1 Do you act as a custodian for health savings accounts?..... Yes [] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$.....

3.3 Do you act as an administrator for health savings accounts?..... Yes [] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
Life Affiliates								
88340.....	59-2859797.....	01/01/2015	Hannover Life Reassurance Company of America	FL.....	YRT/I.....	Authorized.....	.....	.....

Life Insurance Company of the Southwest
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

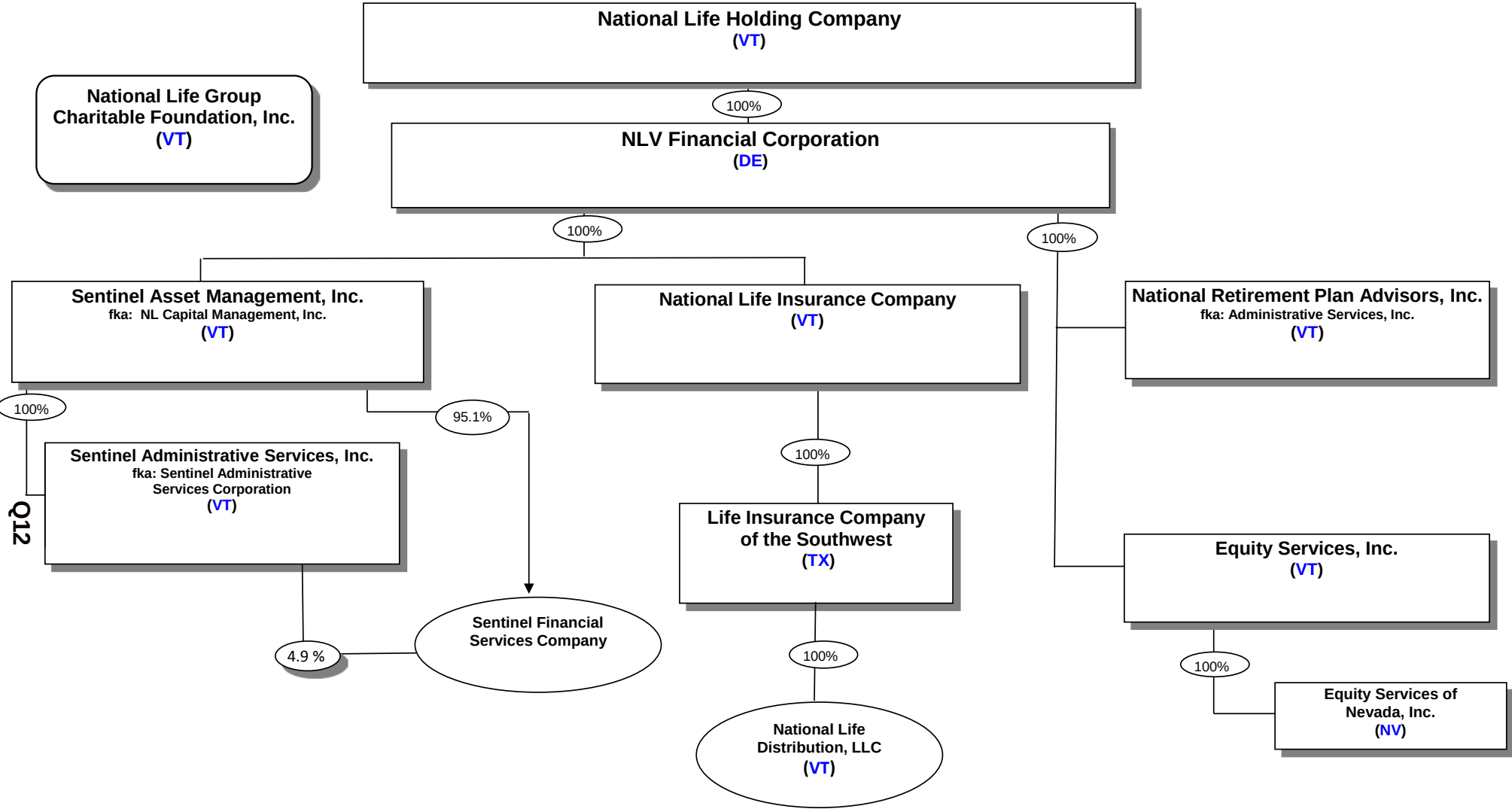
States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	1,211,242	1,669,165	57		2,880,464	
2.	Alaska.....	AK.....L.....	155,904	3,475	30		159,409	
3.	Arizona.....	AZ.....L.....	4,187,653	7,818,080	108		12,005,841	
4.	Arkansas.....	AR.....L.....	924,686	894,802	33		1,819,520	
5.	California.....	CA.....L.....	43,828,439	64,721,350	119		108,549,908	16,137
6.	Colorado.....	CO.....L.....	3,418,369	1,506,696	334		4,925,399	
7.	Connecticut.....	CT.....L.....	2,177,111	846,030			3,023,141	
8.	Delaware.....	DE.....L.....	745,123	205,427			950,550	
9.	District of Columbia.....	DC.....L.....	539,157	119,605			658,762	
10.	Florida.....	FL.....L.....	12,930,985	28,155,974	53		41,087,012	
11.	Georgia.....	GA.....L.....	3,236,494	5,300,193	13		8,536,700	
12.	Hawaii.....	HI.....L.....	1,224,515	2,633,692			3,858,207	
13.	Idaho.....	ID.....L.....	401,743	150,895	13		552,652	
14.	Illinois.....	IL.....L.....	3,146,324	3,977,719			7,124,043	
15.	Indiana.....	IN.....L.....	970,269	155,489	23		1,125,781	
16.	Iowa.....	IA.....L.....	361,269	338,444			699,712	
17.	Kansas.....	KS.....L.....	528,918	270,180	55		799,153	
18.	Kentucky.....	KY.....L.....	633,648	137,356			771,004	
19.	Louisiana.....	LA.....L.....	1,104,649	2,287,317	2,775		3,394,742	
20.	Maine.....	ME.....L.....	124,382	157,725			282,107	
21.	Maryland.....	MD.....L.....	6,986,742	4,832,688			11,819,431	
22.	Massachusetts.....	MA.....L.....	918,581	2,953,899			3,872,479	
23.	Michigan.....	MI.....L.....	2,087,997	19,535,172	13		21,623,182	
24.	Minnesota.....	MN.....L.....	2,436,113	294,660			2,730,773	
25.	Mississippi.....	MS.....L.....	402,666	134,354	180		537,201	
26.	Missouri.....	MO.....L.....	746,081	1,251,312	66		1,997,459	
27.	Montana.....	MT.....L.....	187,233	(68,138)	81		119,175	
28.	Nebraska.....	NE.....L.....	112,152	18,750	23		130,924	
29.	Nevada.....	NV.....L.....	1,832,943	5,005,866			6,838,809	
30.	New Hampshire.....	NH.....L.....	441,912	653,384			1,095,296	
31.	New Jersey.....	NJ.....L.....	2,822,905	1,300,814			4,123,719	
32.	New Mexico.....	NM.....L.....	472,689	410,088	286		883,062	
33.	New York.....	NY.....N.....	1,184,057	376,215			1,560,272	
34.	North Carolina.....	NC.....L.....	3,078,380	7,302,732	13		10,381,125	(30,000)
35.	North Dakota.....	ND.....L.....	52,262	79,239	59		131,559	
36.	Ohio.....	OH.....L.....	1,468,608	2,671,277	48		4,139,934	
37.	Oklahoma.....	OK.....L.....	771,043	2,920,639	1,655		3,693,337	
38.	Oregon.....	OR.....L.....	677,580	104,655			782,235	
39.	Pennsylvania.....	PA.....L.....	2,815,113	1,428,875			4,243,988	
40.	Rhode Island.....	RI.....L.....	244,496	127,536			372,032	
41.	South Carolina.....	SC.....L.....	1,124,372	2,481,420	22		3,605,814	
42.	South Dakota.....	SD.....L.....	94,530	64,025			158,554	
43.	Tennessee.....	TN.....L.....	1,441,556	1,182,514			2,624,070	
44.	Texas.....	TX.....L.....	10,714,767	42,693,748	10,735		53,419,250	
45.	Utah.....	UT.....L.....	2,131,048	2,902,641	203		5,033,892	
46.	Vermont.....	VT.....L.....	293,121	3,209,937			3,503,058	
47.	Virginia.....	VA.....L.....	4,918,485	4,525,711			9,444,196	
48.	Washington.....	WA.....L.....	1,478,257	817,615	13		2,295,885	
49.	West Virginia.....	WV.....L.....	54,561	342,304	10		396,875	
50.	Wisconsin.....	WI.....L.....	1,361,661	380,734			1,742,395	
51.	Wyoming.....	WY.....L.....	29,805	203,603	85		233,492	
52.	American Samoa.....	AS.....N.....					0	
53.	Guam.....	GU.....N.....					0	
54.	Puerto Rico.....	PR.....N.....	1,045				1,045	
55.	US Virgin Islands.....	VI.....N.....	452				452	
56.	Northern Mariana Islands.....	MP.....N.....					0	
57.	Canada.....	CAN.....N.....					0	
58.	Aggregate Other Alien.....	OT.....XXX.....	39,244	14,167	0	0	53,411	0
59.	Subtotal.....	(a).....50.....	135,273,334	231,502,051	17,104	0	366,792,489	(13,863)
90.	Reporting entity contributions for employee benefit plans.....	XXX.....					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	1,784				1,784	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	111,223				111,223	
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	135,386,340	231,502,051	17,104	0	366,905,495	(13,863)
96.	Plus Reinsurance Assumed.....	XXX.....					0	
97.	Totals (All Business).....	XXX.....	135,386,340	231,502,051	17,104	0	366,905,495	(13,863)
98.	Less Reinsurance Ceded.....	XXX.....	3,682,979				3,682,979	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	131,703,361	231,502,051	17,104	0	363,222,516	(13,863)

DETAILS OF WRITE-INS

58001.	Other Alien.....	XXX.....	39,244	14,167			53,411	
58002.	.....	XXX.....					0	
58003.	.....	XXX.....					0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	39,244	14,167	0	0	53,411	0
9401.	.....	XXX.....					0	
9402.	.....	XXX.....					0	
9403.	.....	XXX.....					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

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

(a) Insert the number of L responses except for Canada and Other Alien.



Q12

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0000.....	National Life Group.....	00000...	03-0359221..	.....	.....	.....	National Life Holding Company.....	VT.....	UIP.....	.....	Board.....	.....	.....	.....
0000.....	National Life Group.....	00000...	20-4818866..	.....	.....	.....	National Life Group Charitable Foundation, Inc.....	VT.....	NIA.....	National Life Holding Company.....	Management.....	...100.000	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0359222..	.....	.....	.....	NLV Financial Corporation.....	DE.....	UIP.....	National Life Holding Company.....	Board.....	.....	National Life Holding Company.....	.....
0634.....	National Life Group.....	66680...	03-0144090..	.....	.....	.....	National Life Insurance Company.....	VT.....	UDP.....	NLV Financial Corporation.....	Board.....	.....	National Life Holding Company.....	.....
0634.....	National Life Group.....	65528...	75-0953004..	.....	.....	.....	Life Insurance Company of the Southwest.....	TX.....	RE.....	National Life Insurance Company.....	Ownership.....	...100.000	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0221140..	.....	.....	.....	Sentinel Asset Management, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Board.....	.....	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0316212..	.....	.....	.....	Sentinel Administrative Services, Inc.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	...100.000	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0335801..	.....	.....	.....	Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Administrative Services, Inc.....	Ownership.....	...95.100	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0355801..	.....	.....	.....	Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	...4.900	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0223461..	.....	.....	.....	National Retirement Plan Advisors, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0221141..	.....	.....	.....	Equity Services, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	03-0221141..	.....	.....	.....	Equity Services of Nevada, Inc.....	NV.....	NIA.....	Equity Services, Inc.....	Ownership.....	...100.000	National Life Holding Company.....	.....
0000.....	National Life Group.....	00000...	47-3406482..	.....	.....	.....	National Life Distribution, LLC.....	VT.....	DS.....	Life Insurance Company of the Southwest.....	Ownership.....	...100.000	National Life Holding Company.....	.....

Life Insurance Company of the Southwest

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 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Receivables.....	106,622	106,622	0	.....
2505. Prepaid Expenses.....	10,000	10,000	0	.....
2597. Summary of remaining write-ins for Line 25.....	116,622	116,622	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	195,569	.....
2597. Summary of remaining write-ins for Line 25.....	195,569	0

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.....	5,926,973	2,850,481
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		6,000,000
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		266,243
5. Deduct amounts received on disposals.....		3,150,860
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....	(193,500)	
8. Deduct current year's depreciation.....	83,635	38,891
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	6,036,838	5,926,973
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	6,036,838	5,926,973

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.....	1,808,901,244	1,649,953,687
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	12,200,000	347,850,000
2.2 Additional investment made after acquisition.....		130,465
3. Capitalized deferred interest and other.....		152,267
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		(79,606)
7. Deduct amounts received on disposals.....	38,763,444	187,595,158
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....	373,546	1,510,411
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,781,964,255	1,808,901,244
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	1,781,964,255	1,808,901,244
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,781,964,255	1,808,901,244

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.....	184,244,248	104,386,964
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		84,786,500
2.2 Additional investment made after acquisition.....		1,517,683
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	17,785	313,293
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		(70,811)
7. Deduct amounts received on disposals.....	3,984	3,375,593
8. Deduct amortization of premium and depreciation.....	1,131,643	3,313,789
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	183,126,406	184,244,248
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	183,126,406	184,244,248

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.....	10,227,537,144	9,185,617,003
2. Cost of bonds and stocks acquired.....	607,248,150	1,985,709,639
3. Accrual of discount.....	6,002,477	22,129,621
4. Unrealized valuation increase (decrease).....	595,496	(1,424,756)
5. Total gain (loss) on disposals.....	(319,531)	7,553,433
6. Deduct consideration for bonds and stocks disposed of.....	193,882,697	953,030,150
7. Deduct amortization of premium.....	5,010,243	16,282,522
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		2,735,124
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	10,642,170,796	10,227,537,144
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	10,642,170,796	10,227,537,144

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).....	4,851,837,790	723,253,303	634,241,612	(31,071,840)	4,909,777,640			4,851,837,790
2.	NAIC 2 (a).....	4,799,473,532	209,631,749	39,548,182	(53,770,460)	4,915,786,639			4,799,473,532
3.	NAIC 3 (a).....	545,458,633	75,754,650	14,205,698	61,252,875	668,260,460			545,458,633
4.	NAIC 4 (a).....	73,865,893	3,574,063	1,548,467	22,005,525	97,897,014			73,865,893
5.	NAIC 5 (a).....	20,937,135		379,584	2,997,287	23,554,838			20,937,135
6.	NAIC 6 (a).....	7,192,500		103,589	94,597	7,183,508			7,192,500
7.	Total Bonds.....	10,298,765,483	1,012,213,765	690,027,132	1,507,984	10,622,460,099	0	0	10,298,765,483
PREFERRED STOCK									
8.	NAIC 1.....		10,000,000			10,000,000			
9.	NAIC 2.....								
10.	NAIC 3.....								
11.	NAIC 4.....								
12.	NAIC 5.....								
13.	NAIC 6.....								
14.	Total Preferred Stock.....	0	10,000,000	0	0	10,000,000	0	0	0
15.	Total Bonds and Preferred Stock.....	10,298,765,483	1,022,213,765	690,027,132	1,507,984	10,632,460,099	0	0	10,298,765,483

(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 \$.....1,999,977; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	26,800,000	XXX.....	26,800,000	2,297	.....

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.....	89,625,000	170,900,000
2. Cost of short-term investments acquired.....	377,000,000	1,015,225,000
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	439,825,000	1,096,500,000
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other than temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	26,800,000	89,625,000
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	26,800,000	89,625,000

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).....	294,511,375
2.	Cost paid/(consideration received) on additions.....	48,864,691
3.	Unrealized valuation increase (decrease).....	(37,105,674)
4.	Total gain (loss) on termination recognized.....	55,158,022
5.	Considerations received (paid) on terminations.....	99,449,794
6.	Amortization.....	2,234
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	261,980,854
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	261,980,854

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	321,635
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	740,900
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	(92,120)
3.12	Section 1, Column 15, prior year.....	(96,770)
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	
3.14	Section 1, Column 18, prior year.....	0
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(92,120)
3.24	Section 1, Column 19, prior year.....	(96,770)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	799,730
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	799,730
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	1,062,535
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	1,062,535

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.....	261,980,846
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,062,537
3.	Total (Line 1 plus Line 2).....	263,043,383
4.	Part D, Section 1, Column 5.....	507,294,103
5.	Part D, Section 1, Column 6.....	(244,250,720)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	261,980,846
8.	Part B, Section 1, Column 13.....	1,062,537
9.	Total (Line 7 plus Line 8).....	263,043,383
10.	Part D, Section 1, Column 8.....	507,294,103
11.	Part D, Section 1, Column 9.....	(244,250,720)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,431,055
14.	Part B, Section 1, Column 20.....	746,400
15.	Part D, Section 1, Column 11.....	3,177,455
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	.....
2. Cost of cash equivalents acquired.....	57,999,881	1,485,654,853
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	55,999,904	1,485,654,853
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/ adjusted carrying value.....	.....	.....
9. Deduct current year's other than temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,999,977	0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	1,999,977	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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0210682.....	GERMANTOWN.....	MD.....		03/30/2015....	3.850	12,200,000	.....	.....18,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	12,200,000	0	18,000,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	12,200,000	0	18,000,000
3399999. Total Mortgages.....				XXX.....	XXX.....	12,200,000	0	18,000,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0210347.....	ANKENY.....	IA.....		01/15/2003....	02/11/2015....	3,612,588.....					0.....		3,612,588.....	3,612,588.....			0.....
0210398.....	BOISE.....	ID.....		12/29/2004....	03/11/2015....	3,459,905.....					0.....		3,440,334.....	3,440,334.....			0.....
0210415.....	AURORA.....	CO.....		05/20/2005....	01/22/2015....	8,232,674.....					0.....		8,212,390.....	8,212,390.....			0.....
0210519.....	FARRAUT.....	TN.....		12/30/2008....	01/26/2015....	13,591,621.....					0.....		13,349,479.....	13,349,479.....			0.....
0199999. Total - Mortgages Closed by Repayment.....						28,896,788.....	0.....	0.....	0.....	0.....	0.....	0.....	28,614,791.....	28,614,791.....	0.....	0.....	0.....
Mortgages With Partial Repayments																	
0210240.....	PITTSBURGH.....	PA.....		02/20/1998....		218,994.....					0.....			14,933.....			0.....
0210261.....	NORCROSS.....	GA.....		08/18/1998....		468,627.....					0.....			27,396.....			0.....
0210292.....	VIRGINIA BEACH.....	VA.....		03/28/2001....		1,981,211.....					0.....			26,733.....			0.....
0210294.....	COON RAPIDS.....	MN.....		06/12/2000....		2,012,387.....					0.....			70,757.....			0.....
0210298.....	ASTON.....	PA.....		06/15/2000....		3,875,572.....					0.....			27,589.....			0.....
0210299.....	ASTON.....	PA.....		06/15/2000....		1,634,454.....					0.....			11,708.....			0.....
0210313.....	CHARLOTTE.....	NC.....		06/08/2001....		648,992.....					0.....			30,359.....			0.....
0210321.....	SIMI VALLEY.....	CA.....		01/08/2002....		2,157,107.....					0.....			87,571.....			0.....
0210324.....	INWOOD.....	WV.....		02/13/2003....		1,997,660.....					0.....			21,033.....			0.....
0210326.....	NORFOLK.....	VA.....		12/18/2001....		1,401,350.....					0.....			37,691.....			0.....
0210342.....	PORT ARTHUR.....	TX.....		12/20/2002....		884,536.....					0.....			65,080.....			0.....
0210343.....	SAN ANTONIO.....	TX.....		12/30/2002....		1,265,835.....					0.....			9,696.....			0.....
0210369.....	PUYALLUP.....	WA.....		04/01/2004....		4,551,026.....					0.....			61,559.....			0.....
0210375.....	BURIEN.....	WA.....		05/13/2004....		2,802,385.....					0.....			37,437.....			0.....
0210386.....	SAN ANTONIO.....	TX.....		10/29/2004....		2,550,627.....					0.....			18,791.....			0.....
0210393.....	SPOKANE.....	WA.....		08/29/2005....		3,356,893.....					0.....			28,916.....			0.....
0210396.....	CHARLOTTE.....	NC.....		02/17/2005....		3,984,220.....					0.....			27,300.....			0.....
0210397.....	SPOKANE.....	WA.....		09/16/2005....		3,857,070.....					0.....			21,865.....			0.....
0210398.....	BOISE.....	ID.....		12/29/2004....		3,459,905.....					0.....			19,571.....			0.....
0210401.....	BLUE ASH.....	OH.....		04/04/2005....		2,973,277.....					0.....			29,992.....			0.....
0210402.....	FARMINGTON.....	CT.....		05/18/2005....		1,711,840.....					0.....			29,297.....			0.....
0210407.....	KNOXVILLE.....	TN.....		06/10/2005....		3,009,501.....					0.....			51,789.....			0.....
0210408.....	FRANKLIN TOWNSHIP.....	NJ.....		03/30/2005....		2,073,878.....					0.....			21,247.....			0.....
0210411.....	ABERDEEN.....	MD.....		09/28/2005....		3,511,149.....					0.....			30,732.....			0.....
0210412.....	MONROE.....	WA.....		10/11/2005....		7,320,160.....					0.....			67,498.....			0.....

QEO2

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
0210413.....	MELBOURNE.....	FL.....	.....	07/14/2005....	.....	2,803,415	.....	.....	.....	.....	0	.....	.....	16,784	.....	.....	.....0
0210415.....	AURORA.....	CO.....	.....	05/20/2005....	.....	8,232,674	.....	.....	.....	.....	0	.....	.....	20,284	.....	.....	.....0
0210418.....	SUPERIOR.....	CO.....	.....	09/08/2005....	.....	3,640,995	.....	.....	.....	.....	0	.....	.....	30,016	.....	.....	.....0
0210419.....	IRVINE.....	CA.....	.....	11/03/2005....	.....	5,514,381	.....	.....	.....	.....	0	.....	.....	34,870	.....	.....	.....0
0210421.....	CENTERVILLE.....	OH.....	.....	02/28/2006....	.....	3,105,547	.....	.....	.....	.....	0	.....	.....	104,853	.....	.....	.....0
0210424.....	CINNAMINSON.....	NJ.....	.....	11/18/2005....	.....	1,799,800	.....	.....	.....	.....	0	.....	.....	17,713	.....	.....	.....0
0210426.....	PLYMOUTH.....	MN.....	.....	11/01/2005....	.....	1,550,659	.....	.....	.....	.....	0	.....	.....	55,294	.....	.....	.....0
0210428.....	ISSAQUAH.....	WA.....	.....	11/02/2005....	.....	1,524,125	.....	.....	.....	.....	0	.....	.....	12,015	.....	.....	.....0
0210430.....	OAK PARK.....	IL.....	.....	12/08/2005....	.....	6,383,077	.....	.....	.....	.....	0	.....	.....	78,703	.....	.....	.....0
0210431.....	CORONA.....	CA.....	.....	03/22/2006....	.....	1,053,421	.....	.....	.....	.....	0	.....	.....	8,170	.....	.....	.....0
0210432.....	CORONA.....	CA.....	.....	03/22/2006....	.....	2,168,809	.....	.....	.....	.....	0	.....	.....	16,821	.....	.....	.....0
0210433.....	WAUKEGAN.....	IL.....	.....	12/08/2005....	.....	3,296,011	.....	.....	.....	.....	0	.....	.....	32,148	.....	.....	.....0
0210436.....	CORONA.....	CA.....	.....	02/09/2006....	.....	2,652,159	.....	.....	.....	.....	0	.....	.....	20,875	.....	.....	.....0
0210437.....	HICKORY.....	NC.....	.....	02/02/2006....	.....	4,015,060	.....	.....	.....	.....	0	.....	.....	28,639	.....	.....	.....0
0210438.....	IRVINE.....	CA.....	.....	03/16/2006....	.....	6,905,360	.....	.....	.....	.....	0	.....	.....	63,022	.....	.....	.....0
0210439.....	AUSTIN.....	TX.....	.....	01/30/2006....	.....	8,404,092	.....	.....	.....	.....	0	.....	.....	479,082	.....	.....	.....0
0210441.....	BELLEVUE.....	WA.....	.....	05/05/2006....	.....	4,997,606	.....	.....	.....	.....	0	.....	.....	43,786	.....	.....	.....0
0210442.....	GREENSBORO.....	NC.....	.....	03/28/2006....	.....	3,621,806	.....	.....	.....	.....	0	.....	.....	32,779	.....	.....	.....0
0210444.....	GREENSBORO.....	NC.....	.....	04/13/2006....	.....	2,359,621	.....	.....	.....	.....	0	.....	.....	13,700	.....	.....	.....0
0210446.....	LONGVIEW.....	WA.....	.....	08/02/2006....	.....	6,289,616	.....	.....	.....	.....	0	.....	.....	54,092	.....	.....	.....0
0210449.....	NORTH AURORA.....	IL.....	.....	09/25/2006....	.....	2,571,106	.....	.....	.....	.....	0	.....	.....	21,361	.....	.....	.....0
0210451.....	FAIRFIELD.....	CA.....	.....	04/04/2006....	.....	3,624,273	.....	.....	.....	.....	0	.....	.....	22,132	.....	.....	.....0
0210452.....	FARMERS BRANCH.....	TX.....	.....	05/01/2006....	.....	2,626,943	.....	.....	.....	.....	0	.....	.....	23,475	.....	.....	.....0
0210453.....	LAKEWOOD.....	WA.....	.....	07/20/2006....	.....	7,241,811	.....	.....	.....	.....	0	.....	.....	49,026	.....	.....	.....0
0210458.....	AMARILLO.....	TX.....	.....	08/22/2006....	.....	2,492,382	.....	.....	.....	.....	0	.....	.....	15,384	.....	.....	.....0
0210459.....	HICKORY.....	NC.....	.....	08/03/2006....	.....	2,104,421	.....	.....	.....	.....	0	.....	.....	12,959	.....	.....	.....0
0210461.....	PHOENIX.....	AZ.....	.....	11/15/2006....	.....	4,304,712	.....	.....	.....	.....	0	.....	.....	20,038	.....	.....	.....0
0210463.....	LEXINGTON.....	KY.....	.....	08/31/2006....	.....	2,951,264	.....	.....	.....	.....	0	.....	.....	24,082	.....	.....	.....0
0210464.....	BELMONT.....	NC.....	.....	10/25/2006....	.....	5,182,355	.....	.....	.....	.....	0	.....	.....	26,963	.....	.....	.....0
0210465.....	LEXINGTON.....	KY.....	.....	10/12/2006....	.....	2,213,577	.....	.....	.....	.....	0	.....	.....	17,662	.....	.....	.....0
0210466.....	ELLWOOD CITY.....	PA.....	.....	11/16/2006....	.....	1,638,625	.....	.....	.....	.....	0	.....	.....	11,801	.....	.....	.....0
0210467.....	MUSKEGON.....	MI.....	.....	12/11/2006....	.....	4,070,894	.....	.....	.....	.....	0	.....	.....	25,544	.....	.....	.....0
0210469.....	GASTONIA.....	NC.....	.....	12/11/2006....	.....	1,590,141	.....	.....	.....	.....	0	.....	.....	8,456	.....	.....	.....0
0210471.....	LOVELAND.....	CO.....	.....	12/20/2006....	.....	5,103,924	.....	.....	.....	.....	0	.....	.....	42,148	.....	.....	.....0
0210474.....	CARBONDALE.....	CO.....	.....	12/08/2006....	.....	2,698,184	.....	.....	.....	.....	0	.....	.....	21,759	.....	.....	.....0
0210478.....	CHARLOTTE.....	NC.....	.....	03/23/2007....	.....	1,601,176	.....	.....	.....	.....	0	.....	.....	17,631	.....	.....	.....0
0210479.....	BARDSTOWN.....	KY.....	.....	06/08/2007....	.....	2,069,288	.....	.....	.....	.....	0	.....	.....	16,691	.....	.....	.....0
0210481.....	YPSILANTI.....	MI.....	.....	05/03/2007....	.....	3,656,888	.....	.....	.....	.....	0	.....	.....	20,643	.....	.....	.....0
0210483.....	SCOTTSDALE.....	AZ.....	.....	04/11/2007....	.....	3,460,463	.....	.....	.....	.....	0	.....	.....	27,708	.....	.....	.....0
0210484.....	SCOTTSDALE.....	AZ.....	.....	04/12/2007....	.....	2,600,581	.....	.....	.....	.....	0	.....	.....	20,823	.....	.....	.....0
0210485.....	ALEPPO TOWNSHIP.....	PA.....	.....	06/07/2007....	.....	1,817,278	.....	.....	.....	.....	0	.....	.....	13,291	.....	.....	.....0
0210487.....	MASON.....	OH.....	.....	09/28/2007....	.....	3,319,932	.....	.....	.....	.....	0	.....	.....	25,356	.....	.....	.....0
0210489.....	GRAND RAPIDS.....	MI.....	.....	08/01/2007....	.....	4,973,648	.....	.....	.....	.....	0	.....	.....	25,306	.....	.....	.....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
0210490.....	SANTA FE SPRINGS.....	CA.....	.....	07/02/2007....	.....	.....1,824,974	.....	.....	.....	.....	.....0	.....	.....	.....9,542	.....	.....	.....0
0210491.....	VANDALIA.....	OH.....	.....	10/30/2007....	.....	.....1,837,476	.....	.....	.....	.....	.....0	.....	.....	.....9,300	.....	.....	.....0
0210493.....	FAYETTEVILLE.....	NC.....	.....	07/09/2007....	.....	.....1,184,962	.....	.....	.....	.....	.....0	.....	.....	.....9,494	.....	.....	.....0
0210494.....	SHARONVILLE.....	OH.....	.....	08/09/2007....	.....	.....5,000,918	.....	.....	.....	.....	.....0	.....	.....	.....25,830	.....	.....	.....0
0210496.....	RALEIGH.....	NC.....	.....	07/19/2007....	.....	.....3,052,635	.....	.....	.....	.....	.....0	.....	.....	.....26,735	.....	.....	.....0
0210497.....	SHARONVILLE.....	OH.....	.....	08/09/2007....	.....	.....3,052,011	.....	.....	.....	.....	.....0	.....	.....	.....15,529	.....	.....	.....0
0210499.....	BLOOMFIELD HILLS.....	MI.....	.....	10/03/2007....	.....	.....8,766,078	.....	.....	.....	.....	.....0	.....	.....	.....44,547	.....	.....	.....0
0210502.....	MANKATO.....	MN.....	.....	12/20/2007....	.....	.....2,975,887	.....	.....	.....	.....	.....0	.....	.....	.....32,699	.....	.....	.....0
0210503.....	POMPANO BEACH.....	FL.....	.....	09/27/2007....	.....	.....4,854,008	.....	.....	.....	.....	.....0	.....	.....	.....32,270	.....	.....	.....0
0210504.....	WHITESBURG.....	KY.....	.....	12/21/2007....	.....	.....3,831,093	.....	.....	.....	.....	.....0	.....	.....	.....27,140	.....	.....	.....0
0210506.....	W DES MOINES.....	IA.....	.....	03/24/2008....	.....	.....8,257,481	.....	.....	.....	.....	.....0	.....	.....	.....38,456	.....	.....	.....0
0210509.....	WOODLAWN.....	MD.....	.....	01/18/2008....	.....	.....3,964,157	.....	.....	.....	.....	.....0	.....	.....	.....28,981	.....	.....	.....0
0210510.....	CINCINNATI.....	OH.....	.....	12/13/2007....	.....	.....1,164,835	.....	.....	.....	.....	.....0	.....	.....	.....8,411	.....	.....	.....0
0210511.....	HILLIARD.....	OH.....	.....	02/14/2008....	.....	.....3,378,123	.....	.....	.....	.....	.....0	.....	.....	.....13,658	.....	.....	.....0
0210512.....	FREDERICKSBURG.....	TX.....	.....	04/11/2008....	.....	.....1,887,108	.....	.....	.....	.....	.....0	.....	.....	.....21,909	.....	.....	.....0
0210513.....	HIALEAH.....	FL.....	.....	02/26/2008....	.....	.....3,184,410	.....	.....	.....	.....	.....0	.....	.....	.....14,596	.....	.....	.....0
0210515.....	ORLANDO.....	FL.....	.....	06/05/2008....	.....	.....4,403,224	.....	.....	.....	.....	.....0	.....	.....	.....19,061	.....	.....	.....0
0210517.....	DALLAS.....	TX.....	.....	12/30/2008....	.....	.....10,726,212	.....	.....	.....	.....	.....0	.....	.....	.....66,560	.....	.....	.....0
0210518.....	DALLAS.....	TX.....	.....	12/30/2008....	.....	.....4,290,485	.....	.....	.....	.....	.....0	.....	.....	.....26,624	.....	.....	.....0
0210519.....	FARRAUT.....	TN.....	.....	12/30/2008....	.....	.....13,591,621	.....	.....	.....	.....	.....0	.....	.....	.....242,142	.....	.....	.....0
0210521.....	ALBUQUERQUE.....	NM.....	.....	11/21/2008....	.....	.....11,993,475	.....	.....	.....	.....	.....0	.....	.....	.....51,258	.....	.....	.....0
0210522.....	BELLEVUE.....	WA.....	.....	12/08/2008....	.....	.....5,922,484	.....	.....	.....	.....	.....0	.....	.....	.....24,477	.....	.....	.....0
0210523.....	GLEN BURNIE.....	MD.....	.....	12/30/2008....	.....	.....5,738,692	.....	.....	.....	.....	.....0	.....	.....	.....36,850	.....	.....	.....0
0210524.....	CLEAR LAKE CITY.....	TX.....	.....	12/21/2009....	.....	.....3,660,843	.....	.....	.....	.....	.....0	.....	.....	.....33,070	.....	.....	.....0
0210526.....	AUSTIN.....	TX.....	.....	05/13/2010....	.....	.....4,486,065	.....	.....	.....	.....	.....0	.....	.....	.....75,160	.....	.....	.....0
0210527.....	BROOMFIELD.....	CO.....	.....	04/01/2010....	.....	.....7,574,154	.....	.....	.....	.....	.....0	.....	.....	.....32,950	.....	.....	.....0
0210528.....	SANDY SPRINGS.....	GA.....	.....	04/28/2010....	.....	.....9,604,419	.....	.....	.....	.....	.....0	.....	.....	.....56,926	.....	.....	.....0
0210529.....	SAN ANTONIO.....	TX.....	.....	05/26/2010....	.....	.....2,849,635	.....	.....	.....	.....	.....0	.....	.....	.....16,258	.....	.....	.....0
0210530.....	BOSTON.....	MA.....	.....	05/03/2010....	.....	.....4,018,449	.....	.....	.....	.....	.....0	.....	.....	.....24,183	.....	.....	.....0
0210531.....	MEQUON.....	WI.....	.....	06/11/2010....	.....	.....9,422,574	.....	.....	.....	.....	.....0	.....	.....	.....37,683	.....	.....	.....0
0210532.....	IRVING.....	TX.....	.....	04/28/2010....	.....	.....11,845,450	.....	.....	.....	.....	.....0	.....	.....	.....70,208	.....	.....	.....0
0210533.....	BELLEVUE.....	WA.....	.....	06/01/2010....	.....	.....8,423,423	.....	.....	.....	.....	.....0	.....	.....	.....36,614	.....	.....	.....0
0210534.....	SUNNYVALE.....	TX.....	.....	06/02/2010....	.....	.....9,105,835	.....	.....	.....	.....	.....0	.....	.....	.....184,371	.....	.....	.....0
0210536.....	CENTENNIAL.....	CO.....	.....	05/13/2010....	.....	.....4,674,121	.....	.....	.....	.....	.....0	.....	.....	.....27,501	.....	.....	.....0
0210537.....	MOON TOWNSHIP.....	PA.....	.....	07/29/2010....	.....	.....5,067,543	.....	.....	.....	.....	.....0	.....	.....	.....28,929	.....	.....	.....0
0210540.....	BRECKSVILLE.....	OH.....	.....	08/17/2010....	.....	.....11,215,731	.....	.....	.....	.....	.....0	.....	.....	.....63,557	.....	.....	.....0
0210541.....	BRECKSVILLE.....	OH.....	.....	08/17/2010....	.....	.....1,070,305	.....	.....	.....	.....	.....0	.....	.....	.....8,989	.....	.....	.....0
0210542.....	HOUSTON.....	TX.....	.....	11/05/2010....	.....	.....12,881,801	.....	.....	.....	.....	.....0	.....	.....	.....50,195	.....	.....	.....0
0210543.....	MECHANICSVILLE.....	VA.....	.....	08/05/2010....	.....	.....7,351,729	.....	.....	.....	.....	.....0	.....	.....	.....29,678	.....	.....	.....0
0210544.....	SPOKANE.....	WA.....	.....	09/14/2010....	.....	.....6,466,604	.....	.....	.....	.....	.....0	.....	.....	.....105,287	.....	.....	.....0
0210545.....	JENSEN BEACH.....	FL.....	.....	08/31/2010....	.....	.....11,007,942	.....	.....	.....	.....	.....0	.....	.....	.....46,303	.....	.....	.....0
0210546.....	WEXFORD.....	PA.....	.....	09/01/2010....	.....	.....6,582,264	.....	.....	.....	.....	.....0	.....	.....	.....61,932	.....	.....	.....0
0210547.....	HUNTINGTON BEACH.....	CA.....	.....	10/19/2010....	.....	.....4,251,963	.....	.....	.....	.....	.....0	.....	.....	.....17,246	.....	.....	.....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
0210548.....	COLUMBUS.....	OH.....	.....	11/24/2010....	.....	8,211,114	.....	.....	.....	.....	0	.....	.....	77,102	.....	.....	.....0
0210549.....	GREAT NECK.....	NY.....	.....	12/22/2010....	.....	4,836,157	.....	.....	.....	.....	0	.....	.....	29,706	.....	.....	.....0
0210550.....	KATY.....	TX.....	.....	04/06/2011....	.....	13,401,777	.....	.....	.....	.....	0	.....	.....	83,234	.....	.....	.....0
0210551.....	W CONSHOHOCKEN.....	PA.....	.....	02/07/2011....	.....	10,353,241	.....	.....	.....	.....	0	.....	.....	46,817	.....	.....	.....0
0210552.....	KNOXVILLE.....	TN.....	.....	12/30/2010....	.....	7,680,787	.....	.....	.....	.....	0	.....	.....	47,917	.....	.....	.....0
0210553.....	PLANT CITY.....	FL.....	.....	02/02/2011....	.....	7,523,713	.....	.....	.....	.....	0	.....	.....	34,426	.....	.....	.....0
0210554.....	CYPRESS.....	TX.....	.....	03/03/2011....	.....	11,226,952	.....	.....	.....	.....	0	.....	.....	56,314	.....	.....	.....0
0210556.....	BUFFALO GROVE.....	IL.....	.....	07/07/2011....	.....	5,593,494	.....	.....	.....	.....	0	.....	.....	32,990	.....	.....	.....0
0210557.....	WOODLAWN.....	MD.....	.....	03/30/2011....	.....	6,394,580	.....	.....	.....	.....	0	.....	.....	38,487	.....	.....	.....0
0210558.....	ROCHESTER HILLS.....	MI.....	.....	06/02/2011....	.....	5,858,881	.....	.....	.....	.....	0	.....	.....	139,988	.....	.....	.....0
0210561.....	LOUISVILLE.....	KY.....	.....	06/15/2011....	.....	11,621,784	.....	.....	.....	.....	0	.....	.....	69,514	.....	.....	.....0
0210562.....	INDIAN LAND.....	SC.....	.....	06/29/2011....	.....	8,172,845	.....	.....	.....	.....	0	.....	.....	34,482	.....	.....	.....0
0210563.....	JOHNSON CITY.....	TN.....	.....	06/02/2011....	.....	10,233,157	.....	.....	.....	.....	0	.....	.....	58,855	.....	.....	.....0
0210565.....	YULEE.....	FL.....	.....	06/30/2011....	.....	18,333,014	.....	.....	.....	.....	0	.....	.....	71,309	.....	.....	.....0
0210566.....	COLUMBUS.....	OH.....	.....	07/21/2011....	.....	15,177,079	.....	.....	.....	.....	0	.....	.....	148,944	.....	.....	.....0
0210567.....	OWINGS MILLS.....	MD.....	.....	09/23/2011....	.....	15,882,631	.....	.....	.....	.....	0	.....	.....	96,538	.....	.....	.....0
0210568.....	LEXINGTON.....	KY.....	.....	10/06/2011....	.....	9,296,231	.....	.....	.....	.....	0	.....	.....	60,291	.....	.....	.....0
0210569.....	MILWAUKEE.....	WI.....	.....	09/08/2011....	.....	9,513,811	.....	.....	.....	.....	0	.....	.....	36,620	.....	.....	.....0
0210570.....	TULSA.....	OK.....	.....	09/01/2011....	.....	7,593,854	.....	.....	.....	.....	0	.....	.....	34,056	.....	.....	.....0
0210572.....	HANOVER.....	MD.....	.....	11/01/2011....	.....	9,997,123	.....	.....	.....	.....	0	.....	.....	62,022	.....	.....	.....0
0210573.....	LEXINGTON.....	KY.....	.....	10/31/2011....	.....	7,129,093	.....	.....	.....	.....	0	.....	.....	30,553	.....	.....	.....0
0210574.....	ALBUQUERQUE.....	NM.....	.....	10/17/2011....	.....	8,775,485	.....	.....	.....	.....	0	.....	.....	41,499	.....	.....	.....0
0210575.....	SPRINGBORO.....	OH.....	.....	11/14/2011....	.....	11,189,081	.....	.....	.....	.....	0	.....	.....	46,404	.....	.....	.....0
0210577.....	LOVELAND.....	CO.....	.....	12/08/2011....	.....	5,536,748	.....	.....	.....	.....	0	.....	.....	23,825	.....	.....	.....0
0210578.....	KENNESAW.....	GA.....	.....	10/31/2011....	.....	17,276,543	.....	.....	.....	.....	0	.....	.....	107,870	.....	.....	.....0
0210579.....	WATAUGA.....	TX.....	.....	11/30/2011....	.....	14,966,455	.....	.....	.....	.....	0	.....	.....	66,209	.....	.....	.....0
0210580.....	WAUWATOSA.....	WI.....	.....	12/28/2011....	.....	12,057,776	.....	.....	.....	.....	0	.....	.....	77,756	.....	.....	.....0
0210584.....	STERLING HEIGHTS.....	MI.....	.....	02/01/2012....	.....	4,167,582	.....	.....	.....	.....	0	.....	.....	31,769	.....	.....	.....0
0210585.....	STERLING HEIGHTS.....	MI.....	.....	02/01/2012....	.....	4,167,582	.....	.....	.....	.....	0	.....	.....	31,769	.....	.....	.....0
0210586.....	COLUMBUS.....	OH.....	.....	12/27/2011....	.....	5,692,628	.....	.....	.....	.....	0	.....	.....	51,856	.....	.....	.....0
0210587.....	SAN DIEGO.....	CA.....	.....	01/31/2012....	.....	11,165,400	.....	.....	.....	.....	0	.....	.....	50,709	.....	.....	.....0
0210588.....	COLUMBUS.....	OH.....	.....	02/15/2012....	.....	8,767,224	.....	.....	.....	.....	0	.....	.....	52,349	.....	.....	.....0
0210589.....	BOULDER.....	CO.....	.....	04/11/2012....	.....	15,561,723	.....	.....	.....	.....	0	.....	.....	64,073	.....	.....	.....0
0210590.....	GRESHAM.....	OR.....	.....	05/02/2012....	.....	9,415,334	.....	.....	.....	.....	0	.....	.....	37,009	.....	.....	.....0
0210591.....	ALBUQUERQUE.....	NM.....	.....	03/19/2012....	.....	13,626,568	.....	.....	.....	.....	0	.....	.....	62,478	.....	.....	.....0
0210592.....	PLANO.....	TX.....	.....	04/12/2012....	.....	12,950,447	.....	.....	.....	.....	0	.....	.....	56,920	.....	.....	.....0
0210594.....	SILVER SPRING.....	MD.....	.....	04/20/2012....	.....	15,055,050	.....	.....	.....	.....	0	.....	.....	71,508	.....	.....	.....0
0210597.....	ALISO VIEJO.....	CA.....	.....	06/19/2012....	.....	10,749,055	.....	.....	.....	.....	0	.....	.....	49,505	.....	.....	.....0
0210604.....	WESTERVILLE.....	OH.....	.....	08/31/2012....	.....	11,359,344	.....	.....	.....	.....	0	.....	.....	51,768	.....	.....	.....0
0210605.....	MILFORD.....	MI.....	.....	05/31/2012....	.....	6,251,831	.....	.....	.....	.....	0	.....	.....	90,758	.....	.....	.....0
0210606.....	WESTERVILLE.....	OH.....	.....	08/31/2012....	.....	12,514,531	.....	.....	.....	.....	0	.....	.....	57,032	.....	.....	.....0
0210607.....	BIG BEAR LAKE.....	CA.....	.....	07/30/2012....	.....	6,737,520	.....	.....	.....	.....	0	.....	.....	29,865	.....	.....	.....0
0210608.....	DALLAS.....	TX.....	.....	08/02/2012....	.....	13,433,297	.....	.....	.....	.....	0	.....	.....	64,112	.....	.....	.....0
0210609.....	BOYNTON BEACH.....	FL.....	.....	09/20/2012....	.....	11,552,505	.....	.....	.....	.....	0	.....	.....	59,199	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.4

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
0210610.....	ROLLING HILLS ESTATES.....	CA.....	.....	10/10/2012....	.....	10,553,061	.....	.....	.....	.....	.....0	.....	.....	68,901	.....	.....	.....0
0210612.....	MOHEGAN LAKE.....	NY.....	.....	11/29/2012....	.....	6,850,000	.....	.....	.....	.....	.....0	.....	.....	29,972	.....	.....	.....0
0210613.....	TULSA.....	OK.....	.....	10/04/2012....	.....	15,572,443	.....	.....	.....	.....	.....0	.....	.....	76,012	.....	.....	.....0
0210614.....	NASHVILLE.....	TN.....	.....	12/11/2012....	.....	12,597,619	.....	.....	.....	.....	.....0	.....	.....	82,135	.....	.....	.....0
0210615.....	COLUMBIA.....	MO.....	.....	12/10/2012....	.....	13,244,451	.....	.....	.....	.....	.....0	.....	.....	68,546	.....	.....	.....0
0210616.....	NEWPORT BEACH.....	CA.....	.....	01/15/2013....	.....	9,864,376	.....	.....	.....	.....	.....0	.....	.....	90,570	.....	.....	.....0
0210617.....	NASHVILLE.....	TN.....	.....	12/26/2012....	.....	13,862,682	.....	.....	.....	.....	.....0	.....	.....	87,154	.....	.....	.....0
0210618.....	BELLBROOK.....	OH.....	.....	12/26/2012....	.....	11,597,764	.....	.....	.....	.....	.....0	.....	.....	54,860	.....	.....	.....0
0210619.....	PALM BEACH GARDENS.....	FL.....	.....	02/11/2013....	.....	13,407,884	.....	.....	.....	.....	.....0	.....	.....	88,008	.....	.....	.....0
0210620.....	HOUSTON.....	TX.....	.....	01/31/2013....	.....	8,565,000	.....	.....	.....	.....	.....0	.....	.....	13,479	.....	.....	.....0
0210621.....	GARNER.....	NC.....	.....	12/31/2012....	.....	6,976,727	.....	.....	.....	.....	.....0	.....	.....	36,993	.....	.....	.....0
0210622.....	LAJOLLA.....	CA.....	.....	02/15/2013....	.....	18,405,539	.....	.....	.....	.....	.....0	.....	.....	88,365	.....	.....	.....0
0210623.....	ROANOKE.....	TX.....	.....	03/06/2013....	.....	13,465,105	.....	.....	.....	.....	.....0	.....	.....	64,646	.....	.....	.....0
0210624.....	SANDY.....	UT.....	.....	06/03/2013....	.....	7,235,373	.....	.....	.....	.....	.....0	.....	.....	45,725	.....	.....	.....0
0210625.....	GREENWICH.....	CT.....	.....	06/13/2013....	.....	6,286,756	.....	.....	.....	.....	.....0	.....	.....	38,980	.....	.....	.....0
0210626.....	ASHBURN.....	VA.....	.....	06/20/2013....	.....	10,534,889	.....	.....	.....	.....	.....0	.....	.....	66,658	.....	.....	.....0
0210627.....	WESTERVILLE.....	OH.....	.....	05/31/2013....	.....	21,771,015	.....	.....	.....	.....	.....0	.....	.....	108,261	.....	.....	.....0
0210628.....	ROCHESTER HILLS.....	MI.....	.....	05/28/2013....	.....	8,265,128	.....	.....	.....	.....	.....0	.....	.....	119,958	.....	.....	.....0
0210630.....	VERONA.....	WI.....	.....	06/19/2013....	.....	10,230,359	.....	.....	.....	.....	.....0	.....	.....	49,139	.....	.....	.....0
0210631.....	JACKSONVILLE BEACH.....	FL.....	.....	07/01/2013....	.....	19,680,819	.....	.....	.....	.....	.....0	.....	.....	94,611	.....	.....	.....0
0210632.....	FULTON.....	MD.....	.....	07/25/2013....	.....	5,911,986	.....	.....	.....	.....	.....0	.....	.....	36,452	.....	.....	.....0
0210633.....	E SETAUKET.....	NY.....	.....	06/27/2013....	.....	9,742,980	.....	.....	.....	.....	.....0	.....	.....	46,837	.....	.....	.....0
0210635.....	GARDEN CITY.....	NY.....	.....	07/31/2013....	.....	8,781,711	.....	.....	.....	.....	.....0	.....	.....	42,189	.....	.....	.....0
0210638.....	COLUMBIA.....	MO.....	.....	08/23/2013....	.....	10,918,556	.....	.....	.....	.....	.....0	.....	.....	57,672	.....	.....	.....0
0210639.....	MORRISVILLE.....	NC.....	.....	08/22/2013....	.....	11,927,754	.....	.....	.....	.....	.....0	.....	.....	56,078	.....	.....	.....0
0210640.....	SHELBY TOWNSHIP.....	MI.....	.....	08/29/2013....	.....	7,771,499	.....	.....	.....	.....	.....0	.....	.....	47,197	.....	.....	.....0
0210645.....	BRECKSVILLE.....	OH.....	.....	10/17/2013....	.....	8,497,206	.....	.....	.....	.....	.....0	.....	.....	60,180	.....	.....	.....0
0210646.....	FARMINGTON.....	UT.....	.....	11/05/2013....	.....	11,284,018	.....	.....	.....	.....	.....0	.....	.....	51,217	.....	.....	.....0
0210652.....	MEDFORD.....	MA.....	.....	02/04/2014....	.....	24,150,941	.....	.....	.....	.....	.....0	.....	.....	107,089	.....	.....	.....0
0210653.....	OMAHA.....	NE.....	.....	01/29/2014....	.....	9,030,798	.....	.....	.....	.....	.....0	.....	.....	52,008	.....	.....	.....0
0210654.....	LEWISVILLE.....	TX.....	.....	12/20/2013....	.....	10,951,166	.....	.....	.....	.....	.....0	.....	.....	69,399	.....	.....	.....0
0210655.....	HUNT VALLEY.....	MD.....	.....	05/13/2014....	.....	11,680,747	.....	.....	.....	.....	.....0	.....	.....	60,763	.....	.....	.....0
0210656.....	TIMONIUM.....	MD.....	.....	05/13/2014....	.....	13,066,598	.....	.....	.....	.....	.....0	.....	.....	67,972	.....	.....	.....0
0210657.....	PLANO.....	TX.....	.....	03/11/2014....	.....	8,076,304	.....	.....	.....	.....	.....0	.....	.....	47,306	.....	.....	.....0
0210658.....	FORT COLLINS.....	CO.....	.....	03/20/2014....	.....	7,657,174	.....	.....	.....	.....	.....0	.....	.....	35,606	.....	.....	.....0
0210659.....	FORT COLLINS.....	CO.....	.....	03/20/2014....	.....	1,976,045	.....	.....	.....	.....	.....0	.....	.....	9,189	.....	.....	.....0
0210660.....	SANDY.....	UT.....	.....	05/02/2014....	.....	8,086,643	.....	.....	.....	.....	.....0	.....	.....	49,591	.....	.....	.....0
0210661.....	HINSDALE.....	IL.....	.....	06/26/2014....	.....	7,439,428	.....	.....	.....	.....	.....0	.....	.....	30,792	.....	.....	.....0
0210662.....	FULTON.....	MD.....	.....	06/27/2014....	.....	4,956,083	.....	.....	.....	.....	.....0	.....	.....	26,770	.....	.....	.....0
0210663.....	DELAFIELD.....	WI.....	.....	07/24/2014....	.....	7,459,550	.....	.....	.....	.....	.....0	.....	.....	30,729	.....	.....	.....0
0210664.....	GREENWICH.....	CT.....	.....	07/31/2014....	.....	12,185,110	.....	.....	.....	.....	.....0	.....	.....	49,309	.....	.....	.....0
0210666.....	MT PLEASANT.....	SC.....	.....	08/28/2014....	.....	16,682,977	.....	.....	.....	.....	.....0	.....	.....	67,771	.....	.....	.....0
0210667.....	CHAPEL HILL.....	NC.....	.....	08/27/2014....	.....	8,963,267	.....	.....	.....	.....	.....0	.....	.....	37,133	.....	.....	.....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
0210669.....	MEQUON.....	WI.....	.....	09/30/2014....	.....	.....3,736,412	.....	.....	.....	.....	.....0	.....	.....	.....20,573	.....	.....	.....0
0210670.....	FRANKLIN.....	WI.....	.....	09/30/2014....	.....	.....4,732,789	.....	.....	.....	.....	.....0	.....	.....	.....26,060	.....	.....	.....0
0210671.....	WAUNAKEE.....	WI.....	.....	09/30/2014....	.....	.....4,284,419	.....	.....	.....	.....	.....0	.....	.....	.....23,591	.....	.....	.....0
0210672.....	SAN DIEGO.....	CA.....	.....	09/02/2014....	.....	.....18,914,635	.....	.....	.....	.....	.....0	.....	.....	.....86,179	.....	.....	.....0
0210673.....	ST LOUIS.....	MO.....	.....	10/09/2014....	.....	.....23,966,032	.....	.....	.....	.....	.....0	.....	.....	.....102,601	.....	.....	.....0
0210674.....	BALA CYNWYD.....	PA.....	.....	12/05/2014....	.....	.....10,300,000	.....	.....	.....	.....	.....0	.....	.....	.....43,883	.....	.....	.....0
0210675.....	ATLANTA.....	GA.....	.....	11/25/2014....	.....	.....8,075,000	.....	.....	.....	.....	.....0	.....	.....	.....45,600	.....	.....	.....0
0210677.....	WAYZATA.....	MN.....	.....	12/03/2014....	.....	.....18,375,000	.....	.....	.....	.....	.....0	.....	.....	.....107,733	.....	.....	.....0
0210678.....	VISTA.....	CA.....	.....	12/10/2014....	.....	.....10,750,000	.....	.....	.....	.....	.....0	.....	.....	.....44,192	.....	.....	.....0
0210679.....	NEEDHAM.....	MA.....	.....	12/12/2014....	.....	.....8,700,000	.....	.....	.....	.....	.....0	.....	.....	.....45,944	.....	.....	.....0
0210680.....	OWASSO.....	OK.....	.....	12/15/2014....	.....	.....20,000,000	.....	.....	.....	.....	.....0	.....	.....	.....56,004	.....	.....	.....0
0210681.....	ORADELL.....	NJ.....	.....	12/23/2014....	.....	.....16,500,000	.....	.....	.....	.....	.....0	.....	.....	.....45,138	.....	.....	.....0
210405A.....	GREELEY.....	CO.....	.....	05/05/2005...	.....	.....2,546,825	.....	.....	.....	.....	.....0	.....	.....	.....38,992	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						1,538,431,625	0	0	0	0	0	0	0	10,148,653	0	0	0
0599999. Total Mortgages.....						1,567,328,413	0	0	0	0	0	0	28,614,791	38,763,444	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Asset - Unaffiliated																			
717700 00 9	GLC Solar Gen II LLC.....	Waterbury	VT...	Capital Distribution.....	01/07/2013	01/08/2015	1,019	.....	.....	.....	.....	.....0	.....	.....1,019	1,019	.....	.....	.....0	.....
717700 00 9	GLC Solar Gen II LLC.....	Waterbury	VT...	Capital Distribution.....	01/07/2013	02/06/2015	1,310	.....	.....	.....	.....	.....0	.....	.....1,310	1,310	.....	.....	.....0	.....
717700 00 9	GLC Solar Gen II LLC.....	Waterbury	VT...	Capital Distribution.....	01/07/2013	03/16/2015	1,654	.....	.....	.....	.....	.....0	.....	.....1,654	1,654	.....	.....	.....0	.....
4299999. Total - Any Other Class of Asset - Unaffiliated.....							3,983	0	0	0	0	0	0	3,983	3,983	0	0	0	0
4499999. Subtotal - Unaffiliated.....							3,983	0	0	0	0	0	0	3,983	3,983	0	0	0	0
4699999. Totals.....							3,983	0	0	0	0	0	0	3,983	3,983	0	0	0	0

QE03

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
Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NA/IC Designatio no or Market Indicator (a)
Bonds - U.S. Government														
912828	G2	0	United States Treasury	0.875%	11/15/17.....	.....	03/03/2015	Various.....			3,989,375	4,000,000	7,928	1.....
912828	H3	7	United States Treasury	0.875%	01/15/18.....	.....	01/22/2015	Barclays Capital.....			1,499,004	1,500,000	290	1.....
912828	NT	3	United States Treasury	2.625%	08/15/20.....	.....	02/19/2015	Greenwich Capital.....			115,363	110,000	40	1.....
0599999. Total Bonds - U.S Government.....											5,603,742	5,610,000	8,258	XXX
Bonds - U.S. Special Revenue and Special Assessment														
199098	CF	9	COLUMBUS-FRANKLIN CNTY OHIO	6.625%	08/.....	.....	02/23/2015	Tax Free Exchange.....			1,384,166	1,410,000	2,076	1Z.....
199098	CG	7	COLUMBUS-FRANKLIN CNTY OHIO	6.625%	08/.....	.....	02/23/2015	Tax Free Exchange.....			481,022	490,000	721	1FE.....
3128MJ	VM	9	Federal Home Loan Mtg Corp	G08619	3.0.....	.....	01/23/2015	Banc of America Securities.....			21,384,172	20,891,269	19,150	1FE.....
3136A1	SB	2	Federal Natl Mtg Assn REMIC	Ser 2011-9.....	.....	.....	03/01/2015	Interest Capitalization.....			318,016	318,016	.....	1FE.....
3136AE	TQ	0	Federal Natl Mtg Assn SERIES 201354 CLAS.....	.....	.....	.....	03/20/2015	Citigroup Global.....			2,252,016	2,259,075	4,518	1FE.....
3136AJ	RR	9	Federal Natl Mtg Assn REMIC Ser 2014-14.....	.....	.....	.....	03/01/2015	Interest Capitalization.....			72,936	72,936	.....	1FE.....
3136AM	XV	6	Fannie Mae SERIES 201511 CLASS AQ	3.00.....	.....	.....	03/20/2015	Nomura Securities.....			3,264,000	3,200,000	6,400	1FE.....
3137AQ	TW	8	Federal Home Ln Mtg Corp REMIC	Ser 4048.....	.....	.....	03/01/2015	Interest Capitalization.....			48,437	48,437	.....	1FE.....
3138L8	6R	0	FN AM7870	3.430%	03/01/40.....	.....	03/18/2015	Nomura Securities.....			6,360,000	6,000,000	12,577	1FE.....
3138L8	W8	3	FN AM7870	3.410%	01/01/32.....	.....	03/11/2015	Nomura Securities.....			8,563,875	8,200,000	11,651	1FE.....
3137B2	FH	8	FREDDIE MAC SERIES 4206 CLASS EU	3.000.....	.....	.....	03/20/2015	Citigroup Global.....			2,342,339	2,349,682	4,699	1FE.....
3138EN	2P	3	Fannie Mae AL6181	3.000%	11/01/44.....	.....	02/18/2015	Nomura Securities.....			8,405,570	8,245,808	7,559	1FE.....
3138L7	LJ	3	Fannie Mae AM6303	3.700%	10/01/29.....	.....	02/17/2015	Nomura Securities.....			12,224,685	11,352,000	22,168	1FE.....
31397F	L8	3	FREDDIE MAC REMIC Ser 3284	CI BZ 4.....	.....	.....	03/01/2015	Interest Capitalization.....			194,502	194,502	.....	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....											67,295,736	65,031,725	91,519	XXX
Bonds - Industrial and Miscellaneous														
00101J	AH	9	ADT CORP	4.125%	06/15/23.....	.....	03/17/2015	Credit Suisse.....			1,835,000	2,000,000	21,771	3FE.....
001055	AM	4	AFLAC Inc	3.625%	11/15/24.....	.....	01/08/2015	Citigroup Global.....			10,344,800	10,000,000	66,458	1FE.....
001055	AP	7	AFLAC Inc	3.250%	03/17/25.....	.....	03/19/2015	Raymond James.....			1,524,855	1,500,000	1,625	1FE.....
00440E	AS	6	Ace Ina Holdings	3.150%	03/15/25.....	.....	03/09/2015	Citigroup Global.....			6,998,810	7,000,000	.....	1FE.....
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20.....	.....	.....	.....	03/19/2015	Citigroup Global.....			9,711,385	9,965,186	11,959	1FM.....
03073E	AM	7	Amerisourcebergen Corp	3.250%	03/01/25.....	.....	03/19/2015	Various.....			10,642,567	10,600,000	11,853	1FE.....
03838W	AA	9	AQUARION COMPANY INC	4.000%	08/15/24.....	.....	01/07/2015	Cantor Fitzgerald.....			5,019,000	5,000,000	75,556	2FE.....
04021L	AA	8	ARGOS MERGER SUB INC	7.125%	03/15/23.....	.....	03/18/2015	Goldman Sachs & Company.....			2,568,750	2,500,000	9,401	4FE.....
05565E	H#	5	BMW US Capital Series B No. B-8	3.300%.....	.....	.....	02/18/2015	Direct-Private Placement.....			13,000,000	13,000,000	.....	1Z.....
099724	AJ	5	Borg Warner	3.375%	03/15/25.....	.....	03/09/2015	Banc of America Securities.....			2,993,940	3,000,000	.....	2FE.....
124857	AP	8	CBS CORP	3.500%	01/15/25.....	.....	01/08/2015	Citigroup Global.....			4,977,850	5,000,000	486	2FE.....
1248EP	BD	4	CCO Holdings LLC	5.750%	09/01/23.....	.....	03/17/2015	Credit Suisse.....			1,518,750	1,500,000	4,552	3FE.....
12572Q	AG	0	CME Group Inc	3.000%	03/15/25.....	.....	03/24/2015	Wells Fargo Funds.....			5,066,250	5,000,000	7,500	1FE.....
12591T	AG	1	COMM MORTGAGE TRUST SERIES 2014LC15 CLAS.....	.....	.....	.....	03/18/2015	Various.....			8,881,408	8,103,000	11,309	1FM.....
12592P	BH	5	COMM MORTGAGE TRUST SERIES 2014UBS6 CLAS.....	.....	.....	.....	02/05/2015	Various.....			10,712,891	10,000,000	10,120	1FM.....
12647G	BF	4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013.....	.....	.....	.....	02/02/2015	Credit Suisse.....			8,444,372	8,439,097	2,813	1FM.....
13057Q	AE	7	CALIFORNIA RESOURCES CRP	6.000%	11/15/.....	.....	02/02/2015	Banc of America Securities.....			5,302,500	6,500,000	128,500	3FE.....
17322V	AV	8	CITIGROUP COMMERCIAL MORTGAGE SERIES 201.....	.....	.....	.....	02/17/2015	Various.....			10,812,473	10,150,000	15,168	1FM.....
185669	AD	0	Cleopatra Finance LTD	6.500%	02/15/25.....	.....	03/03/2015	Miller Tabek.....			4,937,500	5,000,000	20,764	3FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designatino or Market Indicator (a)
189754 AA 2	Coach Inc	4.250% 04/01/25.....		..02/23/2015	JP Morgan.....		4,972,250	5,000,000		2FE.....
20451N AE 1	Compass Minerals International	4.875%.....		..01/13/2015	Credit Suisse.....		9,850,000	10,000,000	1,354	3FE.....
254709 AL 2	Discover Financial Svcs Inc	3.750% 03/.....		..03/02/2015	Credit Suisse.....		2,996,520	3,000,000		2FE.....
25470D AK 5	DISCOVERY COMMUNICATIONS	3.450% 03/15/.....		..02/25/2015	JP Morgan.....		2,997,450	3,000,000		2FE.....
25470X AW 5	DISH DBS CORP	5.875% 11/15/24.....		..03/27/2015	Credit Suisse.....		4,517,500	4,500,000	96,203	3FE.....
31428X BC 9	FedEx Corp	3.200% 02/01/25.....		..01/06/2015	Banc of America Securities.....		9,984,500	10,000,000		2FE.....
34110Q AL 2	DUKE ENERGY FLORIDA INC	6.750% 02/01/2.....		..01/15/2015	Jefferies & Co.....		6,627,550	5,000,000	159,375	1FE.....
354613 AK 7	Franklin Resources Inc	2.850% 03/30/25.....		..03/25/2015	Morgan Stanley DWD.....		9,982,700	10,000,000		1FE.....
36252R AM 1	GS MORTGAGE SECURITIES TRUST SERIES 2014.....			..02/17/2015	Morgan Stanley DWD.....		7,050,259	6,520,000	14,019	1FM.....
37045X AS 5	GENERAL MOTORS FINL CO	4.000% 01/15/25.....		..01/07/2015	Citigroup Global.....		4,973,900	5,000,000		3FE.....
37331N AH 4	GEORGIA-PACIFIC LLC	3.600% 03/01/25.....		..01/08/2015	Citigroup Global.....		5,078,000	5,000,000	33,500	2FE.....
43739E BJ 5	HOMEBANC MORTGAGE TRUST SERIES 20053 CLA.....			..02/02/2015	Barclays Capital.....		797,481	866,827	98	1FM.....
457153 AG 9	INGRAM MICRO INC	4.950% 12/15/24.....		..02/05/2015	Morgan Stanley DWD.....		5,167,800	5,000,000	37,813	2FE.....
466112 AP 4	JBS USA LLC/JBS USA FINA	5.875% 07/15/.....		..03/18/2015	JP Morgan.....		3,912,500	4,000,000	20,889	3FE.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL.....			..01/26/2015	JP Morgan.....		15,033,536	15,068,854	35,161	1FM.....
482480 AE 0	KLA-Tencor Corp	4.650% 11/01/24.....		..01/09/2015	Various.....		7,834,225	7,500,000	65,229	2FE.....
482539 AA 1	KLX INC	5.875% 12/01/22.....		..02/02/2015	Credit Suisse.....		1,485,000	1,500,000	13,953	3FE.....
488401 AB 6	KEMPER CORP	4.350% 02/15/25.....		..02/19/2015	JP Morgan.....		14,241,023	14,250,000		2FE.....
49338L AA 1	KEYSIGHT TECHNOLOGIES	4.550% 10/30/24.....		..01/22/2015	Various.....		8,384,258	8,250,000	101,016	2FE.....
50540R AQ 5	Laboratory Corp of Am Holdings	3.600%.....		..02/13/2015	Various.....		5,016,030	5,000,000	9,500	2FE.....
512807 AN 8	LAM Research Corp	3.800% 03/15/25.....		..03/05/2015	Banc of America Securities.....		9,995,800	10,000,000		2FE.....
539830 BE 8	Lockheed Martin	2.900% 03/01/25.....		..02/12/2015	JP Morgan.....		4,985,700	5,000,000		1FE.....
61764P BW 1	MORGAN STANLEY BAML TRUST SERIES 2014C19.....			..02/05/2015	Morgan Stanley DWD.....		4,403,999	4,163,000	3,988	1FM.....
63860U AK 6	NATIONSTAR MORT/CAP CORP	6.500% 07/01/.....		..03/20/2015	Various.....		1,005,313	1,050,000	15,744	4FE.....
678858 BC 4	Oklahoma Gas & Elec Co	6.500% 04/15/28.....		..01/15/2015	Jefferies & Co.....		6,572,550	5,000,000	86,667	1FE.....
69353R EK 0	PNC BANK NA	2.950% 02/23/25.....		..02/18/2015	Morgan Stanley DWD.....		7,981,440	8,000,000		1FE.....
69362B BA 9	PSEG Power	4.300% 11/15/23.....		..01/06/2015	Banc of America Securities.....		4,110,874	3,840,000	24,768	2FE.....
709599 AS 3	PENSKE TRUCK LEASING/PTL	3.375% 02/01/.....		..01/26/2015	JP Morgan.....		4,997,850	5,000,000		2FE.....
71713U AT 9	Pharmacia Corporation	6.750% 12/15/27.....		..02/10/2015	Jefferies & Co.....		20,013,450	15,000,000	163,125	1FE.....
718549 AB 4	PHILLIPS 66 PARTNERS LP	3.605% 02/15/2.....		..02/18/2015	Greenwich Capital.....		3,998,680	4,000,000		2FE.....
724479 AJ 9	Pitney Bowes Inc	4.625% 03/15/24.....		..01/22/2015	JP Morgan.....		6,319,740	6,000,000	101,750	2FE.....
74267C AC 0	ProAssurance Corp	5.300% 11/15/23.....		..01/07/2015	Raymond James.....		1,112,010	1,000,000	8,392	2FE.....
76131V AA 1	RETAIL PROPERTIES OF AME	4.000% 03/15/.....		..03/05/2015	Wells Fargo Funds.....		9,952,600	10,000,000		2FE.....
78486Q AD 3	SVB Financial Group	3.500% 01/29/25.....		..01/26/2015	JP Morgan.....		6,994,120	7,000,000		1FE.....
81618T AC 4	SELECT INCOME REIT	4.500% 02/01/25.....		..02/05/2015	Various.....		9,889,530	10,000,000	4,375	2FE.....
82967N AU 2	SIRIUS XM RADIO INC	5.375% 04/15/25.....		..03/19/2015	Various.....		5,467,500	5,500,000	13,288	3FE.....
845467 AL 3	Southwestern Energy Co	4.950% 01/23/25.....		..01/22/2015	Various.....		13,738,008	13,500,000	6,342	2FE.....
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....			..02/10/2015	Direct-Private Placement.....		2,000,000	2,000,000		2Z.....
860630 AD 4	Stifel Financial Corp	4.250% 07/18/24.....		..01/23/2015	Stifel, Nicolaus and Co.....		4,496,252	4,300,000	5,076	2FE.....
871829 AU 1	Sysco Corp	3.500% 10/02/24.....		..01/08/2015	Citigroup Global.....		10,465,800	10,000,000	98,194	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designatino or Market Indicator (a)
87612B AS 1	TARGA RESOURCES PARTNERS	5.000%	01/15/.....		01/15/2015	Banc of America Securities.....		3,000,000	3,000,000		3FE.....
91159H HK 9	US Bancorp	3.600%	09/11/24.....		01/06/2015	JP Morgan.....		6,813,048	6,600,000	77,880	1FE.....
920355 AH 7	Valspar Corp	3.300%	02/01/25.....		01/15/2015	Various.....		10,026,790	10,000,000		2FE.....
92277G AE 7	VENTAS REALTY LP	3.500%	02/01/25.....		01/08/2015	Citigroup Global.....		4,994,450	5,000,000		2FE.....
92343E AG 7	Verisign Inc	5.250%	04/01/25.....		03/24/2015	JP Morgan.....		1,000,000	1,000,000		3.....
983130 AV 7	WYNN LAS VEGAS LLC/CORP	5.500%	03/01/2.....		03/23/2015	Various.....		5,433,750	5,500,000	30,097	3FE.....
008916 AP 3	Agrium Inc	3.375%	03/15/25.....	A.....	02/26/2015	Credit Suisse.....		3,991,480	4,000,000	375	2FE.....
112585 AH 7	BROOKFIELD ASSET MGMNT	4.000%	01/15/25.....	A.....	01/22/2015	Credit Suisse.....		15,356,520	15,360,000	4,000	2FE.....
65548P AD 8	NORBORD INC	5.375%	12/01/20.....	A.....	02/05/2015	Wells Fargo Funds.....		6,503,250	6,670,000	68,715	3FE.....
73755L AM 9	Potash Corp	3.000%	04/01/25.....	A.....	03/24/2015	CIBC World Markets.....		5,007,650	5,000,000	417	1FE.....
05565Q CS 5	BP CAPITAL MARKETS PLC	3.535%	11/04/24.....	F.....	01/08/2015	Citigroup Global.....		10,001,300	10,000,000	67,754	1FE.....
15639K AA 0	CENTRICA PLC	4.000%	10/16/23.....	F.....	01/06/2015	Banc of America Securities.....		3,477,669	3,350,000	30,894	1FE.....
81725W AJ 2	SENSATA TECHNOLOGIES BV	5.000%	10/01/2.....	F.....	03/20/2015	Janney Montgomery.....		3,017,500	3,000,000		3FE.....
980236 AM 5	WOODSIDE FINANCE LTD	3.650%	03/05/25.....	F.....	02/26/2015	Credit Suisse.....		9,994,200	10,000,000		2FE.....
G1846@ AV 9	CAPITA PLC Series E No RE-8	3.650%	01/.....	F.....	01/22/2015	Direct-Private Placement.....		8,000,000	8,000,000		2Z.....
G8967# AT 0	TRITON CONTAINER INTERNATIONAL Series 20.....			F.....	03/05/2015	Direct-Private Placement.....		13,000,000	13,000,000		3.....
3899999. Total Bonds - Industrial and Miscellaneous.....								504,314,406	492,545,964	1,799,786	XXX
8399997. Total Bonds - Part 3.....								577,213,884	563,187,689	1,899,563	XXX
8399999. Total Bonds.....								577,213,884	563,187,689	1,899,563	XXX
Preferred Stocks - Industrial and Miscellaneous											
18469P 4# 4	ClearBridge Energy MLP Opportunity Fund.....				03/26/2015	Direct-Private Placement.....	5,000,000.000	5,000,000			RP1LFE.....
18469Q 4# 2	ClearBridge Energy MLP Total Return Fund.....				03/26/2015	Direct-Private Placement.....	5,000,000.000	5,000,000			RP1LFE.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....								10,000,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3.....								10,000,000	XXX	0	XXX
8999999. Total Preferred Stocks.....								10,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous											
817270 23 4	Sentinel Group Fds Inc Unconstrained Bon.....				01/07/2015	Direct.....	1,520,000.000	15,200,000	XXX		L.....
817270 24 2	Sentinel Group Fds Inc Unconstrained Bon.....				01/07/2015	Direct.....	80,080.080	800,000	XXX		L.....
817270 25 9	Sentinel Group Fds Inc Unconstrained Bon.....				01/07/2015	Direct.....	400,000.000	4,000,000	XXX		L.....
817270 26 7	Sentinel Group Fds Inc Total Return Bond.....				03/24/2015	Direct.....	44.650	476	XXX		L.....
817270 27 5	Sentinel Group Fds Inc Total Return Bond.....				03/24/2015	Direct.....	40.190	428	XXX		L.....
817270 29 1	Sentinel Group Fds Inc Common Stock Fund.....				03/24/2015	Direct.....	8.580	370	XXX		L.....
817270 31 7	Sentinel Group Fds Inc Low Duration Bond.....				03/24/2015	Various.....	3,083.440	26,724	XXX		L.....
81728B 81 7	Sentinel Group Fds Inc Balanced Fund I.....				03/24/2015	Direct.....	314.300	6,270	XXX		L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								20,034,268	XXX	0	XXX
9799997. Total Common Stocks - Part 3.....								20,034,268	XXX	0	XXX
9799999. Total Common Stocks.....								20,034,268	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....								30,034,268	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								607,248,152	XXX	1,899,563	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							
				For eig 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 Designation or Market Indicator (a)
CUSIP Identification	Description																						
Bonds - U.S. Government																							
3620AS	W5	4	Government National Mortgage A 738768.....		03/01/2015	Paydown.....		331,456	331,456	347,770	347,518		(16,062)		(16,062)		331,456			0	1,872	09/15/2041	1FE.....
36225A	PD	6	Government Natl Mtg Assn Pool 780420 7.....		03/01/2015	Paydown.....		2,017	2,017	2,069	2,052		(35)		(35)		2,017			0	29	08/15/2026	1FE.....
36225A	UH	1	Government Natl Mtg Assn Pool 780584 7.....		03/01/2015	Paydown.....		2,483	2,483	2,507	2,498		(15)		(15)		2,483			0	30	06/15/2027	1FE.....
36230K	L4	1	Government National Mortgage A 751247.....		03/01/2015	Paydown.....		908,098	908,098	949,530	949,152		(41,054)		(41,054)		908,098			0	6,335	10/15/2040	1FE.....
38373M	4Z	0	Government Natl Mtg Assn SERIES 20093 CL.....		03/01/2015	Paydown.....				245,604	238,920		(238,920)		(238,920)					10,529	10/16/2048	1FE.....	
38376G	GN	4	Government Natl Mtg Assn SERIES 201040 C.....		03/01/2015	Paydown.....				612,382	579,943		(579,943)		(579,943)					8,059	12/16/2043	1FE.....	
38376G	ZX	1	Government Natl Mtg Assn 2011-9 IO 0.....		03/01/2015	Paydown.....				40,844	36,588		(36,588)		(36,588)					787	04/16/2037	1FE.....	
38377Y	W4	8	Government National Mortgage A SERIES 20.....		03/20/2015	Paydown.....				87,640	83,122		(83,122)		(83,122)					0	3,436	10/20/2041	1FE.....
585995	AA	1	Northeast 1985-1 FHA Project Pool 1985-1.....		03/01/2015	Paydown.....		36,518	36,518	37,556	36,764		(246)		(246)		36,518			0	567	12/24/2020	1FE.....
912828	MR	8	United States Treasury 2.375% 02/28/15.....		02/28/2015	Maturity.....		110,000	110,000	111,156	110,040		(40)		(40)		110,000			0	1,306	02/28/2015	1.....
0599999. Total Bonds - U.S. Government.....								1,390,572	1,390,572	2,437,058	2,386,597	0	(996,025)	0	(996,025)	0	1,390,572	0	0	0	32,950	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment																							
199098	BU	7	COLUMBUS-FRANKLIN CNTY OHIO	6.625%	02/23/2015	Tax Free Exchange.....		1,865,188	1,900,000	1,862,581	1,864,934				254		1,865,188			0	65,735	08/15/2027	1FE.....
3128M8	2R	4	FREDDIE MAC G06784	3.500% 10/01/41.....	03/01/2015	Paydown.....		2,450,732	2,450,732	2,510,504	2,507,890				(57,158)		2,450,732			0	13,922	10/01/2041	1FE.....
3128M8	FH	2	FREDDIE MAC G06168	3.500% 11/01/40.....	03/01/2015	Paydown.....		555,147	555,147	541,355	542,045				13,102		555,147			0	3,412	11/01/2040	1FE.....
3128M9	CN	0	FREDDIE MAC G06977	3.000% 04/01/42.....	03/01/2015	Paydown.....		572,636	572,636	584,715	584,116				(11,480)		572,636			0	3,031	04/01/2042	1FE.....
3128MJ	MB	3	Federal Home Loan Mtg Corp G08353	4.5.....	03/01/2015	Paydown.....		665,061	665,061	664,333	664,310				750		665,061			0	5,272	07/01/2039	1FE.....
3128MJ	Q9	4	Federal Home Loan Mtg Corp G08479	3.5.....	03/01/2015	Paydown.....		660,679	660,679	679,880	678,974				(18,295)		660,679			0	4,177	03/01/2042	1FE.....
3128MJ	VM	9	Federal Home Loan Mtg Corp G08619	3.0.....	01/26/2015	Citigroup Global.....		15,081,102	14,723,370	15,070,750					0		15,070,750		10,352	10,352	13,496	12/01/2044	1.....
3128MJ	VM	9	Federal Home Loan Mtg Corp G08619	3.0.....	03/01/2015	Paydown.....		39,476	39,476	40,407					(931)		39,476			0	99	12/01/2044	1FE.....
3128S2	SH	5	FREDDIE MAC T61420	3.000% 11/01/42.....	03/01/2015	Paydown.....		531,584	531,584	546,120	545,236				(13,652)		531,584			0	1,691	11/01/2042	1FE.....
31292H	X3	3	Federal Home Ln Mtg Corp C01598	5.000.....	03/01/2015	Paydown.....		186,262	186,262	192,592	192,124				(5,861)		186,262			0	1,563	08/01/2033	1FE.....
31292S	A3	4	FREDDIE MAC C09026	2.500% 01/01/43.....	03/01/2015	Paydown.....		86,865	86,865	86,051	86,077				788		86,865			0	348	01/01/2043	1FE.....
312933	NC	4	FREDDIE MAC A86687	4.500% 06/01/39.....	03/01/2015	Paydown.....		590,942	590,942	581,155	581,677				9,265		590,942			0	5,465	06/01/2039	1FE.....
312939	3G	4	FREDDIE MAC A91699	5.000% 04/01/40.....	03/01/2015	Paydown.....		834,538	834,538	863,747	862,475				(27,937)		834,538			0	7,318	04/01/2040	1FE.....
312942	FT	7	FREDDIE MAC A93778	4.000% 09/01/40.....	03/01/2015	Paydown.....		752,885	752,885	775,942	774,795				(21,911)		752,885			0	5,021	09/01/2040	1FE.....
312942	H4	0	FREDDIE MAC A93851	4.000% 09/01/40.....	03/01/2015	Paydown.....		962,942	962,942	993,335	991,690				(28,748)		962,942			0	6,928	09/01/2040	1FE.....
312945	2S	6	FREDDIE MAC A97085	4.500% 02/01/41.....	03/01/2015	Paydown.....		9,182	9,182	9,279	9,268				(87)		9,182			0	69	02/01/2041	1FE.....
312946	P5	9	FREDDIE MAC A97644	4.000% 03/01/41.....	03/01/2015	Paydown.....		1,522,567	1,522,567	1,579,664	1,577,005				(54,438)		1,522,567			0	12,806	03/01/2041	1FE.....
312946	SU	1	FREDDIE MAC A97731	5.000% 03/01/41.....	02/18/2015	Nomura Securities.....		8,256,138	7,496,795	7,861,092	7,853,716				17,417		7,871,134		385,004	385,004	73,927	03/01/2041	1FE.....
312946	SU	1	FREDDIE MAC A97731	5.000% 03/01/41.....	03/01/2015	Paydown.....		542,538	542,538	568,902	568,369				(25,830)		542,538			0	34,866	03/01/2041	1FE.....
31296R	PL	6	Federal Home Ln Mtg Corp A16727	5.000.....	03/01/2015	Paydown.....		25,043	25,043	25,878	25,817				(774)		25,043			0	208	12/01/2033	1FE.....
3132GS	EU	9	FREDDIE MAC Q07047	3.000% 03/01/42.....	03/01/2015	Paydown.....		274,539	274,539	274,539	274,539				0		274,539			0	1,313	03/01/2042	1FE.....
3132GS	TW	9	FREDDIE MAC Q07465	3.500% 04/01/42.....	03/01/2015	Paydown.....		676,544	676,544	698,321	697,293				(20,749)		676,544			0	3,897	04/01/2042	1FE.....
3132HP	Z7	2	Federal Home Ln Mtg Corp Q13466	3.000%.....	03/01/2015	Paydown.....		228,410	228,410	238,474	238,108				(9,698)		228,410			0	1,149	11/01/2042	1FE.....
3132J6	GQ	1	Federal Home Loan Mtg Corp Q15206	2.5.....	03/01/2015	Paydown.....		399,012	399,012	389,785	390,085				8,927		399,012			0	1,353	01/01/2043	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	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31368H NW 9	Federal Natl Mtg Assn 190405	4.000% 1.....	.....	03/01/2015	Paydown.....		730,978	730,978	722,526	722,730		8,248		8,248		730,978			0	5,025	10/01/2040	1FE.....
3136AK QX 4	FNR 2014 48-A 3.500%	08/25/44.....	.....	03/25/2015	Paydown.....		429,032	429,032	428,764	428,765		266		266		429,032			0	2,464	08/25/2044	1FE.....
3137GA QK 6	Federal Home Ln Mtg Corp REMIC Ser 374.....		.....	03/01/2015	Paydown.....		1,401,675	1,401,675	1,363,348	1,386,201		15,475		15,475		1,401,675			0	9,644	07/15/2037	1FE.....
31385X NR 4	Federal Natl Mtg Assn Pool 555800	5.50.....	.....	03/01/2015	Paydown.....		110,173	110,173	113,995	113,726		(3,553)		(3,553)		110,173			0	972	10/01/2033	1FE.....
3138A4 AZ 5	Fannie Mae AH3539	4.000% 02/01/41.....	.....	03/01/2015	Paydown.....		850,495	850,495	842,389	842,564		7,932		7,932		850,495			0	3,885	02/01/2041	1FE.....
3138AX CF 6	Fannie Mae AJ5469	3.500% 11/01/41.....	.....	03/01/2015	Paydown.....		861,556	861,556	869,903	869,506		(7,949)		(7,949)		861,556			0	4,963	11/01/2041	1FE.....
3138EK RA 5	Fannie Mae AL3180	3.000% 01/01/43.....	.....	03/01/2015	Paydown.....		340,113	340,113	335,065	335,129		4,984		4,984		340,113			0	1,946	01/01/2043	1FE.....
3138M0 BE 9	Fannie Mae AO8136	3.000% 08/01/42.....	.....	03/01/2015	Paydown.....		1,118,835	1,118,835	1,147,680	1,146,305		(27,470)		(27,470)		1,118,835			0	4,723	08/01/2042	1FE.....
3138NY GE 9	Fannie Mae AR1996	3.000% 02/01/43.....	.....	03/01/2015	Paydown.....		611,744	611,744	596,214	596,418		15,326		15,326		611,744			0	3,484	02/01/2043	1FE.....
3138W1 F4 4	Fannie Mae AR3786	3.000% 02/01/43.....	.....	03/01/2015	Paydown.....		65,919	65,919	64,642	64,656		1,263		1,263		65,919			0	333	02/01/2043	1FE.....
3138W9 G8 7	Fannie Mae AS0222	4.000% 08/01/43.....	.....	03/01/2015	Paydown.....		1,078,292	1,078,292	1,126,646	1,125,329		(47,037)		(47,037)		1,078,292			0	5,852	08/01/2043	1FE.....
3138WT UM 6	Fannie Mae AT5987	3.000% 04/01/43.....	.....	03/01/2015	Paydown.....		1,706,409	1,706,409	1,647,618	1,648,909		57,500		57,500		1,706,409			0	7,444	04/01/2043	1FE.....
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8.....		.....	03/01/2015	Paydown.....		14,712	14,712	15,075	15,047		(335)		(335)		14,712			0	142	12/25/2032	1FE.....
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4.....		.....	03/01/2015	Paydown.....		2,794,035	2,794,035	2,863,886	2,826,474		(32,439)		(32,439)		2,794,035			0	23,457	05/25/2035	1FE.....
31394U ZR 6	Federal Natl Mtg Assn REMIC Ser 2005-1.....		.....	03/01/2015	Paydown.....		357,198	357,198	364,342	356,299		899		899		357,198			0	3,642	11/25/2034	1FE.....
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5.....		.....	03/01/2015	Paydown.....		305,948	305,948	314,553	312,002		(6,054)		(6,054)		305,948			0	2,456	07/25/2036	1FE.....
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA.....		.....	03/01/2015	Paydown.....		233,755	233,755	231,637	232,394		1,362		1,362		233,755			0	1,810	10/15/2025	1FE.....
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7.....		.....	03/01/2015	Paydown.....		262,242	262,242	267,617	268,259		(6,018)		(6,018)		262,242			0	3,135	08/25/2036	1FE.....
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82.....		.....	03/01/2015	Paydown.....		191,373	191,373	195,201	192,669		(1,296)		(1,296)		191,373			0	1,856	09/25/2036	1FE.....
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1.....		.....	03/01/2015	Paydown.....		164,703	164,703	164,085	164,047		655		655		164,703			0	1,509	08/25/2036	1FE.....
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4.....		.....	03/01/2015	Paydown.....		1,473,990	1,473,990	1,540,320	1,505,863		(31,873)		(31,873)		1,473,990			0	10,376	07/25/2039	1FE.....
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6.....		.....	03/01/2015	Paydown.....		1,361,046	1,361,046	1,286,189	1,317,467		43,579		43,579		1,361,046			0	9,624	09/25/2029	1FE.....
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7.....		.....	03/01/2015	Paydown.....		595,153	595,153	595,017	593,399		1,755		1,755		595,153			0	4,634	08/25/2037	1FE.....
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl.....		.....	03/01/2015	Paydown.....		880,045	880,045	817,298	841,100		38,945		38,945		880,045			0	6,792	04/25/2038	1FE.....
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320.....		.....	03/01/2015	Paydown.....		254,198	254,198	257,535	256,627		(2,428)		(2,428)		254,198			0	1,363	08/15/2036	1FE.....
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320.....		.....	03/01/2015	Paydown.....		1,055,602	1,055,602	1,113,660	1,085,770		(30,169)		(30,169)		1,055,602			0	9,534	08/15/2036	1FE.....
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA.....		.....	03/01/2015	Paydown.....		1,103,883	1,103,883	1,079,951	1,090,206		13,677		13,677		1,103,883			0	8,752	08/15/2036	1FE.....
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4.....		.....	03/01/2015	Paydown.....		1,663,250	1,663,250	1,568,653	1,612,096		51,154		51,154		1,663,250			0	10,394	04/25/2029	1FE.....
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346.....		.....	03/01/2015	Paydown.....		1,151,739	1,151,739	1,141,121	1,146,789		4,950		4,950		1,151,739			0	10,661	07/15/2038	1FE.....
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354.....		.....	03/01/2015	Paydown.....		1,946,086	1,946,086	1,889,528	1,920,683		25,403		25,403		1,946,086			0	13,085	06/15/2024	1FE.....
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1.....		.....	03/01/2015	Paydown.....		1,297,847	1,297,847	1,305,959	1,300,296		(2,449)		(2,449)		1,297,847			0	10,632	02/25/2040	1FE.....
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357.....		.....	03/01/2015	Paydown.....		857,205	857,205	818,095	840,128		17,077		17,077		857,205			0	5,783	09/15/2024	1FE.....
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13.....		.....	03/25/2015	Paydown.....				452,675	449,587		(449,587)		(449,587)					0	22,017	12/25/2040	1FE.....
31402C PL 0	Federal Natl Mtg Assn 725027	5.000% 1.....	.....	03/01/2015	Paydown.....		305,941	305,941	315,042	314,343		(8,403)		(8,403)		305,941			0	2,486	11/01/2033	1FE.....
31412P YR 6	Federal Natl Mtg Assn 931420	4.000% 0.....	.....	03/01/2015	Paydown.....		439,113	439,113	449,542	448,880		(9,767)		(9,767)		439,113			0	3,049	06/01/2039	1FE.....
31416H 4X 0	Fannie Mae AA0837	4.500% 01/01/39.....	.....	03/01/2015	Paydown.....		101,763	101,763	100,793	100,829		934		934		101,763			0	722	01/01/2039	1FE.....

SCHEDULE D - PART 4

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

QE05.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31416M	3A	0	Fannie Mae AA4392 4.000% 04/01/39.....	.....	03/01/2015	Paydown.....	.....	746,929	746,929	754,865	754,502	.....	(7,573)	.....	(7,573)	.....	746,929	.....	.....	0	5,190	04/01/2039	1FE.....
31416W	7D	8	Fannie Mae AB1791 3.500% 11/01/40.....	.....	03/01/2015	Paydown.....	.....	335,718	335,718	333,514	333,589	.....	2,128	.....	2,128	.....	335,718	.....	.....	0	1,821	11/01/2040	1FE.....
31416W	FW	7	Fannie Mae AB1080 4.500% 05/01/40.....	.....	03/01/2015	Paydown.....	.....	423,932	423,932	430,159	429,842	.....	(5,910)	.....	(5,910)	.....	423,932	.....	.....	0	3,110	05/01/2040	1FE.....
31417A	JM	2	Fannie Mae AB3867 3.500% 11/01/41.....	.....	03/01/2015	Paydown.....	.....	546,231	546,231	566,543	565,689	.....	(19,458)	.....	(19,458)	.....	546,231	.....	.....	0	2,885	11/01/2041	1FE.....
31417A	LS	6	Fannie Mae AB3936 3.500% 11/01/41.....	.....	03/01/2015	Paydown.....	.....	1,427,541	1,427,541	1,463,341	1,461,312	.....	(33,771)	.....	(33,771)	.....	1,427,541	.....	.....	0	8,315	11/01/2041	1FE.....
31417C	UY	9	Fannie Mae AB5998 3.500% 08/01/42.....	.....	03/01/2015	Paydown.....	.....	633,993	633,993	663,414	661,776	.....	(27,783)	.....	(27,783)	.....	633,993	.....	.....	0	5,239	08/01/2042	1FE.....
31417D	ZZ	9	Fannie Mae AB7059 2.500% 11/01/42.....	.....	03/01/2015	Paydown.....	.....	426,086	426,086	436,472	436,035	.....	(9,949)	.....	(9,949)	.....	426,086	.....	.....	0	1,434	11/01/2042	1FE.....
31417E	WF	4	Fannie Mae AB7845 3.000% 02/01/43.....	.....	03/01/2015	Paydown.....	.....	749,841	749,841	730,652	730,916	.....	18,926	.....	18,926	.....	749,841	.....	.....	0	3,597	02/01/2043	1FE.....
31417E	ZA	2	Fannie Mae AB7936 3.000% 02/01/43.....	.....	03/01/2015	Paydown.....	.....	103,644	103,644	100,972	101,009	.....	2,635	.....	2,635	.....	103,644	.....	.....	0	583	02/01/2043	1FE.....
31417K	LX	3	Fannie Mae AC1241 5.000% 07/01/39.....	.....	03/01/2015	Paydown.....	.....	310,026	310,026	316,614	316,374	.....	(6,348)	.....	(6,348)	.....	310,026	.....	.....	0	2,486	07/01/2039	1FE.....
31418A	DB	1	Fannie Mae MA0997 3.000% 02/01/42.....	.....	03/01/2015	Paydown.....	.....	1,107,997	1,107,997	1,106,612	1,106,574	.....	1,423	.....	1,423	.....	1,107,997	.....	.....	0	6,016	02/01/2042	1FE.....
31418A	DV	7	Fannie Mae MA1015 3.000% 03/01/42.....	.....	03/01/2015	Paydown.....	.....	616,462	616,462	615,351	615,345	.....	1,117	.....	1,117	.....	616,462	.....	.....	0	3,473	03/01/2042	1FE.....
31418A	N6	1	Federal Natl Mtg Assn MA1312 2.500% 1.....	.....	03/01/2015	Paydown.....	.....	218,868	218,868	221,194	221,107	.....	(2,238)	.....	(2,238)	.....	218,868	.....	.....	0	916	12/01/2042	1FE.....
31419C	2B	8	Fannie Mae AE2569 3.500% 09/01/40.....	.....	03/01/2015	Paydown.....	.....	362,923	362,923	343,898	344,540	.....	18,383	.....	18,383	.....	362,923	.....	.....	0	2,836	09/01/2040	1FE.....
31419C	3V	3	Fannie Mae AE2611 3.500% 09/01/40.....	.....	03/01/2015	Paydown.....	.....	587,778	587,778	548,838	550,636	.....	37,143	.....	37,143	.....	587,778	.....	.....	0	4,164	09/01/2040	1FE.....
31419C	BX	0	Fannie Mae AE1853 4.000% 08/01/40.....	.....	03/01/2015	Paydown.....	.....	303,739	303,739	299,088	299,244	.....	4,495	.....	4,495	.....	303,739	.....	.....	0	2,153	08/01/2040	1FE.....
31419C	Z4	8	Fannie Mae AE2562 4.000% 09/01/40.....	.....	03/01/2015	Paydown.....	.....	293,729	293,729	289,231	289,352	.....	4,376	.....	4,376	.....	293,729	.....	.....	0	2,349	09/01/2040	1FE.....
31419D	LQ	2	Fannie Mae AE3034 3.500% 09/01/40.....	.....	03/01/2015	Paydown.....	.....	22,519	22,519	21,224	21,259	.....	1,260	.....	1,260	.....	22,519	.....	.....	0	131	09/01/2040	1FE.....
31419E	XR	5	Fannie Mae AE4287 3.500% 09/01/40.....	.....	03/01/2015	Paydown.....	.....	540,828	540,828	523,166	523,757	.....	17,070	.....	17,070	.....	540,828	.....	.....	0	3,082	09/01/2040	1FE.....
31419G	YQ	1	Fannie Mae AE6118 3.500% 10/01/40.....	.....	03/01/2015	Paydown.....	.....	433,375	433,375	439,740	439,495	.....	(6,120)	.....	(6,120)	.....	433,375	.....	.....	0	2,650	10/01/2040	1FE.....
31419K	KE	4	Fannie Mae AE8392 3.500% 11/01/40.....	.....	03/01/2015	Paydown.....	.....	1,448,021	1,448,021	1,440,528	1,440,685	.....	7,336	.....	7,336	.....	1,448,021	.....	.....	0	9,262	11/01/2040	1FE.....
31419L	XJ	7	Fannie Mae AE9680 4.000% 12/01/40.....	.....	03/01/2015	Paydown.....	.....	831,806	831,806	809,971	810,711	.....	21,095	.....	21,095	.....	831,806	.....	.....	0	3,440	12/01/2040	1FE.....
911760	TN	6	US Dept Veterans Affairs REMIC Ser 200.....	.....	03/01/2015	Paydown.....	.....	.....	.....	75,869	71,262	.....	(71,262)	.....	(71,262)	.....	.....	.....	.....	0	2,701	05/15/2033	1FE.....
3199999 Total Bonds - U.S. Special Revenue and Special Assessment.....								78,358,046	77,275,783	78,577,221	63,507,046	0	(655,514)	0	(655,514)	0	77,962,690	0	395,356	395,356	563,545	XXX	XXX
Bonds - Industrial and Miscellaneous																							
00111@	AA	2	AES Hawaii Inc 6.870% 06/30/22.....	.....	03/31/2015	Redemption 100.0000.....	.....	71,000	71,000	71,000	71,000	.....	.....	.....	0	.....	71,000	.....	.....	0	1,219	06/30/2022	5.....
00113*	AA	2	AEP Generating Company No. R-8 6.330%.....	.....	03/31/2015	Redemption 100.0000.....	.....	148,760	148,760	148,760	148,760	.....	.....	.....	0	.....	148,760	.....	.....	0	4,708	09/30/2037	2.....
001192	AE	3	AGL Capital Corp 4.950% 01/15/15.....	.....	01/15/2015	Maturity.....	.....	5,000,000	5,000,000	4,993,500	4,999,970	.....	30	.....	30	.....	5,000,000	.....	.....	0	123,750	01/15/2015	2FE.....
018804	AP	9	ALLIANT TECHSYSTEMS INC 6.875% 09/15/2.....	.....	03/11/2015	Call 100.0000.....	.....	1,500,000	1,500,000	1,573,125	1,540,372	.....	(1,853)	.....	(1,853)	.....	1,538,518	.....	(38,518)	(38,518)	148,577	09/15/2020	4FE.....
04004#	AA	2	Center Operating Company AKA Dallas Aren.....	.....	03/31/2015	Redemption 100.0000.....	.....	24,682	24,682	24,682	24,682	.....	.....	.....	0	.....	24,682	.....	.....	0	506	09/30/2023	2FE.....
12189T	AW	4	Burlington North Santa Fe 4.875% 01/15.....	.....	01/15/2015	Maturity.....	.....	4,000,000	4,000,000	3,987,240	3,999,942	.....	58	.....	58	.....	4,000,000	.....	.....	0	97,500	01/15/2015	1FE.....
12532*	AA	0	Burlington Northern Santa Fe Railway Ser.....	.....	01/15/2015	Redemption 100.0000.....	.....	19,333	19,333	19,333	19,333	.....	.....	.....	0	.....	19,333	.....	.....	0	547	01/15/2023	1.....
12532@	AA	8	Burlington Northern Santa Fe Railway Ser.....	.....	01/15/2015	Redemption 100.0000.....	.....	19,333	19,333	19,333	19,333	.....	.....	.....	0	.....	19,333	.....	.....	0	547	01/15/2023	1.....
12533#	AA	5	Burlington Northern Santa Fe Railway Ser.....	.....	01/15/2015	Redemption 100.0000.....	.....	28,999	28,999	28,999	28,999	.....	.....	.....	0	.....	28,999	.....	.....	0	821	01/15/2023	1.....
12533*	AA	9	Burlington Northern Santa Fe Railway Ser.....	.....	01/15/2015	Redemption 100.0000.....	.....	21,266	21,266	21,266	21,266	.....	.....	.....	0	.....	21,266	.....	.....	0	602	01/15/2023	1.....
12533@	AA	7	Burlington Northern Santa Fe Railway Ser.....	.....	01/15/2015	Redemption 100.0000.....	.....	15,466	15,466	15,466	15,466	.....	.....	.....	0	.....	15,466	.....	.....	0	438	01/15/2023	1.....

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			For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013 COUNTRY HOME LOANS CL /A1 2.399%			....	03/01/2015	Paydown.....	.....	43,302	43,302	43,329	.....	.....	(27)	.....	(27)	.....	43,302	.....	.....	0	108	07/25/2043	1FM.....
12669E QK 5	11/19			....	03/01/2015	Paydown.....	.....	78,555	78,555	77,333	77,380	.....	1,175	.....	1,175	.....	78,555	.....	.....	0	312	11/19/2033	1FM.....
12681# AC 1	Cabelas Inc Ser 2008-A 7.200% 01/16/18 CALIFORNIA RESOURCES GRP 6.000%			....	01/16/2015	Redemption 100.0000.....	.....	714,286	714,286	714,286	714,286	.....	.....	.....	0	.....	714,286	.....	.....	0	25,714	01/16/2018	2.....
13057Q AE 7	11/15/			....	02/05/2015	Banc of America Securities.....	.....	5,606,250	6,500,000	5,302,500	.....	.....	2,704	.....	2,704	.....	5,305,204	.....	301,046	301,046	139,750	11/15/2024	3FE.....
17310R AB 5	CITIGROUP MORTGAGE LOAN TRUST SERIES 200			....	03/25/2015	Paydown.....	.....	88,616	88,616	85,736	85,829	.....	2,787	.....	2,787	.....	88,616	.....	.....	0	51	11/25/2036	1FM.....
17315G AJ 7	CITIGROUP COMMERCIAL MORTGAGE SERIES 200			....	03/01/2015	Paydown.....	.....	135,738	135,738	139,132	138,865	.....	(3,127)	.....	(3,127)	.....	135,738	.....	.....	0	448	01/25/2037	1FM.....
22541Q 2D 3	CS First Boston Mtg Sec Corp REMIC Ser.....			....	03/01/2015	Paydown.....	.....	217,816	217,816	218,701	218,647	.....	(830)	.....	(830)	.....	217,816	.....	.....	0	754	01/25/2034	1FM.....
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 2.460% 11/2.....			....	03/01/2015	Paydown.....	.....	267,336	267,336	268,172	268,142	.....	(806)	.....	(806)	.....	267,336	.....	.....	0	920	11/25/2034	1FM.....
23245C AC 4	Countrywide Asset-Backed Cert Series 200.....			....	03/25/2015	Paydown.....	.....	1,337,815	1,337,815	1,287,299	1,288,719	.....	49,097	.....	49,097	.....	1,337,815	.....	.....	0	604	07/25/2037	1FM.....
23331A AW 9	D. R. Horton Inc 5.250% 02/15/15 DEUTISCHE MORTGAGE SEC INC 2004-4-			....	02/15/2015	Maturity.....	.....	3,000,000	3,000,000	2,400,000	2,983,942	.....	16,058	.....	16,058	.....	3,000,000	.....	.....	0	78,750	02/15/2015	3FE.....
251563 FB 3	5AR1			....	03/01/2015	Paydown.....	.....	384,042	384,042	361,239	363,746	.....	20,296	.....	20,296	.....	384,042	.....	.....	0	1,305	06/25/2034	1FM.....
25201* AB 0	DEWEY & LEBOUF Series B Note RB-3 5.39.....			....	02/26/2015	Redemption 9.9774.....	.....	103,589	1,038,231	103,589	103,589	.....	.....	.....	0	.....	103,589	.....	.....	0	.....	04/16/2015	6.....
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30.....			....	03/31/2015	Redemption 100.0000.....	.....	367,448	367,448	367,448	367,448	.....	.....	.....	0	.....	367,448	.....	.....	0	20,798	03/31/2030	3FE.....
268ESC 8T 0	Dynergy Inc 8.375% 05/01/16.....			....	03/17/2015	Redemption 0.0064.....	.....	128	2,000,000	.....	.....	.....	.....	.....	0	.....	.....	.....	128	128	.....	05/01/2016	6.....
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17.....			....	01/15/2015	Redemption 100.0000.....	.....	152,223	152,223	152,223	152,223	.....	.....	.....	0	.....	152,223	.....	.....	0	3,486	01/15/2039	2FE.....
30256Y AA 1	FPL Energy Marcus Hook 144A 7.590% 07/.....			....	01/10/2015	Redemption 100.0000.....	.....	146,602	146,602	146,602	146,602	.....	.....	.....	0	.....	146,602	.....	.....	0	5,564	07/10/2018	1FE.....
30257F AA 1	FPL Energy National Wind 144A 6.125% 0.....			....	03/25/2015	Redemption 100.0000.....	.....	9,983	9,983	9,890	9,943	.....	5	.....	5	.....	9,948	.....	35	35	306	03/25/2019	4FE.....
30257G AA 9	FPL Energy National Wind 144A 5.608% 0.....			....	03/10/2015	Redemption 100.0000.....	.....	81,158	81,158	81,771	81,513	.....	(9)	.....	(9)	.....	81,504	.....	(346)	(346)	2,276	03/10/2024	3FE.....
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004.....			....	03/01/2015	Paydown.....	.....	189,047	189,047	182,312	182,450	.....	6,596	.....	6,596	.....	189,047	.....	.....	0	698	06/25/2034	1FM.....
361452 AA 3	GATX Rail Corp 8.100% 01/13/20.....			....	01/13/2015	Redemption 100.0000.....	.....	397,288	397,288	397,288	397,288	.....	.....	.....	0	.....	397,288	.....	.....	0	16,090	01/13/2020	2FE.....
36225* AA 1	GSA IRS LEASE Note A-21 5.930% 09/11/3.....			....	03/11/2015	Redemption 100.0000.....	.....	89,754	89,754	89,754	89,754	.....	.....	.....	0	.....	89,754	.....	.....	0	889	09/11/2030	1.....
36804P AF 3	GATX Financial 144A 5.697% 01/02/25.....			....	01/02/2015	Redemption 100.0000.....	.....	39,738	39,738	39,738	39,738	.....	.....	.....	0	.....	39,738	.....	.....	0	1,132	01/02/2025	2FE.....
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2.....			....	01/15/2015	Redemption 100.0000.....	.....	287,595	287,595	287,595	287,595	.....	.....	.....	0	.....	287,595	.....	.....	0	6,802	07/25/2041	2FE.....
402524 AA 0	Gulf South Pipeline 144A 5.050% 02/01/.....			....	02/01/2015	Maturity.....	.....	3,000,000	3,000,000	2,991,060	2,999,906	.....	94	.....	94	.....	3,000,000	.....	.....	0	75,750	02/01/2015	2FE.....
41011W BJ 8	JOHN HANCOCK GLOB FDG II 5.250% 02/25/.....			....	02/25/2015	Maturity.....	.....	3,000,000	3,000,000	3,025,950	3,000,787	.....	(787)	.....	(787)	.....	3,000,000	.....	.....	0	78,750	02/25/2015	1FE.....
41161P CZ 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 200			....	03/01/2015	Paydown.....	.....	495,389	495,389	497,866	497,277	.....	(1,888)	.....	(1,888)	.....	495,389	.....	.....	0	1,009	04/19/2034	1FM.....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.....			....	03/31/2015	Redemption 100.0000.....	.....	77,265	77,265	77,265	77,265	.....	.....	.....	0	.....	77,265	.....	.....	0	806	11/30/2030	1.....
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA			....	03/25/2015	Paydown.....	.....	575,281	575,281	529,087	530,189	.....	45,091	.....	45,091	.....	575,281	.....	.....	0	870	12/25/2034	1FM.....
43739E BJ 5	HOMEBANC MORTGAGE TRUST SERIES 20053 CLA			....	03/25/2015	Paydown.....	.....	586,503	586,503	524,155	510,400	.....	60,565	.....	60,565	.....	586,503	.....	.....	0	419	07/25/2035	1FM.....
43739E BJ 5	HOMEBANC MORTGAGE TRUST SERIES 20053 CLA			....	02/25/2015	Paydown.....	.....	9,440	9,440	8,685	.....	755	.....	.....	755	.....	9,440	.....	.....	0	3	07/25/2035	?.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.....			....	02/28/2015	Redemption 100.0000.....	.....	17,000	17,000	17,000	17,000	.....	.....	.....	0	.....	17,000	.....	.....	0	188	05/31/2033	2Z.....
46631B AM 7	JP Morgan Chase Com Mtg Sec Co REMIC Ser.....			....	01/01/2015	Paydown.....	.....	.....	1,579,325	308,584	308,584	.....	.....	.....	0	.....	308,584	.....	(308,584)	(308,584)	6,521	06/15/2049	5FM.....

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
	Description			For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46631B	AN	5	JP Morgan Chase Com Mtg Sec Co REMIC Ser.	.....	01/01/2015	Paydown.....	.....	.....	6,250,000	958,500	442,750	515,750	.....	.....	.....515,750	.....	.....958,500	.....	.....(958,500)	(958,500)	30,184	06/15/2049	1FM.....
46640M	AA	8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	.....	03/01/2015	Paydown.....	.....	.....122,882	122,882	122,594	.....	.....	.....288	.....	.....288	.....	.....122,882	.....	.....	.....0	614	07/25/2043	1FM.....
46640M	AA	8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	.....	02/01/2015	Paydown.....	.....	.....59,013	59,013	58,875	.....	.....	.....138	.....	.....138	.....	.....59,013	.....	.....	.....0	148	07/25/2043	1Z.....
49228R	AC	7	Kern River Funding Corp 144A 6.676% 07.....	.....	03/31/2015	Redemption 100.0000.....	.....	.....91,168	91,168	92,146	91,341	.....	.....(10)	.....	.....(10)	.....	.....91,331	.....	.....(163)	(163)	1,014	07/31/2016	1FE.....
49238#	AA	5	Kerr-McGee BoomVang Platform Ser 2002-1.....	.....	01/30/2015	Redemption 100.0000.....	.....	.....34,546	34,546	34,546	34,546	.....	.....	.....	.....0	.....	.....34,546	.....	.....	.....0	1,273	01/30/2019	2.....
49238#	AB	3	Kerr-McGee BoomVang Platform Ser 2002-2.....	.....	01/30/2015	Redemption 100.0000.....	.....	......751	751	751	751	.....	.....	.....	.....0	.....	......751	.....	.....	.....0	28	01/30/2019	2.....
52107Q	AE	5	LAZARD GROUP 6.850% 06/15/17.....	.....	03/16/2015	Call 100.0000.....	.....	.....4,946,000	4,946,000	5,042,065	4,985,936	.....	.....(3,121)	.....	.....(3,121)	.....	.....4,982,815	.....	.....(36,815)	(36,815)	575,777	06/15/2017	2FE.....
52467@	AJ	4	Stop & Shop 7.539% 11/15/26 MASIR ALTERNATIVE LOANS TRUST SERIES	.....	03/15/2015	Redemption 100.0000.....	.....	......37,885	37,885	38,276	38,136	.....	.....(2)	.....	.....(2)	.....	.....38,134	.....	.....(249)	(249)	510	11/15/2026	2FE.....
576434	CU	6	200 MORTGAGE TRUST SERIES 20051 CLASS	.....	03/01/2015	Paydown.....	.....	.....290,318	290,318	304,108	303,597	.....	.....(13,279)	.....	.....(13,279)	.....	.....290,318	.....	.....	.....0	3,302	03/25/2033	1FM.....
61913P	AR	3	2A	.....	03/01/2015	Paydown.....	.....	.....646,770	646,770	629,195	630,037	.....	.....16,733	.....	.....16,733	.....	.....646,770	.....	.....	.....0	1,237	02/25/2035	1FM.....
635405	AQ	6	National City Corp 4.900% 01/15/15.....	.....	01/15/2015	Maturity.....	.....	.....5,000,000	5,000,000	4,986,300	4,999,935	.....	......65	.....	......65	.....	.....5,000,000	.....	.....	.....0	122,500	01/15/2015	1FE.....
63615#	AB	7	National Football League 6.560% 10/15/.....	.....	03/31/2015	Redemption 100.0000.....	.....	.....1,859,958	1,859,958	1,859,958	1,859,958	.....	.....	.....	.....0	.....	.....1,859,958	.....	.....	.....0	196,209	10/15/2017	1FE.....
64079*	AB	8	Neptune Regional Transmission 6.210% 0.....	.....	03/31/2015	Redemption 100.0000.....	.....	......51,163	51,163	51,163	51,163	.....	.....	.....	.....0	.....	......51,163	.....	.....	.....0	794	06/30/2027	2FE.....
704549	AE	4	Peabody Energy Corporation 7.375% 11/0.....	.....	03/16/2015	Redemption 107.2710.....	.....	.....4,290,840	4,000,000	4,155,000	4,048,561	.....	.....(5,139)	.....	.....(5,139)	.....	.....4,043,422	.....	.....247,418	247,418	230,625	11/01/2016	3FE.....
717081	DA	8	Pfizer Inc 5.350% 03/15/15.....	.....	02/11/2015	Wells Fargo Funds.....	.....	.....5,019,050	5,000,000	4,993,750	4,999,754	.....	.....158	.....	.....158	.....	.....4,999,912	.....	.....19,138	19,138	112,944	03/15/2015	1FE.....
7425A0	AW	0	Principal Life Global 144A 5.050% 03/1.....	.....	03/15/2015	Various.....	.....	.....8,000,000	8,000,000	7,551,565	7,980,702	.....	.....19,298	.....	.....19,298	.....	.....8,000,000	.....	.....	.....0	202,000	03/15/2015	1FE.....
771196	AS	1	ROCHE HLDGS INC 6.000% 03/01/19 SEQUOIA MORTGAGE TRUST SERIES 20053	.....	03/26/2015	Call 100.0000.....	.....	.....1,933,000	1,933,000	1,902,613	1,918,108	.....	.....728	.....	.....728	.....	.....1,918,836	.....	.....14,164	14,164	138,376	03/01/2019	1FE.....
81744F	HK	6	CLAS SEQUOIA MORTGAGE TRUST SERIES 20134	.....	03/20/2015	Paydown.....	.....	.....143,142	143,142	129,857	129,977	.....	.....13,166	.....	.....13,166	.....	.....143,142	.....	.....	.....0	63	05/20/2035	1FM.....
81744Y	AB	2	CLAS SEQUOIA MORTGAGE TRUST SERIES 20135	.....	03/01/2015	Paydown.....	.....	.....152,243	152,243	136,548	137,366	.....	.....14,877	.....	.....14,877	.....	.....152,243	.....	.....	.....0	588	04/25/2043	1FM.....
81745A	AB	3	CLAS SEQUOIA MORTGAGE TRUST SERIES 20123	.....	03/01/2015	Paydown.....	.....	.....353,465	353,465	332,053	333,513	.....	.....19,952	.....	.....19,952	.....	.....353,465	.....	.....	.....0	1,694	05/25/2043	1FM.....
81745F	AB	2	CLAS	.....	03/01/2015	Paydown.....	.....	......638,001	638,001	604,905	606,986	.....	.....31,015	.....	.....31,015	.....	.....638,001	.....	.....	.....0	2,926	07/25/2042	1FM.....
832696	C@	5	J M Smucker Company R-42 6.630% 11/01/.....	.....	03/20/2015	Redemption 100.0000.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	149,175	11/01/2018	2.....
842400	EY	5	Southern Calif Edison Co 5.000% 01/15/.....	.....	02/07/2015	Call 100.0000.....	.....	.....6,000,000	6,000,000	6,018,370	6,002,182	.....	.....(209)	.....	.....(209)	.....	.....6,001,973	.....	.....(1,973)	(1,973)	430,451	01/15/2016	1FE.....
84474Y	AA	4	SW AIRLINES 07-1 TRUST 6.150% 08/01/22.....	.....	02/01/2015	Redemption 100.0000.....	.....	.....123,305	123,305	108,948	113,981	.....	.....148	.....	.....148	.....	.....114,129	.....	......9,176	9,176	3,792	08/01/2022	1FE.....
848609	AA	1	SPIRITS NEWCO No. R-43 5.300% 06/30/36.....	.....	03/31/2015	Redemption 100.0000.....	.....	......24,062	24,062	24,062	24,062	.....	.....	.....	.....0	.....	......24,062	.....	.....	.....0	319	03/31/2033	2FE.....
87305N	AV	0	TTX Ser 2004-A1 5.453% 01/02/22.....	.....	01/02/2015	Redemption 100.0000.....	.....	......215,663	215,663	215,663	215,663	.....	.....	.....	.....0	.....	......215,663	.....	.....	.....0	5,865	01/02/2022	1.....
88031V	AA	7	Tenaska Gateway Partners 144A 6.052% 1.....	.....	03/30/2015	Redemption 100.0000.....	.....	......90,528	90,528	90,528	90,528	.....	.....	.....	.....0	.....	......90,528	.....	.....	.....0	1,370	12/30/2023	2FE.....
90783W	AA	1	UNP RR CO 2006 PASS TRST 5.866% 07/02/.....	.....	01/02/2015	Redemption 100.0000.....	.....	......138,519	138,519	136,635	137,218	.....	......1	.....	......1	.....	.....137,218	.....	......1,300	1,300	4,063	07/02/2030	1FE.....
92343E	AG	7	Verisign Inc 5.250% 04/01/25.....	.....	03/25/2015	Oppenheimer & Co.....	.....	.....1,005,000	1,000,000	1,000,000	.....	.....	.....	.....	.....0	.....	.....1,000,000	.....	......5,000	5,000	438	04/01/2025	3.....
92783#	AA	4	VA INTL GATEWAY No. 62 3.930% 06/30/30.....	.....	03/31/2015	Redemption 100.0000.....	.....	......17,984	17,984	17,984	17,984	.....	.....	.....	.....0	.....	......17,984	.....	.....	.....0	177	06/30/2030	2Z.....
92922F	4M	7	WAMU Mortgage Pass-Through Cer 0.461% WF-MBS 2005-AR12 2A5 SERIES 2005-AR12	.....	03/25/2015	Paydown.....	.....	......401,393	401,393	381,198	381,198	.....	.....20,195	.....	.....20,195	.....	......401,393	.....	.....	.....0	305	10/25/2045	1FM.....
94983E	AH	6	2A5	.....	03/01/2015	Paydown.....	.....	......131,801	131,801	132,831	132,808	.....	.....(1,007)	.....	.....(1,007)	.....	.....131,801	.....	.....	.....0	579	06/25/2035	1FM.....
96928*	FP	7	KRAFT FOODS GRP 4.470% 01/15/35.....	.....	03/15/2015	Redemption 100.0000.....	.....	......68,877	68,877	68,877	68,877	.....	.....	.....	.....0	.....	......68,877	.....	.....	.....0	642	01/15/2035	2.....
65334H	AD	4	Nexen Inc 5.200% 03/10/15.....	A.....	03/10/2015	Maturity.....	.....	......4,000,000	4,000,000	3,965,880	3,999,187	.....	......813	.....	......813	.....	.....4,000,000	.....	.....	.....0	104,000	03/10/2015	1FE.....
77531Q	AM	0	Rogers Wireless Inc 7.500% 03/15/15.....	A.....	03/15/2015	Maturity.....	.....	......10,466,000	10,466,000	11,504,018	10,498,719	.....	.....(32,719)	.....	.....(32,719)	.....	.....10,466,000	.....	.....	.....0	392,475	03/15/2015	2FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
878742 AV 7	Teck Cominco Limited	4.750%	01/15/22.....	A...	03/30/2015	Citigroup Global.....		2,015,500	2,000,000	1,988,200	1,991,493		258		258		1,991,751		23,749	23,749	67,819	01/15/2022	2FE.....
***** ** *	SCHAHIN II FINAN CO SPV	5.875%	09/25/2.....	F...	03/25/2015	Redemption	100.0000.....	231,227	231,227	220,662	221,348		395		395		221,743		9,484	9,484	6,830	09/25/2022	3FE.....
02364W AH 8	America Movil SA de CV	5.750%	01/15/15.....	F...	01/15/2015	Maturity.....		3,000,000	3,000,000	2,980,380	2,999,908		92		92		3,000,000			0	86,250	01/15/2015	1FE.....
67576G AA 5	ODBRCHI OFFSHKE URLL FIN	6.750%	10/01/.....	F...	03/01/2015	Redemption	100.0000.....	186,000	186,000	186,428	186,380		(4)		(4)		186,377		(377)	(377)	3,174	10/01/2022	3FE.....
81013T AB 7	Scottish Power PLC	5.375%	03/15/15.....	F...	03/15/2015	Maturity.....		7,000,000	7,000,000	6,999,510	6,999,985		15		15		7,000,000			0	188,125	03/15/2015	2FE.....
879403 AS 2	Telefonos de Mexico SA	5.500%	01/27/15.....	F...	01/27/2015	Maturity.....		8,000,000	8,000,000	7,865,970	7,998,574		1,426		1,426		8,000,000			0	220,000	01/27/2015	1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....							114,134,080	125,461,279	114,529,205	107,501,442	515,750	280,255	0	796,005	0	114,848,966	0	(714,887)	(714,887)	4,138,943	XXX	XXX
8399997	Total Bonds - Part 4.....							193,882,698	204,127,634	195,543,484	173,395,085	515,750	(1,371,284)	0	(855,534)	0	194,202,228	0	(319,531)	(319,531)	4,735,438	XXX	XXX
8399999	Total Bonds.....							193,882,698	204,127,634	195,543,484	173,395,085	515,750	(1,371,284)	0	(855,534)	0	194,202,228	0	(319,531)	(319,531)	4,735,438	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....							193,882,698	XXX	195,543,484	173,395,085	515,750	(1,371,284)	0	(855,534)	0	194,202,228	0	(319,531)	(319,531)	4,735,438	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																						
Russell 2000 OTC Call Option 9RG000KM RG0	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.09/12/2014	.09/14/2015	5,678	.....	...1,161.0000	485,015	.....	.....	.....712,102	.....	.....712,102	78,198	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LI RG0	Multiple.....	N/A.....	Equity/I ndex	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/05/2014	.12/07/2015	4,305	.....	...1,182.0000	376,171	.....	.....	.....522,458	.....	.....522,458	52,002	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LM RG0	Multiple.....	N/A.....	Equity/I ndex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	3,838	.....	...1,196.0000	361,233	.....	.....	.....445,113	.....	.....445,113	47,852	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000IW RTY	Multiple.....	N/A.....	Equity/I ndex	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	.04/07/2014	.04/07/2015	5,388	.....	...1,136.0000	458,950	.....	.....	.....626,291	.....	.....626,291	98,405	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000IY RTY	Multiple.....	N/A.....	Equity/I ndex	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.04/14/2014	.04/14/2015	6,922	.....	...1,115.0000	595,984	.....	.....	.....936,919	.....	.....936,919	137,336	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JA RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.04/21/2014	.04/21/2015	4,114	.....	...1,142.0000	347,962	.....	.....	.....458,639	.....	.....458,639	58,917	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JC RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.04/28/2014	.04/28/2015	6,437	.....	...1,117.0000	538,777	.....	.....	.....881,454	.....	.....881,454	123,914	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JE RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.05/07/2014	.05/07/2015	6,720	.....	...1,109.0000	544,589	.....	.....	.....984,503	.....	.....984,503	142,292	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JG RTY	Multiple.....	N/A.....	Equity/I ndex	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.05/14/2014	.05/14/2015	7,315	.....	...1,103.0000	565,669	.....	.....	.....1,100,230	.....	.....1,100,230	140,113	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JI RTY	Multiple.....	N/A.....	Equity/I ndex	JP Morgan Chase & Co 8I5DZWZKVZSI1NUHU748.....	.05/21/2014	.05/21/2015	4,304	.....	...1,104.0000	365,840	.....	.....	.....653,806	.....	.....653,806	81,239	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JK RTY	Multiple.....	N/A.....	Equity/I ndex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.05/28/2014	.05/28/2015	6,396	.....	...1,137.0000	479,700	.....	.....	.....793,209	.....	.....793,209	98,526	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JM RTY	Multiple.....	N/A.....	Equity/I ndex	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.06/06/2014	.06/05/2015	5,398	.....	...1,165.0000	426,442	.....	.....	.....534,941	.....	.....534,941	44,396	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JO RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.06/13/2014	.06/12/2015	6,442	.....	...1,163.0000	527,278	.....	.....	.....676,164	.....	.....676,164	71,064	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JQ RTY	Multiple.....	N/A.....	Equity/I ndex	Credit Suisse FB Int E58DKGMJYYJLNL8C3868.....	.06/20/2014	.06/19/2015	4,477	.....	...1,188.0000	335,775	.....	.....	.....383,899	.....	.....383,899	30,015	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JS RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.06/27/2014	.06/26/2015	7,087	.....	...1,190.0000	580,496	.....	.....	.....616,177	.....	.....616,177	49,107	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JU RTY	Multiple.....	N/A.....	Equity/I ndex	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	.07/07/2014	.07/07/2015	4,643	.....	...1,187.0000	269,990	.....	.....	.....422,953	.....	.....422,953	34,718	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JW RTY	Multiple.....	N/A.....	Equity/I ndex	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	.07/14/2014	.07/14/2015	7,601	.....	...1,166.0000	646,769	.....	.....	.....823,318	.....	.....823,318	74,353	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JY RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.07/21/2014	.07/21/2015	5,180	.....	...1,147.0000	422,895	.....	.....	.....652,795	.....	.....652,795	74,742	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KA RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.07/28/2014	.07/28/2015	6,740	.....	...1,140.0000	569,530	.....	.....	.....900,851	.....	.....900,851	104,362	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KC RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.08/07/2014	.08/07/2015	8,029	.....	...1,120.0000	692,903	.....	.....	.....1,215,147	.....	.....1,215,147	139,408	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KE RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.08/14/2014	.08/14/2015	7,609	.....	...1,143.0000	648,972	.....	.....	.....1,011,574	.....	.....1,011,574	107,823	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KG RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.08/21/2014	.08/21/2015	3,957	.....	...1,160.0000	336,464	.....	.....	.....480,400	.....	.....480,400	52,477	.....	.....	.....	.....	.....	0001.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RG000K1 RTY	Multiple.....	N/A.....	Equity/I ndex	JP Morgan Chase & Co 815DZWZKV SZ11NUHU748.....	.08/28/2014	.08/28/2015	8,225	.....	...1,166.0000	699,125	.....	.....	.....959,595	.....	...959,595	83,140	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KK RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.09/05/2014	.09/04/2015	3,931	.....	...1,170.0000	335,314	.....	.....	.....456,507	.....	...456,507	48,476	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KO RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.09/19/2014	.09/21/2015	3,758	.....	...1,147.0000	319,543	.....	.....	.....514,772	.....	...514,772	58,759	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KQ RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.09/26/2014	.09/28/2015	6,468	.....	...1,119.0000	561,099	.....	.....	.....1,032,831	.....	...1,032,831	116,367	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KS RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.10/07/2014	.10/07/2015	6,708	.....	...1,076.0000	570,381	.....	.....	.....1,322,275	.....	...1,322,275	162,781	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KU RTY	Multiple.....	N/A.....	Equity/I ndex	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/14/2014	.10/14/2015	7,046	.....	...1,062.0000	608,845	.....	.....	.....1,461,300	.....	...1,461,300	164,944	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KW RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.10/21/2014	.10/21/2015	4,214	.....	...1,113.0000	381,241	.....	.....	.....710,894	.....	...710,894	85,563	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KY RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.10/28/2014	.10/28/2015	6,438	.....	...1,149.0000	577,939	.....	.....	.....908,678	.....	...908,678	103,863	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LA RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.11/07/2014	.11/06/2015	5,497	.....	...1,173.0000	482,527	.....	.....	.....687,101	.....	...687,101	75,146	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LC RTY	Multiple.....	N/A.....	Equity/I ndex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.11/14/2014	.11/13/2015	6,824	.....	...1,174.0000	593,552	.....	.....	.....857,047	.....	...857,047	93,845	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LE RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.11/21/2014	.11/20/2015	3,036	.....	...1,172.0000	271,601	.....	.....	.....387,755	.....	...387,755	42,965	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LG RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.11/28/2014	.11/27/2015	4,159	.....	...1,173.0000	368,903	.....	.....	.....533,550	.....	...533,550	59,252	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LK RTY	Multiple.....	N/A.....	Equity/I ndex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/12/2014	.12/14/2015	7,029	.....	...1,152.0000	562,320	.....	.....	.....1,024,390	.....	...1,024,390	118,139	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LO RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	3,127	.....	...1,215.0000	298,691	.....	.....	.....325,747	.....	...325,747	29,553	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LQ RTY	Multiple.....	N/A.....	Equity/I ndex	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/07/2015	.01/07/2016	3,546	.....	...1,176.0000	.....	.....301,410	.....	.....463,637	.....	...463,637	162,227	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LS RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.01/14/2015	.01/14/2016	4,647	.....	...1,177.0000	.....	.....456,707	.....	.....617,669	.....	...617,669	160,962	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LU RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.01/21/2015	.01/21/2016	1,852	.....	...1,166.0000	.....	.....173,495	.....	.....259,643	.....	...259,643	86,147	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LW RTY	Multiple.....	N/A.....	Equity/I ndex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.01/28/2015	.01/28/2016	3,293	.....	...1,175.0000	.....	.....263,440	.....	.....446,894	.....	...446,894	183,454	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LY RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.02/06/2015	.02/05/2016	3,111	.....	...1,205.0000	.....	.....296,727	.....	.....361,910	.....	...361,910	65,183	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000MA RTY	Multiple.....	N/A.....	Equity/I ndex	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/13/2015	.02/12/2016	5,960	.....	...1,223.0000	.....	.....476,800	.....	.....628,260	.....	...628,260	151,460	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000MC RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.02/20/2015	.02/19/2016	2,289	.....	...1,232.0000	.....	.....217,501	.....	.....234,089	.....	...234,089	16,588	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000ME RTY	Multiple.....	N/A.....	Equity/I ndex	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.02/27/2015	.02/26/2016	3,219	.....	...1,233.0000	.....	.....281,502	.....	.....329,913	.....	...329,913	48,412	.....	.....	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option PG8 9PG837IA	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.07/21/2014	.07/21/2015	23,794	.....	....1,974.0000	1,193,745	.....	.....	.....1,419,742	.....	....1,419,742	(173,110)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837IH	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/12/2014	.09/14/2015	2,171	.....	....1,986.0000	121,728	.....	.....	.....139,927	.....	....139,927	(28,708)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/05/2014	.12/07/2015	6,129	.....	....2,075.0000	674,190	.....	.....	.....601,698	.....	....601,698	(107,805)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BI	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/05/2014	.12/07/2015	8,018	.....	....2,075.0000	881,980	.....	.....	.....787,145	.....	....787,145	(141,032)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837IS	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/05/2014	.12/07/2015	1,585	.....	....2,075.0000	95,718	.....	.....	.....57,374	.....	....57,374	(36,999)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835CC	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	36,573	.....	....2,071.0000	4,627,216	.....	.....	.....3,808,596	.....	....3,808,596	(578,362)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BW	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/19/2014	.12/21/2015	29,851	.....	....2,071.0000	3,761,226	.....	.....	.....3,070,524	.....	....3,070,524	(506,915)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BS	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	8,002	.....	....2,071.0000	1,007,452	.....	.....	.....828,181	.....	....828,181	(136,716)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835CE	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	36,312	.....	....2,071.0000	4,594,194	.....	.....	.....3,781,416	.....	....3,781,416	(574,234)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835CA	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/19/2014	.12/21/2015	32,555	.....	....2,071.0000	4,101,930	.....	.....	.....3,348,662	.....	....3,348,662	(552,833)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/19/2014	.12/21/2015	14,367	.....	....2,071.0000	1,810,242	.....	.....	.....1,477,814	.....	....1,477,814	(243,973)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BQ	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	14,213	.....	....2,071.0000	1,789,417	.....	.....	.....1,470,999	.....	....1,470,999	(242,832)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BU	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	26,137	.....	....2,071.0000	3,290,648	.....	.....	.....2,705,094	.....	....2,705,094	(446,555)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837IU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/19/2014	.12/21/2015	20,824	.....	....2,071.0000	1,474,756	.....	.....	.....869,453	.....	....869,453	(528,126)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JD	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/06/2015	.03/07/2016	1,637	.....	....2,071.0000	.....	....107,142	.....	.....104,900	.....	....104,900	(2,241)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835ES	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/06/2015	.03/07/2016	9,685	.....	....2,071.0000	.....	....968,500	.....	.....1,126,513	.....	....1,126,513	158,013	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835EQ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/06/2015	.03/07/2016	4,191	.....	....2,071.0000	.....	....419,100	.....	.....487,477	.....	....487,477	68,377	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835EW	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.03/13/2015	.03/14/2016	14,011	.....	....2,053.0000	.....	....1,708,922	.....	.....1,815,058	.....	....1,815,058	106,136	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JE	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/13/2015	.03/14/2016	1,291	.....	....2,053.0000	.....	....88,279	.....	.....95,900	.....	....95,900	7,622	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835EU	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.03/13/2015	.03/14/2016	6,745	.....	....2,053.0000	.....	....822,688	.....	.....873,782	.....	....873,782	51,095	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FC	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	11,314	.....	....2,108.0000	.....	....1,314,913	.....	.....1,144,985	.....	....1,144,985	(169,928)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835EY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	930	.....	....2,108.0000	.....	....108,085	.....	.....94,117	.....	....94,117	(13,968)	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option PG8 9PG837JF	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	...23,069	.....	...2,108.0000	.....	...1,434,661	.....	.....1,198,329	.....	...1,198,329	(236,332)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FK	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTFWFZYICNSX8D621K86.....	.03/20/2015	.03/21/2016	...40,905	.....	...2,108.0000	.....	...4,828,835	.....	.....4,180,279	.....	...4,180,279	(648,557)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	...20,664	.....	...2,108.0000	.....	...2,401,570	.....	.....2,091,212	.....	...2,091,212	(310,358)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FI	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTFWFZYICNSX8D621K86.....	.03/20/2015	.03/21/2016	...45,212	.....	...2,108.0000	.....	...5,337,277	.....	.....4,620,432	.....	...4,620,432	(716,845)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FM	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTFWFZYICNSX8D621K86.....	.03/20/2015	.03/21/2016	...49,719	.....	...2,108.0000	.....	...5,869,328	.....	.....5,081,024	.....	...5,081,024	(788,304)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FA	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	...15,123	.....	...2,108.0000	.....	...1,757,595	.....	.....1,530,458	.....	...1,530,458	(227,137)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FE	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	...30,844	.....	...2,108.0000	.....	...3,584,690	.....	.....3,121,435	.....	...3,121,435	(463,255)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FQ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/27/2015	.03/28/2016	...10,471	.....	...2,061.0000	.....	...1,256,520	.....	.....1,327,556	.....	...1,327,556	71,036	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FO	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/27/2015	.03/28/2016	...5,934	.....	...2,061.0000	.....	...712,080	.....	.....752,337	.....	...752,337	...40,257	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/27/2015	.03/28/2016	...2,358	.....	...2,061.0000	.....	...158,434	.....	.....176,583	.....	...176,583	...18,149	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000MG	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.03/06/2015	.03/07/2016	...4,000	.....	...1,218.0000	.....	...357,960	.....	.....452,110	.....	...452,110	...94,150	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000MI	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.03/13/2015	.03/14/2016	...5,162	.....	...1,232.0000	.....	...467,884	.....	.....544,299	.....	...544,299	...76,415	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000MK	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.03/20/2015	.03/21/2016	...3,940	.....	...1,266.0000	.....	...344,789	.....	.....342,200	.....	...342,200	(2,590)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000MM	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/27/2015	.03/28/2016	...4,329	.....	...1,240.0000	.....	...346,320	.....	.....418,734	.....	...418,734	...72,414	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834RU	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVZS11NUHU748.....	.04/07/2014	.04/07/2015	...8,661	.....	...1,845.0000	...866,100	.....	.....	.....1,910,379	.....	...1,910,379	(135,029)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834RW	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVZS11NUHU748.....	.04/07/2014	.04/07/2015	...14,032	.....	...1,845.0000	...1,403,200	.....	.....	.....3,095,075	.....	...3,095,075	(218,765)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834RY	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/14/2014	.04/14/2015	...6,309	.....	...1,831.0000	...621,437	.....	.....	.....1,491,710	.....	...1,491,710	(85,636)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SA	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/14/2014	.04/14/2015	...18,824	.....	...1,831.0000	...1,854,164	.....	.....	.....4,450,776	.....	...4,450,776	(255,508)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SQ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...28,442	.....	...1,872.0000	...2,778,215	.....	.....	.....5,583,119	.....	...5,583,119	(550,283)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SS	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...25,520	.....	...1,872.0000	...2,492,794	.....	.....	.....5,009,535	.....	...5,009,535	(493,749)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SE	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...15,054	.....	...1,872.0000	...1,470,475	.....	.....	.....2,955,076	.....	...2,955,076	(291,258)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SC	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/21/2014	.04/21/2015	...11,657	.....	...1,872.0000	...1,118,489	.....	.....	.....2,289,717	.....	...2,289,717	(222,116)	.....	.....	.....	.....	.....	0001.....

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834SG	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...31,781	.....	...1,872.0000	...3,104,368	.....	.....	...6,238,560	.....	...6,238,560	(614,884)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SK	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...25,477	.....	...1,872.0000	...2,488,593	.....	.....	...5,001,095	.....	...5,001,095	(492,917)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SI	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...30,269	.....	...1,872.0000	...2,956,676	.....	.....	...5,941,757	.....	...5,941,757	(585,631)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SO	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...33,763	.....	...1,872.0000	...3,297,970	.....	.....	...6,627,623	.....	...6,627,623	(653,231)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SM	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	...34,820	.....	...1,872.0000	...3,401,218	.....	.....	...6,835,111	.....	...6,835,111	(673,681)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SU	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.04/28/2014	.04/28/2015	...5,494	.....	...1,869.0000	...549,400	.....	.....	...1,098,615	.....	...1,098,615	(105,581)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SW	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.04/28/2014	.04/28/2015	...18,840	.....	...1,869.0000	...1,806,379	.....	.....	...3,775,837	.....	...3,775,837	(355,889)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TA	Multiple.....	N/A.....	Equity/Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	.05/07/2014	.05/07/2015	...12,331	.....	...1,878.0000	...1,181,186	.....	.....	...2,387,427	.....	...2,387,427	(234,582)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SY	Multiple.....	N/A.....	Equity/Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	.05/07/2014	.05/07/2015	...6,522	.....	...1,878.0000	...624,742	.....	.....	...1,262,736	.....	...1,262,736	(124,073)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TC	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.05/14/2014	.05/14/2015	...5,676	.....	...1,889.0000	...535,985	.....	.....	...1,042,043	.....	...1,042,043	(128,437)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TE	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.05/14/2014	.05/14/2015	...17,612	.....	...1,889.0000	...1,663,101	.....	.....	...3,233,344	.....	...3,233,344	(398,527)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TQ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	...20,418	.....	...1,888.0000	...1,939,710	.....	.....	...3,840,584	.....	...3,840,584	(415,676)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TU	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	...27,590	.....	...1,888.0000	...2,621,050	.....	.....	...5,189,622	.....	...5,189,622	(561,686)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TI	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	...9,719	.....	...1,888.0000	...923,305	.....	.....	...1,828,124	.....	...1,828,124	(197,862)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.05/21/2014	.05/21/2015	...11,981	.....	...1,888.0000	...1,099,377	.....	.....	...2,227,432	.....	...2,227,432	(265,905)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TO	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	...35,413	.....	...1,888.0000	...3,364,235	.....	.....	...6,661,112	.....	...6,661,112	(720,949)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TS	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	...38,877	.....	...1,888.0000	...3,693,315	.....	.....	...7,312,683	.....	...7,312,683	(791,470)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TM	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	...35,381	.....	...1,888.0000	...3,361,195	.....	.....	...6,655,093	.....	...6,655,093	(720,298)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TK	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	...31,181	.....	...1,888.0000	...2,962,195	.....	.....	...5,865,082	.....	...5,865,082	(634,793)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UM	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/28/2014	.05/28/2015	...15,572	.....	...1,910.0000	...1,479,340	.....	.....	...2,654,197	.....	...2,654,197	(341,291)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UK	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/28/2014	.05/28/2015	...5,734	.....	...1,910.0000	...544,730	.....	.....	...977,342	.....	...977,342	(125,672)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UO	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/06/2014	.06/05/2015	...8,233	.....	...1,949.0000	...779,994	.....	.....	...1,125,981	.....	...1,125,981	(213,114)	.....	.....	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834UQ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/06/2014	.06/05/2015	...11,398	.....	...1,949.0000	1,079,847	.....	.....	.....1,558,840	.....	...1,558,840	(295,041)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834US	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.06/13/2014	.06/12/2015	5,423	.....	...1,936.0000	525,814	.....	.....	.....827,324	.....	....827,324	(111,034)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UU	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.06/13/2014	.06/12/2015	...17,519	.....	...1,936.0000	1,698,642	.....	.....	.....2,678,679	.....	...2,678,679	(354,374)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	...23,282	.....	...1,901.0000	2,211,790	.....	.....	.....3,067,568	.....	...3,067,568	(540,079)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UC	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	...42,285	.....	...1,901.0000	3,962,355	.....	.....	.....5,571,348	.....	...5,571,348	(980,896)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UI	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	...17,322	.....	...1,901.0000	1,653,285	.....	.....	.....2,310,589	.....	...2,310,589	(375,938)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UG	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	...32,351	.....	...1,901.0000	3,027,840	.....	.....	.....4,315,314	.....	...4,315,314	(702,112)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TW	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.06/20/2014	.06/19/2015	8,966	.....	...1,963.0000	1,017,355	.....	.....	.....1,192,938	.....	...1,192,938	(199,610)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TY	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.06/20/2014	.06/19/2015	...10,851	.....	...1,963.0000	1,029,420	.....	.....	.....1,443,740	.....	...1,443,740	(241,576)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UE	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.05/22/2014	.06/19/2015	...30,058	.....	...1,963.0000	2,701,610	.....	.....	.....3,960,354	.....	...3,960,354	(697,263)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	1,982	.....	...1,963.0000	188,290	.....	.....	.....261,143	.....	....261,143	(45,977)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VC	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	6,113	.....	...1,963.0000	580,735	.....	.....	.....815,416	.....	....815,416	(132,670)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VE	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	...28,672	.....	...1,963.0000	2,723,840	.....	.....	.....3,824,570	.....	...3,824,570	(622,267)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UW	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	2,665	.....	...1,963.0000	253,175	.....	.....	.....351,133	.....	....351,133	(61,821)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UY	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	2,012	.....	...1,963.0000	191,140	.....	.....	.....265,095	.....	....265,095	(46,673)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VI	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.06/27/2014	.06/26/2015	...20,929	.....	...1,961.0000	1,988,255	.....	.....	.....2,866,002	.....	...2,866,002	(440,416)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VG	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.06/27/2014	.06/26/2015	7,711	.....	...1,961.0000	732,545	.....	.....	.....1,055,939	.....	...1,055,939	(162,265)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VK	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/07/2014	.07/07/2015	6,098	.....	...1,978.0000	588,518	.....	.....	.....764,925	.....	....764,925	(135,084)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VM	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/07/2014	.07/07/2015	...11,640	.....	...1,978.0000	1,121,048	.....	.....	.....1,460,105	.....	...1,460,105	(257,851)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.07/14/2014	.07/14/2015	7,344	.....	...1,977.0000	702,013	.....	.....	.....951,516	.....	....951,516	(146,655)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VQ	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.07/14/2014	.07/14/2015	...20,899	.....	...1,977.0000	1,997,735	.....	.....	.....2,707,753	.....	...2,707,753	(417,339)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/21/2014	.07/21/2015	8,082	.....	...1,974.0000	789,531	.....	.....	.....1,069,418	.....	...1,069,418	(187,728)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VW	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/21/2014	.07/21/2015	8,730	.....	...1,974.0000	852,834	.....	.....	.....1,155,161	.....	...1,155,161	(202,779)	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834WC	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.07/21/2014	.07/21/2015	...23,196	.....	...1,974.0000	...2,203,620	.....	.....	...3,105,375	.....	...3,105,375	(508,778)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WG	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.07/21/2014	.07/21/2015	...29,038	.....	...1,974.0000	...2,831,205	.....	.....	...3,896,216	.....	...3,896,216	(630,695)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VS	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.07/21/2014	.07/21/2015	...11,223	.....	...1,974.0000	...1,096,375	.....	.....	...1,485,037	.....	...1,485,037	(260,686)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.07/21/2014	.07/21/2015	...10,772	.....	...1,974.0000	...1,052,317	.....	.....	...1,425,361	.....	...1,425,361	(250,210)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WI	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.07/21/2014	.07/21/2015	...32,580	.....	...1,974.0000	...3,176,550	.....	.....	...4,371,469	.....	...4,371,469	(707,626)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.07/21/2014	.07/21/2015	...45,520	.....	...1,974.0000	...4,446,849	.....	.....	...6,023,247	.....	...6,023,247	...(1,057,332)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WE	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.07/21/2014	.07/21/2015	...24,138	.....	...1,974.0000	...2,293,110	.....	.....	...3,231,486	.....	...3,231,486	(529,440)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WK	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748....	.07/28/2014	.07/28/2015	...9,819	.....	...1,979.0000	...932,805	.....	.....	...1,294,092	.....	...1,294,092	(199,814)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WM	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748....	.07/28/2014	.07/28/2015	...7,474	.....	...1,979.0000	...710,030	.....	.....	...985,034	.....	...985,034	(152,094)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WO	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748....	.07/28/2014	.07/28/2015	...17,030	.....	...1,979.0000	...1,617,850	.....	.....	...2,244,464	.....	...2,244,464	(346,555)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WS	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/07/2014	.08/07/2015	...6,666	.....	...1,910.0000	...653,268	.....	.....	...1,263,668	.....	...1,263,668	(107,385)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WQ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.08/07/2014	.08/07/2015	...8,096	.....	...1,910.0000	...793,408	.....	.....	...1,533,769	.....	...1,533,769	(132,698)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WU	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/07/2014	.08/07/2015	...13,092	.....	...1,910.0000	...1,283,016	.....	.....	...2,481,839	.....	...2,481,839	(210,904)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WY	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.08/14/2014	.08/14/2015	...18,791	.....	...1,955.0000	...1,785,145	.....	.....	...2,913,305	.....	...2,913,305	(352,349)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834WW	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.08/14/2014	.08/14/2015	...7,682	.....	...1,955.0000	...729,790	.....	.....	...1,190,996	.....	...1,190,996	(144,045)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XM	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/21/2014	.08/21/2015	...42,211	.....	...1,992.0000	...4,230,386	.....	.....	...5,423,218	.....	...5,423,218	(842,992)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XQ	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/21/2014	.08/21/2015	...22,963	.....	...1,992.0000	...2,301,352	.....	.....	...2,950,258	.....	...2,950,258	(458,592)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XK	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/21/2014	.08/21/2015	...19,414	.....	...1,992.0000	...1,945,671	.....	.....	...2,494,287	.....	...2,494,287	(387,715)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XE	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.08/21/2014	.08/21/2015	...16,694	.....	...1,992.0000	...1,585,930	.....	.....	...2,143,452	.....	...2,143,452	(336,694)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XI	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.08/21/2014	.08/21/2015	...25,051	.....	...1,992.0000	...2,379,845	.....	.....	...3,216,461	.....	...3,216,461	(505,242)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XC	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.08/21/2014	.08/21/2015	...7,704	.....	...1,992.0000	...731,880	.....	.....	...989,167	.....	...989,167	(155,379)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XG	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.08/21/2014	.08/21/2015	...25,889	.....	...1,992.0000	...2,459,455	.....	.....	...3,324,058	.....	...3,324,058	(522,144)	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834XO	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2014	.08/21/2015	27,209	.....	....1,992.0000	2,726,886	.....	.....	.....3,495,779	.....	....3,495,779	(543,388)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XA	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868.....	.08/21/2014	.08/21/2015	9,858	.....	....1,992.0000	936,510	.....	.....	.....1,265,733	.....	....1,265,733	(198,822)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XS	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868.....	.08/28/2014	.08/28/2015	5,584	.....	....1,997.0000	530,480	.....	.....	.....712,927	.....	....712,927	(110,630)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XU	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868.....	.08/28/2014	.08/28/2015	19,973	.....	....1,997.0000	1,897,435	.....	.....	.....2,550,017	.....	....2,550,017	(395,703)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XW	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/05/2014	.09/04/2015	8,687	.....	....2,008.0000	906,923	.....	.....	.....1,034,730	.....	....1,034,730	(180,907)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XY	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.09/05/2014	.09/04/2015	11,770	.....	....2,008.0000	1,209,603	.....	.....	.....1,419,334	.....	....1,419,334	(229,208)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YA	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868.....	.09/12/2014	.09/14/2015	6,986	.....	....1,986.0000	698,600	.....	.....	.....968,702	.....	....968,702	(124,122)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YC	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/12/2014	.09/14/2015	14,429	.....	....2,125.0000	1,521,249	.....	.....	.....2,005,271	.....	....2,005,271	(253,122)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YE	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	10,088	.....	....2,010.0000	1,008,800	.....	.....	.....1,230,229	.....	....1,230,229	(197,183)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YK	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	30,571	.....	....2,010.0000	3,057,100	.....	.....	.....3,728,126	.....	....3,728,126	(597,550)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YQ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	26,119	.....	....2,010.0000	2,611,900	.....	.....	.....3,185,206	.....	....3,185,206	(510,530)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	7,576	.....	....2,010.0000	757,600	.....	.....	.....923,891	.....	....923,891	(148,083)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	26,363	.....	....2,010.0000	2,636,300	.....	.....	.....3,214,961	.....	....3,214,961	(515,299)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YI	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	14,097	.....	....2,010.0000	1,409,700	.....	.....	.....1,719,126	.....	....1,719,126	(275,544)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YO	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	9,341	.....	....2,010.0000	934,100	.....	.....	.....1,139,133	.....	....1,139,133	(182,582)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YS	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	45,538	.....	....2,010.0000	4,553,800	.....	.....	.....5,553,348	.....	....5,553,348	(890,099)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YM	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	22,180	.....	....2,010.0000	2,218,000	.....	.....	.....2,704,845	.....	....2,704,845	(433,537)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YW	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/26/2014	.09/28/2015	8,553	.....	....1,983.0000	932,790	.....	.....	.....1,253,031	.....	....1,253,031	(117,071)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/26/2014	.09/28/2015	14,792	.....	....1,983.0000	1,613,216	.....	.....	.....2,167,056	.....	....2,167,056	(202,469)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZA	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/07/2014	.10/07/2015	10,030	.....	....1,935.0000	1,146,128	.....	.....	.....1,832,950	.....	....1,832,950	(135,138)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZC	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/07/2014	.10/07/2015	12,020	.....	....1,935.0000	1,373,525	.....	.....	.....2,196,616	.....	....2,196,616	(161,950)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZG	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868.....	.10/14/2014	.10/14/2015	15,982	.....	....1,878.0000	1,598,200	.....	.....	.....3,667,883	.....	....3,667,883	(129,000)	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834ZE	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.10/14/2014	.10/14/2015	8,303	.....	....1,878.0000	830,300	.....	.....	.....1,905,546	.....	....1,905,546	(67,018)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZM	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	22,882	.....	....1,941.0000	2,745,840	.....	.....	.....4,100,870	.....	....4,100,870	(288,727)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZI	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.10/21/2014	.10/21/2015	14,068	.....	....1,941.0000	1,688,160	.....	.....	.....2,550,862	.....	....2,550,862	(152,411)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZW	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	32,994	.....	....1,941.0000	3,959,280	.....	.....	.....5,913,124	.....	....5,913,124	(416,321)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZO	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.10/21/2014	.10/21/2015	42,827	.....	....1,941.0000	5,139,240	.....	.....	.....7,770,526	.....	....7,770,526	(452,617)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZQ	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.10/21/2014	.10/21/2015	37,125	.....	....1,941.0000	4,455,000	.....	.....	.....6,735,956	.....	....6,735,956	(392,355)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZS	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	31,000	.....	....1,941.0000	3,720,000	.....	.....	.....5,555,763	.....	....5,555,763	(391,160)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	25,890	.....	....1,941.0000	3,106,800	.....	.....	.....4,639,959	.....	....4,639,959	(326,682)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZK	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	6,959	.....	....1,941.0000	835,080	.....	.....	.....1,247,179	.....	....1,247,179	(87,809)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AA	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.10/28/2014	.10/28/2015	18,619	.....	....1,985.0000	2,121,449	.....	.....	.....2,820,856	.....	....2,820,856	(227,323)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.10/28/2014	.10/28/2015	6,886	.....	....1,985.0000	784,591	.....	.....	.....1,043,258	.....	....1,043,258	(84,073)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AC	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/07/2014	.11/06/2015	8,834	.....	....2,032.0000	883,400	.....	.....	.....1,042,582	.....	....1,042,582	(156,995)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AE	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.11/07/2014	.11/06/2015	11,792	.....	....2,032.0000	1,179,200	.....	.....	.....1,408,033	.....	....1,408,033	(195,896)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AI	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.11/14/2014	.11/13/2015	17,747	.....	....2,040.0000	2,015,349	.....	.....	.....2,078,435	.....	....2,078,435	(241,408)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/14/2014	.11/13/2015	5,912	.....	....2,040.0000	670,480	.....	.....	.....682,807	.....	....682,807	(88,273)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	20,950	.....	....2,064.0000	2,420,982	.....	.....	.....2,156,283	.....	....2,156,283	(318,935)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AY	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.11/21/2014	.11/20/2015	38,265	.....	....2,064.0000	4,421,903	.....	.....	.....3,984,703	.....	....3,984,703	(543,835)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AQ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	18,086	.....	....2,064.0000	2,090,018	.....	.....	.....1,861,505	.....	....1,861,505	(275,334)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AO	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	6,775	.....	....2,064.0000	782,919	.....	.....	.....697,318	.....	....697,318	(103,140)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AW	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	30,351	.....	....2,064.0000	3,507,362	.....	.....	.....3,123,883	.....	....3,123,883	(462,052)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AS	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	30,749	.....	....2,064.0000	3,553,354	.....	.....	.....3,164,847	.....	....3,164,847	(468,111)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BA	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.11/21/2014	.11/20/2015	38,633	.....	....2,064.0000	4,464,429	.....	.....	.....4,023,025	.....	....4,023,025	(549,065)	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG835AM	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.11/21/2014	.11/20/2015	10,720	.....	...2,064.0000	1,238,803	.....	.....	.....1,103,358	.....	....1,103,358	(163,197)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AK	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.11/21/2014	.11/20/2015	921	.....	...2,064.0000	106,431	.....	.....	.....95,908	.....	....95,908	(13,090)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BC	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.11/28/2014	.11/27/2015	5,572	.....	...2,068.0000	612,920	.....	.....	.....570,982	.....	....570,982	(83,768)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BE	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.11/28/2014	.11/27/2015	8,624	.....	...2,068.0000	948,640	.....	.....	.....883,731	.....	....883,731	(129,651)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BM	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	.12/12/2014	.12/14/2015	17,275	.....	...2,002.0000	1,900,250	.....	.....	.....2,548,797	.....	....2,548,797	(189,244)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BK	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	.12/12/2014	.12/14/2015	6,333	.....	...2,002.0000	696,630	.....	.....	.....934,387	.....	....934,387	(69,377)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BO	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	.12/19/2014	.12/21/2015	1,033	.....	...2,071.0000	130,695	.....	.....	.....107,573	.....	....107,573	(16,336)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CG	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	4,586	.....	...2,089.0000	565,179	.....	.....	.....436,283	.....	....436,283	(74,166)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CI	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	8,407	.....	...2,089.0000	1,036,079	.....	.....	.....799,789	.....	....799,789	(135,960)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CK	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/07/2015	.01/07/2016	5,899	.....	...2,026.0000	768,463	.....	.....	.....808,175	.....	....808,175	39,713	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CM	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/07/2015	.01/07/2016	8,687	.....	...2,026.0000	1,131,655	.....	.....	.....1,190,137	.....	....1,190,137	58,482	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CQ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/14/2015	.01/14/2016	11,127	.....	...2,073.0000	1,335,240	.....	.....	.....1,598,324	.....	....1,598,324	263,084	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CO	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/14/2015	.01/14/2016	6,175	.....	...2,117.0000	741,000	.....	.....	.....887,000	.....	....887,000	146,000	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DA	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	22,823	.....	...2,032.0000	2,847,626	.....	.....	.....3,008,058	.....	....3,008,058	160,432	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	14,817	.....	...2,032.0000	1,848,717	.....	.....	.....1,952,872	.....	....1,952,872	104,155	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CW	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	7,883	.....	...2,032.0000	983,562	.....	.....	.....1,038,975	.....	....1,038,975	55,413	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DC	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	39,018	.....	...2,032.0000	4,868,276	.....	.....	.....5,142,550	.....	....5,142,550	274,274	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CS	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	2,072	.....	...2,032.0000	258,523	.....	.....	.....273,088	.....	....273,088	14,565	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	39,855	.....	...2,032.0000	4,972,708	.....	.....	.....5,252,866	.....	....5,252,866	280,157	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DI	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	23,370	.....	...2,032.0000	2,915,875	.....	.....	.....3,080,152	.....	....3,080,152	164,277	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	28,320	.....	...2,032.0000	3,533,486	.....	.....	.....3,732,559	.....	....3,732,559	199,073	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DE	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	17,499	.....	...2,032.0000	2,183,350	.....	.....	.....2,306,358	.....	....2,306,358	123,008	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG835DK	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	4,290	.....	...2,002.0000	.....	.....540,111	.....	.....666,996	.....	.....666,996	126,885	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DM	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	9,934	.....	...2,002.0000	.....	.....1,250,691	.....	.....1,544,509	.....	.....1,544,509	293,818	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DO	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/06/2015	.02/05/2016	4,452	.....	...2,055.0000	.....	.....534,240	.....	.....537,597	.....	.....537,597	3,357	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DQ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/06/2015	.02/05/2016	10,494	.....	...2,055.0000	.....	.....1,259,280	.....	.....1,267,192	.....	.....1,267,192	7,912	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/13/2015	.02/12/2016	14,187	.....	...2,097.0000	.....	.....1,702,440	.....	.....1,404,507	.....	.....1,404,507	(297,933)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DS	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/13/2015	.02/12/2016	4,368	.....	...2,097.0000	.....	.....524,160	.....	.....432,430	.....	.....432,430	(91,730)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EK	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	29,427	.....	...2,110.0000	.....	.....3,570,672	.....	.....2,754,729	.....	.....2,754,729	(815,944)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DY	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	10,349	.....	...2,110.0000	.....	.....1,255,748	.....	.....968,794	.....	.....968,794	(286,954)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EG	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	44,330	.....	...2,110.0000	.....	.....5,379,002	.....	.....4,149,832	.....	.....4,149,832	(1,229,170)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EC	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	23,385	.....	...2,110.0000	.....	.....2,837,536	.....	.....2,189,123	.....	.....2,189,123	(648,413)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EI	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	43,008	.....	...2,110.0000	.....	.....5,218,591	.....	.....4,026,077	.....	.....4,026,077	(1,192,514)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EA	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	7,733	.....	...2,110.0000	.....	.....938,322	.....	.....723,904	.....	.....723,904	(214,418)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EE	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	21,504	.....	...2,110.0000	.....	.....2,609,295	.....	.....2,013,039	.....	.....2,013,039	(596,257)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DW	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.02/20/2015	.02/19/2016	938	.....	...2,110.0000	.....	.....113,817	.....	.....87,752	.....	.....87,752	(26,065)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EO	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.02/27/2015	.02/26/2016	10,283	.....	...2,105.0000	.....	.....1,211,852	.....	.....1,026,932	.....	.....1,026,932	(184,919)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EM	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/27/2015	.02/26/2016	5,403	.....	...2,105.0000	.....	.....636,744	.....	.....532,119	.....	.....532,119	(104,624)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HL	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.04/07/2014	.04/07/2015	2,146	.....	...1,845.0000	116,399	.....	.....	.....307,490	.....	.....307,490	(1,177)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HM	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.04/14/2014	.04/14/2015	1,196	.....	...1,831.0000	67,430	.....	.....	.....195,848	.....	.....195,848	1,348	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HN	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/21/2014	.04/21/2015	28,223	.....	...1,872.0000	1,447,558	.....	.....	.....3,563,372	.....	.....3,563,372	43,268	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HO	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	.04/28/2014	.04/28/2015	2,391	.....	...1,869.0000	126,484	.....	.....	.....315,977	.....	.....315,977	3,069	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HQ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.05/14/2014	.05/15/2015	1,297	.....	...1,889.0000	66,873	.....	.....	.....156,228	.....	.....156,228	1,445	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HR	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZ11NUHU748.....	.05/21/2014	.05/21/2015	26,456		...1,888.0000	1,298,725			3,316,067		3,316,067	36,088						0001.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option PXA 9PG837HT	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.05/28/2014	.05/28/2015	2,382	.....	....1,910.0000	120,100	.....	.....	.....252,309	.....	....252,309	3,708	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HU	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.06/06/2014	.06/05/2015	1,780	.....	....1,949.0000	88,146	.....	.....	.....125,223	.....	....125,223	(36)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HV	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.06/13/2014	.06/12/2015	1,751	.....	....1,936.0000	89,494	.....	.....	.....151,156	.....	....151,156	1,621	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HS	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.06/20/2014	.06/19/2015	23,435	.....	....1,901.0000	1,274,198	.....	.....	.....1,464,713	.....	....1,464,713	(39,575)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HW	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.06/20/2014	.06/19/2015	4,600	.....	....1,963.0000	221,214	.....	.....	.....285,738	.....	....285,738	(11,089)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/07/2014	.07/07/2015	2,382	.....	....1,978.0000	115,741	.....	.....	.....123,065	.....	....123,065	(16,850)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837HZ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/14/2014	.07/14/2015	1,310	.....	....1,977.0000	65,264	.....	.....	.....70,890	.....	....70,890	(9,800)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IB	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/28/2014	.07/28/2015	2,633	.....	....1,979.0000	138,075	.....	.....	.....147,478	.....	....147,478	(23,781)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IC	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.08/07/2014	.08/07/2015	2,870	.....	....1,910.0000	173,721	.....	.....	.....367,651	.....	....367,651	4,295	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837ID	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868.....	.08/14/2014	.08/14/2015	2,961	.....	....1,955.0000	158,058	.....	.....	.....254,891	.....	....254,891	(11,951)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IE	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.08/21/2014	.08/21/2015	27,746	.....	....1,992.0000	1,415,046	.....	.....	.....1,474,484	.....	....1,474,484	(363,586)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IF	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.08/28/2014	.08/28/2015	3,050	.....	....1,997.0000	165,646	.....	.....	.....156,644	.....	....156,644	(43,898)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IG	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/05/2014	.09/04/2015	1,908	.....	....2,008.0000	102,288	.....	.....	.....84,127	.....	....84,127	(30,425)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837II	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	24,239	.....	....2,010.0000	1,286,364	.....	.....	.....1,143,799	.....	....1,143,799	(398,016)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IJ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/26/2014	.09/28/2015	2,622	.....	....1,983.0000	148,169	.....	.....	.....185,090	.....	....185,090	(35,471)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IK	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/07/2014	.10/07/2015	2,615	.....	....1,935.0000	162,444	.....	.....	.....304,176	.....	....304,176	(15,406)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IL	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.10/14/2014	.10/14/2015	1,816	.....	....1,878.0000	127,501	.....	.....	.....321,096	.....	....321,096	6,383	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IM	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/21/2014	.10/21/2015	25,452	.....	....1,941.0000	1,660,234	.....	.....	.....2,982,744	.....	....2,982,744	(188,017)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IN	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.10/28/2014	.10/28/2015	3,018	.....	....1,985.0000	190,225	.....	.....	.....249,168	.....	....249,168	(45,023)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IO	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.11/07/2014	.11/06/2015	2,047	.....	....2,032.0000	123,946	.....	.....	.....106,490	.....	....106,490	(42,689)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IP	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.11/14/2014	.11/13/2015	1,618	.....	....2,040.0000	99,005	.....	.....	.....79,703	.....	....79,703	(35,113)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IQ	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.11/21/2014	.11/20/2015	22,942	.....	....2,064.0000	1,415,521	.....	.....	.....869,476	.....	....869,476	(523,382)	.....	.....	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option PXA 9PG837IR	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKV SZI1NUHU748.....	.11/28/2014	.11/27/2015	2,027	.....	...2,068.0000	125,309	.....	.....	.....76,482		76,482	(47,010)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IT	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/12/2014	.12/14/2015	1,633	.....	...2,002.0000	125,888	.....	.....	.....130,862		130,862	(31,090)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IV	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	2,039	.....	...2,089.0000	137,531	.....	.....	.....74,502		74,502	(48,513)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IW	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/07/2015	.01/07/2016	1,530	.....	...2,026.0000	.....	.....113,450	.....	.....107,717		107,717	(5,733)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IX	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.01/21/2015	.01/21/2016	18,301	.....	...2,032.0000	.....	.....1,331,398	.....	.....1,307,465		1,307,465	(23,933)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IY	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.01/28/2015	.01/28/2016	1,773	.....	...2,002.0000	.....	.....122,107	.....	.....161,239		161,239	39,132	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IZ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.02/06/2015	.02/05/2016	1,474	.....	...2,055.0000	.....	.....105,435	.....	.....93,806		93,806	(11,630)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837JA	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/13/2015	.02/12/2016	1,278	.....	...2,097.0000	.....	.....85,754	.....	.....58,433		58,433	(27,321)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837JB	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKV SZI1NUHU748.....	.02/20/2015	.02/19/2016	19,353	.....	...2,110.0000	.....	.....1,257,945	.....	.....833,898		833,898	(424,047)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837JC	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/27/2015	.02/26/2016	1,758	.....	...2,105.0000	.....	.....109,506	.....	.....82,411		82,411	(27,095)	.....	.....	.....	.....	.....	0001.....
S&P Asian OTC Call Option PXA 9PG837HP	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.05/07/2014	.05/07/2015	2,295	.....	...1,878.0000	122,415	.....	.....	.....295,400		295,400	5,103	.....	.....	.....	.....	.....	0001.....
S&P Asian OTC Call Option PXA 9PG837HX	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.06/27/2014	.06/26/2015	2,647	.....	...1,961.0000	130,815	.....	.....	.....175,922		175,922	(4,889)	.....	.....	.....	.....	.....	0001.....
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants.....										288,468,774	97,959,731	0	504,338,559	XXX	504,338,559	(50,332,564)	0	0	0	0	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective.....										288,468,774	97,959,731	0	504,338,559	XXX	504,338,559	(50,332,564)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										288,468,774	97,959,731	0	504,338,559	XXX	504,338,559	(50,332,564)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										288,468,774	97,959,731	0	504,338,559	XXX	504,338,559	(50,332,564)	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																						

Russell 2000 OTC Call Option 9RG000KN RG0	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/12/2014	.09/14/2015	5,678	.....	...1,213.0000	(335,116)	.....	.....	.....(502,290)		(502,290)	(41,728)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LJ RG0	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/05/2014	.12/07/2015	4,305	.....	...1,231.0000	(273,324)	.....	.....	.....(395,106)		(395,106)	(35,528)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LN RG0	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	3,838	.....	...1,245.0000	(264,400)	.....	.....	.....(328,861)		(328,861)	(27,570)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000IX RTY	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTFWZYICNSX8D621K86.....	.04/07/2014	.04/07/2015	5,388	.....	...1,185.0000	(322,472)	.....	.....	.....(365,454)		(365,454)	(24,208)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000IZ RTY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.04/14/2014	.04/14/2015	6,922	.....	...1,160.0000	(440,032)	.....	.....	.....(651,176)		(651,176)	(80,214)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JB RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.04/21/2014	.04/21/2015	4,114	.....	...1,187.0000	(253,793)	.....	.....	.....(288,120)		(288,120)	(15,843)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JD RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.04/28/2014	.04/28/2015	6,437	.....	...1,158.0000	(404,115)	.....	.....	.....(635,910)		(635,910)	(74,870)	.....	.....	.....	.....	.....	0001.....

QE06.12

SCHEDULE DB - PART A - SECTION 1

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

QE06.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RG000JF RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.05/07/2014	.05/07/2015	6,720	.....	...1,158.0000	(377,731)	.....	.....	.....(675,846)	.....	.....(675,846)	(77,427)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JH RTY	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.05/14/2014	.05/14/2015	7,315	.....	...1,146.0000	(405,178)	.....	.....	.....(826,978)	.....	.....(826,978)	(102,231)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JJ RTY	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748....	.05/21/2014	.05/21/2015	4,304	.....	...1,163.0000	(241,368)	.....	.....	.....(430,464)	.....	.....(430,464)	(45,489)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JL RTY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.05/28/2014	.05/28/2015	6,396	.....	...1,186.0000	(321,591)	.....	.....	.....(526,937)	.....	.....(526,937)	(41,588)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JN RTY	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/06/2014	.06/05/2015	5,398	.....	...1,212.0000	(297,484)	.....	.....	.....(347,364)	.....	.....(347,364)	(11,749)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JP RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.06/13/2014	.06/12/2015	6,442	.....	...1,209.0000	(375,440)	.....	.....	.....(440,965)	.....	.....(440,965)	(20,843)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JR RTY	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	.06/20/2014	.06/19/2015	4,477	.....	...1,242.0000	(219,239)	.....	.....	.....(212,941)	.....	.....(212,941)	9,287	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JT RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.06/27/2014	.06/26/2015	7,087	.....	...1,238.0000	(406,298)	.....	.....	.....(374,256)	.....	.....(374,256)	5,779	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JV RTY	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.07/07/2014	.07/07/2015	4,643	.....	...1,236.0000	(153,451)	.....	.....	.....(263,460)	.....	.....(263,460)	(966)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JX RTY	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.07/14/2014	.07/14/2015	7,601	.....	...1,213.0000	(465,105)	.....	.....	.....(565,041)	.....	.....(565,041)	(33,015)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000JZ RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.07/21/2014	.07/21/2015	5,180	.....	...1,192.0000	(302,460)	.....	.....	.....(467,077)	.....	.....(467,077)	(33,542)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KB RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.07/28/2014	.07/28/2015	6,740	.....	...1,180.0000	(427,720)	.....	.....	.....(681,494)	.....	.....(681,494)	(57,936)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KD RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.08/07/2014	.08/07/2015	8,029	.....	...1,163.0000	(514,498)	.....	.....	.....(940,218)	.....	.....(940,218)	(100,938)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KF RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.08/14/2014	.08/14/2015	7,609	.....	...1,184.0000	(491,541)	.....	.....	.....(778,183)	.....	.....(778,183)	(75,728)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KH RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.08/21/2014	.08/21/2015	3,957	.....	...1,206.0000	(243,276)	.....	.....	.....(345,392)	.....	.....(345,392)	(28,514)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KJ RTY	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748....	.08/28/2014	.08/28/2015	8,225	.....	...1,207.0000	(524,097)	.....	.....	.....(726,598)	.....	.....(726,598)	(60,866)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KL RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.09/05/2014	.09/04/2015	3,931	.....	...1,222.0000	(232,912)	.....	.....	.....(315,251)	.....	.....(315,251)	(22,290)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KP RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.09/19/2014	.09/21/2015	3,758	.....	...1,200.0000	(220,219)	.....	.....	.....(371,351)	.....	.....(371,351)	(34,672)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KR RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.09/26/2014	.09/28/2015	6,468	.....	...1,119.0000	(416,927)	.....	.....	.....(819,016)	.....	.....(819,016)	(89,886)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KT RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.10/07/2014	.10/07/2015	6,708	.....	...1,129.0000	(397,114)	.....	.....	.....(1,031,192)	.....	.....(1,031,192)	(114,877)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KV RTY	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.10/14/2014	.10/14/2015	7,046	.....	...1,103.0000	(460,738)	.....	.....	.....(1,233,180)	.....	.....(1,233,180)	(143,513)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KX RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.10/21/2014	.10/21/2015	4,214	.....	...1,159.0000	(282,296)	.....	.....	.....(560,718)	.....	.....(560,718)	(63,259)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000KZ RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.10/28/2014	.10/28/2015	6,438	.....	...1,190.0000	(443,964)	.....	.....	.....(725,340)	.....	.....(725,340)	(74,890)	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RG000LB RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.11/07/2014	.11/06/2015	5,497	.....	...1,229.0000	(329,600)	.....	.....	.....(480,003)	.....	.....(480,003)	(40,083)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LD RTY	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.11/14/2014	.11/13/2015	6,824	.....	...1,219.0000	(446,153)	.....	.....	.....(650,811)	.....	.....(650,811)	(60,319)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LF RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.11/21/2014	.11/20/2015	3,036	.....	...1,227.0000	(189,629)	.....	.....	.....(280,397)	.....	.....(280,397)	(25,065)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LH RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.11/28/2014	.11/27/2015	4,159	.....	...1,232.0000	(248,375)	.....	.....	.....(371,482)	.....	.....(371,482)	(32,192)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LL RTY	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/12/2014	.12/14/2015	7,029	.....	...1,198.0000	(394,608)	.....	.....	.....(801,286)	.....	.....(801,286)	(85,356)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LP RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	3,127	.....	...1,261.0000	(222,799)	.....	.....	.....(243,918)	.....	.....(243,918)	(18,106)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LR RTY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/07/2015	.01/07/2016	3,546	.....	...1,226.0000	.....	.....(212,370)	.....	.....(356,656)	.....	.....(356,656)	(144,286)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LT RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/14/2015	.01/14/2016	4,647	.....	...1,220.0000	.....	.....(353,033)	.....	.....(486,550)	.....	.....(486,550)	(133,517)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LV RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/21/2015	.01/21/2016	1,852	.....	...1,207.0000	.....	.....(133,900)	.....	.....(210,353)	.....	.....(210,353)	(76,453)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LX RTY	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.01/28/2015	.01/28/2016	3,293	.....	...1,217.0000	.....	.....(190,302)	.....	.....(355,931)	.....	.....(355,931)	(165,629)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000LZ RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.02/06/2015	.02/05/2016	3,111	.....	...1,249.0000	.....	.....(224,272)	.....	.....(282,767)	.....	.....(282,767)	(58,495)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Option 9RG000MB RTY	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/13/2015	.02/12/2016	5,960	.....	...1,270.0000	.....	.....(329,528)	.....	.....(476,631)	.....	.....(476,631)	(147,103)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Optio 9RG000MD RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.02/20/2015	.02/19/2016	2,289	.....	...1,282.0000	.....	.....(157,895)	.....	.....(171,709)	.....	.....(171,709)	(13,814)	.....	.....	.....	.....	.....	0001.....
Russell 2000 OTC Call Optio 9RG000MF RTY	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.02/27/2015	.02/26/2016	3,219	.....	...1,286.0000	.....	.....(192,979)	.....	.....(239,344)	.....	.....(239,344)	(46,365)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835BJ PG8	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/05/2014	.12/07/2015	8,018	.....	...2,143.0000	(600,789)	.....	.....	.....(523,729)	.....	.....(523,729)	125,803	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835BH PG8	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/05/2014	.12/07/2015	6,129	.....	...2,210.0000	(296,398)	.....	.....	.....(235,553)	.....	.....(235,553)	96,625	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835CF PG8	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	36,312	.....	...2,135.0000	(3,316,012)	.....	.....	.....(2,570,129)	.....	.....(2,570,129)	634,907	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835CD PG8	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	36,573	.....	...2,157.0000	(2,949,978)	.....	.....	.....(2,221,379)	.....	.....(2,221,379)	649,048	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835CB PG8	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/19/2014	.12/21/2015	32,555	.....	...2,185.0000	(2,219,274)	.....	.....	.....(1,624,339)	.....	.....(1,624,339)	505,812	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835BZ PG8	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/19/2014	.12/21/2015	14,367	.....	...2,201.0000	(884,433)	.....	.....	.....(620,392)	.....	.....(620,392)	254,351	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835BX PG8	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.12/19/2014	.12/21/2015	29,851	.....	...2,217.0000	(1,656,432)	.....	.....	.....(1,106,302)	.....	.....(1,106,302)	522,843	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG835BV PG8	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZ11NUHU748.....	.12/19/2014	.12/21/2015	26,137	.....	...2,239.0000	(1,239,417)	.....	.....	.....(788,917)	.....	.....(788,917)	445,199	.....	.....	.....	.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option PG8 9PG835BT	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	8,002	.....	...2,285.0000	(266,787)	.....	.....	.....(147,779)		(147,779)	122,845	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BR	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	14,213	.....	...2,339.0000	(291,367)	.....	.....	.....(144,607)		(144,607)	167,618	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835ET	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/06/2015	.03/07/2016	9,685	.....	...2,134.0000	.....	.....(637,467)	.....	.....(827,883)		(827,883)	(190,416)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835ER	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/06/2015	.03/07/2016	4,191	.....	...2,206.0000	.....	.....(145,679)	.....	.....(232,920)		(232,920)	(87,240)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835EX	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.03/13/2015	.03/14/2016	14,011	.....	...2,116.0000	(1,237,031)	.....	.....	.....(1,345,617)		(1,345,617)	(108,586)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835EV	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.03/13/2015	.03/14/2016	6,745	.....	...2,178.0000	(408,545)	.....	.....	.....(453,829)		(453,829)	(45,284)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FN	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTFWZYICNSX8D621K86.....	.03/20/2015	.03/21/2016	49,719	.....	...2,177.0000	(4,043,646)	.....	.....	.....(3,417,999)		(3,417,999)	625,647	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FL	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTFWZYICNSX8D621K86.....	.03/20/2015	.03/21/2016	40,905	.....	...2,209.0000	(2,724,682)	.....	.....	.....(2,338,321)		(2,338,321)	386,361	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FJ	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTFWZYICNSX8D621K86.....	.03/20/2015	.03/21/2016	45,212	.....	...2,235.0000	(2,533,228)	.....	.....	.....(2,090,100)		(2,090,100)	443,128	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FH	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	20,664	.....	...2,257.0000	(951,784)	.....	.....	.....(808,891)		(808,891)	142,892	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FF	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	30,844	.....	...2,279.0000	(1,182,867)	.....	.....	.....(1,006,414)		(1,006,414)	176,453	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FD	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	11,314	.....	...2,326.0000	(285,000)	.....	.....	.....(254,380)		(254,380)	30,619	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FB	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/20/2015	.03/21/2016	15,123	.....	...2,382.0000	(211,117)	.....	.....	.....(196,380)		(196,380)	14,737	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FR	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/27/2015	.03/28/2016	10,471	.....	...2,127.0000	(885,323)	.....	.....	.....(988,653)		(988,653)	(103,330)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FP	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/27/2015	.03/28/2016	5,934	.....	...2,198.0000	(319,724)	.....	.....	.....(364,413)		(364,413)	(44,689)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000MH	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.03/06/2015	.03/07/2016	4,000	.....	...1,267.0000	(254,960)	.....	.....	.....(339,714)		(339,714)	(84,754)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000MJ	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.03/13/2015	.03/14/2016	5,162	.....	...1,282.0000	(335,840)	.....	.....	.....(405,797)		(405,797)	(69,957)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000ML	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.03/20/2015	.03/21/2016	3,940	.....	...1,319.0000	(239,000)	.....	.....	.....(245,128)		(245,128)	(6,127)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000MN	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.03/27/2015	.03/28/2016	4,329	.....	...1,299.0000	(218,268)	.....	.....	.....(296,429)		(296,429)	(78,161)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834RX	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.04/07/2014	.04/07/2015	14,032	.....	...1,905.0000	(977,329)	.....	.....	.....(2,280,914)		(2,280,914)	286,056	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834RV	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.04/07/2014	.04/07/2015	8,661	.....	...1,981.0000	(351,550)	.....	.....	.....(761,172)		(761,172)	285,676	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SB	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/14/2014	.04/14/2015	18,824	.....	...1,897.0000	(1,230,525)	.....	.....	.....(3,226,956)		(3,226,956)	369,898	.....	.....	.....	.....	.....	0001.....

QE06.15

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834RZ	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.04/14/2014	.04/14/2015	6,309	1,964.0000	(249,521)	.....	.....	.....(673,016)	.....	.....(673,016)	190,214	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ST	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	25,520	1,931.0000	(1,733,318)	.....	.....	.....(3,560,473)	.....	.....(3,560,473)	675,854	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SR	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	28,442	1,954.0000	(1,654,756)	.....	.....	.....(3,354,517)	.....	.....(3,354,517)	851,350	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SP	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	33,763	1,966.0000	(1,806,321)	.....	.....	.....(3,603,358)	.....	.....(3,603,358)	1,039,612	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SN	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	34,820	1,984.0000	(1,615,300)	.....	.....	.....(3,177,235)	.....	.....(3,177,235)	1,116,145	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SL	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	25,477	2,000.0000	(1,043,538)	.....	.....	.....(1,968,598)	.....	.....(1,968,598)	855,483	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SJ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	30,269	2,012.0000	(1,132,363)	.....	.....	.....(2,033,985)	.....	.....(2,033,985)	1,120,368	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SH	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	31,781	2,028.0000	(1,034,154)	.....	.....	.....(1,714,875)	.....	.....(1,714,875)	1,216,207	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SF	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/21/2014	.04/21/2015	15,054	2,066.0000	(346,091)	.....	.....	.....(441,188)	.....	.....(441,188)	568,289	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SD	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.04/21/2014	.04/21/2015	11,657	2,117.0000	(146,412)	.....	.....	.....(93,403)	.....	.....(93,403)	403,569	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SX	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.04/28/2014	.04/28/2015	18,840	1,926.0000	(1,260,773)	.....	.....	.....(2,755,407)	.....	.....(2,755,407)	474,082	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SV	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.04/28/2014	.04/28/2015	5,494	2,009.0000	(217,672)	.....	.....	.....(401,038)	.....	.....(401,038)	191,988	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TB	Multiple.....	N/A.....	Equity/Index	Deutsche Bank.....	7LTFWFZYICNSX8D621K86....	.05/07/2014	.05/07/2015	12,331	1,941.0000	(797,939)	.....	.....	.....(1,691,274)	.....	.....(1,691,274)	302,673	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834SZ	Multiple.....	N/A.....	Equity/Index	Deutsche Bank.....	7LTFWFZYICNSX8D621K86....	.05/07/2014	.05/07/2015	6,522	2,021.0000	(227,226)	.....	.....	.....(455,326)	.....	.....(455,326)	206,423	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TF	Multiple.....	N/A.....	Equity/Index	Bank of America...	EYKN6V0ZCB8VD9IULB80....	.05/14/2014	.05/14/2015	17,612	1,953.0000	(1,099,693)	.....	.....	.....(2,257,585)	.....	.....(2,257,585)	478,730	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TD	Multiple.....	N/A.....	Equity/Index	Bank of America...	EYKN6V0ZCB8VD9IULB80....	.05/14/2014	.05/14/2015	5,676	2,031.0000	(192,303)	.....	.....	.....(368,788)	.....	.....(368,788)	189,368	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TV	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	27,590	1,950.0000	(1,777,072)	.....	.....	.....(3,686,795)	.....	.....(3,686,795)	713,722	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TT	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	38,877	1,976.0000	(2,085,751)	.....	.....	.....(4,341,012)	.....	.....(4,341,012)	1,110,287	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TR	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	20,418	1,987.0000	(1,010,691)	.....	.....	.....(2,075,335)	.....	.....(2,075,335)	593,453	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TP	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	35,413	2,011.0000	(1,465,390)	.....	.....	.....(2,948,395)	.....	.....(2,948,395)	1,097,788	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TN	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	35,381	2,028.0000	(1,276,900)	.....	.....	.....(2,483,003)	.....	.....(2,483,003)	1,128,886	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TL	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	31,181	2,045.0000	(978,148)	.....	.....	.....(1,874,373)	.....	.....(1,874,373)	942,923	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834TJ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/21/2014	.05/21/2015	9,719	.....	...2,083.0000	(218,678)	.....	.....	.....(352,823)	.....	.....(352,823)	303,370	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TH	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.05/21/2014	.05/21/2015	11,981	.....	...2,132.0000	(136,823)	.....	.....	.....(185,498)	.....	.....(185,498)	350,984	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UN	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/28/2014	.05/28/2015	15,572	.....	...1,965.0000	(1,042,234)	.....	.....	.....(1,904,961)	.....	.....(1,904,961)	409,541	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UL	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.05/28/2014	.05/28/2015	5,734	.....	...2,058.0000	(188,821)	.....	.....	.....(309,978)	.....	.....(309,978)	184,745	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UR	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/06/2014	.06/05/2015	11,398	.....	...2,010.0000	(735,399)	.....	.....	.....(1,028,505)	.....	.....(1,028,505)	328,582	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UP	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/06/2014	.06/05/2015	8,233	.....	...2,094.0000	(278,275)	.....	.....	.....(301,519)	.....	.....(301,519)	253,878	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UV	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.06/13/2014	.06/12/2015	17,519	.....	...2,001.0000	(1,138,034)	.....	.....	.....(1,774,394)	.....	.....(1,774,394)	435,104	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UT	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.06/13/2014	.06/12/2015	5,423	.....	...2,078.0000	(194,035)	.....	.....	.....(260,074)	.....	.....(260,074)	165,008	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VF	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	28,672	.....	...2,027.0000	(1,817,805)	.....	.....	.....(2,381,892)	.....	.....(2,381,892)	802,711	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UJ	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	17,322	.....	...2,047.0000	(951,185)	.....	.....	.....(1,193,824)	.....	.....(1,193,824)	500,056	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VD	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	6,113	.....	...2,053.0000	(319,771)	.....	.....	.....(402,188)	.....	.....(402,188)	178,245	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UH	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2014	.06/19/2015	32,351	.....	...2,065.0000	(1,489,870)	.....	.....	.....(1,935,246)	.....	.....(1,935,246)	863,487	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UF	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	30,058	.....	...2,088.0000	(1,017,750)	.....	.....	.....(1,395,510)	.....	.....(1,395,510)	826,474	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UD	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	42,285	.....	...2,106.0000	(1,349,515)	.....	.....	.....(1,583,281)	.....	.....(1,583,281)	1,146,763	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VB	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	1,982	.....	...2,119.0000	(60,610)	.....	.....	.....(61,424)	.....	.....(61,424)	56,935	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UB	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	23,282	.....	...2,122.0000	(663,931)	.....	.....	.....(700,277)	.....	.....(700,277)	615,158	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TZ	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTWFZYICNSX8D621K86....	.06/20/2014	.06/19/2015	10,851	.....	...2,167.0000	(188,070)	.....	.....	.....(161,396)	.....	.....(161,396)	250,747	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UZ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	2,012	.....	...2,186.0000	(32,534)	.....	.....	.....(20,441)	.....	.....(20,441)	42,131	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834TX	Multiple.....	N/A.....	Equity/Index	Deutsche Bank..... 7LTWFZYICNSX8D621K86....	.06/20/2014	.06/19/2015	8,966	.....	...2,218.0000	(244,715)	.....	.....	.....(39,581)	.....	.....(39,581)	161,467	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834UX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.06/20/2014	.06/19/2015	2,665	.....	...2,220.0000	(30,145)	.....	.....	.....(11,424)	.....	.....(11,424)	47,545	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VJ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.06/27/2014	.06/26/2015	20,929	.....	...2,018.0000	(1,393,244)	.....	.....	.....(1,958,620)	.....	.....(1,958,620)	564,570	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834VH	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.06/27/2014	.06/26/2015	7,711	.....	...2,106.0000	(256,237)	.....	.....	.....(308,077)	.....	.....(308,077)	204,252	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9PG834VN SPX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/07/2014	.07/07/2015	11,640	.....	...2,040.0000	(761,023)	.....	.....	.....(960,500)	.....	.....(960,500)	278,417	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834VL SPX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/07/2014	.07/07/2015	6,098	.....	...2,114.0000	(231,663)	.....	.....	.....(238,621)	.....	.....(238,621)	167,858	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834VR SPX	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/14/2014	.07/14/2015	20,899	.....	...2,037.0000	(1,369,720)	.....	.....	.....(1,806,288)	.....	.....(1,806,288)	540,023	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834VP SPX	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/14/2014	.07/14/2015	7,344	.....	...2,108.0000	(281,642)	.....	.....	.....(335,551)	.....	.....(335,551)	181,911	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WJ SPX	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHHGC71XBU11.....	.07/21/2014	.07/21/2015	32,580	.....	...2,033.0000	(2,179,928)	.....	.....	.....(2,955,902)	.....	.....(2,955,902)	811,305	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WH SPX	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHHGC71XBU11.....	.07/21/2014	.07/21/2015	29,038	.....	...2,057.0000	(1,645,003)	.....	.....	.....(2,191,042)	.....	.....(2,191,042)	749,005	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WF SPX	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.07/21/2014	.07/21/2015	24,138	.....	...2,068.0000	(1,202,072)	.....	.....	.....(1,627,342)	.....	.....(1,627,342)	627,423	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WD SPX	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.07/21/2014	.07/21/2015	23,196	.....	...2,089.0000	(976,784)	.....	.....	.....(1,347,488)	.....	.....(1,347,488)	558,157	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WB SPX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/21/2014	.07/21/2015	8,082	.....	...2,103.0000	(321,340)	.....	.....	.....(401,774)	.....	.....(401,774)	194,698	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834VZ SPX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/21/2014	.07/21/2015	45,520	.....	...2,113.0000	(1,675,136)	.....	.....	.....(1,999,515)	.....	.....(1,999,515)	1,197,538	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834VX SPX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/21/2014	.07/21/2015	8,730	.....	...2,136.0000	(262,686)	.....	.....	.....(294,901)	.....	.....(294,901)	224,964	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834VV SPX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/21/2014	.07/21/2015	10,772	.....	...2,178.0000	(219,964)	.....	.....	.....(203,015)	.....	.....(203,015)	252,052	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834VT SPX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.07/21/2014	.07/21/2015	11,223	.....	...2,231.0000	(131,758)	.....	.....	.....(85,403)	.....	.....(85,403)	187,167	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WP SPX	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.07/28/2014	.07/28/2015	17,030	.....	...2,023.0000	(1,230,247)	.....	.....	.....(1,729,552)	.....	.....(1,729,552)	356,877	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WN SPX	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.07/28/2014	.07/28/2015	7,474	.....	...2,044.0000	(467,499)	.....	.....	.....(653,222)	.....	.....(653,222)	162,935	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WL SPX	Multiple.....	N/A.....	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.07/28/2014	.07/28/2015	9,819	.....	...2,106.0000	(375,184)	.....	.....	.....(499,714)	.....	.....(499,714)	230,142	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WV SPX	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/07/2014	.08/07/2015	13,092	.....	...1,968.0000	(886,721)	.....	.....	.....(1,876,032)	.....	.....(1,876,032)	257,748	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WT SPX	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/07/2014	.08/07/2015	6,666	.....	...1,997.0000	(361,764)	.....	.....	.....(813,375)	.....	.....(813,375)	124,745	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WR SPX	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.08/07/2014	.08/07/2015	8,096	.....	...2,046.0000	(286,356)	.....	.....	.....(722,745)	.....	.....(722,745)	169,074	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WZ SPX	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.08/14/2014	.08/14/2015	18,791	.....	...2,018.0000	(1,180,826)	.....	.....	.....(2,051,436)	.....	.....(2,051,436)	358,101	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834WX SPX	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.08/14/2014	.08/14/2015	7,682	.....	...2,086.0000	(277,704)	.....	.....	.....(514,726)	.....	.....(514,726)	166,172	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option 9PG834XR SPX	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2014	.08/21/2015	22,963	.....	...2,052.0000	(1,600,521)	.....	.....	.....(2,010,818)	.....	.....(2,010,818)	517,600	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834XP	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2014	.08/21/2015	...27,209	.....	...2,072.0000	(1,669,816)	.....	.....	.....(2,051,961)	.....	....(2,051,961)	627,813	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XN	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2014	.08/21/2015	...42,211	.....	...2,087.0000	(2,331,314)	.....	.....	.....(2,895,681)	.....	....(2,895,681)	886,049	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XL	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2014	.08/21/2015	...19,414	.....	...2,115.0000	(858,681)	.....	.....	.....(1,013,053)	.....	....(1,013,053)	460,587	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XJ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.08/21/2014	.08/21/2015	...25,051	.....	...2,133.0000	(832,695)	.....	.....	.....(1,089,860)	.....	....(1,089,860)	591,656	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XH	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.08/21/2014	.08/21/2015	...25,889	.....	...2,142.0000	(788,320)	.....	.....	.....(1,050,180)	.....	....(1,050,180)	548,048	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XF	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.08/21/2014	.08/21/2015	...16,694	.....	...2,157.0000	(431,707)	.....	.....	.....(562,422)	.....	....(562,422)	385,402	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XD	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.08/21/2014	.08/21/2015	...7,704	.....	...2,203.0000	(116,407)	.....	.....	.....(145,199)	.....	....(145,199)	160,570	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XB	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.08/21/2014	.08/21/2015	...9,858	.....	...2,252.0000	(68,415)	.....	.....	.....(85,005)	.....	....(85,005)	149,487	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XV	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.08/28/2014	.08/28/2015	...19,973	.....	...2,058.0000	(1,275,276)	.....	.....	.....(1,737,587)	.....	....(1,737,587)	440,805	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XT	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.08/28/2014	.08/28/2015	...5,584	.....	...2,135.0000	(188,181)	.....	.....	.....(250,886)	.....	....(250,886)	128,989	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XZ	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.09/05/2014	.09/04/2015	...11,770	.....	...2,071.0000	(831,786)	.....	.....	.....(941,138)	.....	....(941,138)	256,082	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834XX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/05/2014	.09/04/2015	...8,687	.....	...2,139.0000	(393,260)	.....	.....	.....(392,584)	.....	....(392,584)	195,882	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YD	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.09/12/2014	.09/14/2015	...14,429	.....	...2,057.0000	(1,000,940)	.....	.....	.....(1,329,453)	.....	....(1,329,453)	295,700	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YB	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	.09/12/2014	.09/14/2015	...6,986	.....	...2,125.0000	(260,298)	.....	.....	.....(387,714)	.....	....(387,714)	135,805	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YV	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...26,363	.....	...2,075.0000	(1,777,657)	.....	.....	.....(2,188,951)	.....	....(2,188,951)	535,699	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YT	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...45,538	.....	...2,099.0000	(2,585,648)	.....	.....	.....(3,175,817)	.....	....(3,175,817)	953,713	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YR	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...26,119	.....	...2,122.0000	(1,255,540)	.....	.....	.....(1,527,462)	.....	....(1,527,462)	493,135	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YP	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...9,341	.....	...2,141.0000	(385,036)	.....	.....	.....(459,723)	.....	....(459,723)	199,260	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YN	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...22,180	.....	...2,153.0000	(829,088)	.....	.....	.....(954,913)	.....	....(954,913)	472,258	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YL	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...30,571	.....	...2,162.0000	(1,055,922)	.....	.....	.....(1,232,855)	.....	....(1,232,855)	646,381	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YJ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...14,097	.....	...2,177.0000	(422,346)	.....	.....	.....(474,777)	.....	....(474,777)	293,469	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YH	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	...7,576	.....	...2,223.0000	(143,489)	.....	.....	.....(147,349)	.....	....(147,349)	143,146	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG834YF	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.09/19/2014	.09/21/2015	10,088	.....	...2,272.0000	(106,328)	.....	.....	.....(95,171)	.....	.....(95,171)	139,885	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YZ	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/26/2014	.09/28/2015	14,792	.....	...2,041.0000	(1,162,355)	.....	.....	.....(1,575,357)	.....	.....(1,575,357)	235,911	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834YX	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/26/2014	.09/28/2015	8,553	.....	...2,117.0000	(407,037)	.....	.....	.....(531,958)	.....	.....(531,958)	176,935	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZD	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/07/2014	.10/07/2015	12,020	.....	...1,993.0000	(1,014,127)	.....	.....	.....(1,689,436)	.....	.....(1,689,436)	194,675	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZB	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/07/2014	.10/07/2015	10,030	.....	...2,063.0000	(552,252)	.....	.....	.....(956,744)	.....	.....(956,744)	161,028	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZH	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.10/14/2014	.10/14/2015	15,982	.....	...1,938.0000	(1,093,968)	.....	.....	.....(2,922,526)	.....	.....(2,922,526)	169,460	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZF	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.10/14/2014	.10/14/2015	8,303	.....	...1,997.0000	(356,365)	.....	.....	.....(1,158,696)	.....	.....(1,158,696)	133,295	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/21/2014	.10/21/2015	32,994	.....	...2,001.0000	(2,929,207)	.....	.....	.....(4,575,898)	.....	.....(4,575,898)	433,902	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZV	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/21/2014	.10/21/2015	25,890	.....	...2,022.0000	(2,046,863)	.....	.....	.....(3,221,835)	.....	.....(3,221,835)	362,350	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZT	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/21/2014	.10/21/2015	31,000	.....	...2,036.0000	(2,267,960)	.....	.....	.....(3,549,866)	.....	.....(3,549,866)	535,889	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZR	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/21/2014	.10/21/2015	37,125	.....	...2,059.0000	(2,364,863)	.....	.....	.....(3,721,280)	.....	.....(3,721,280)	566,123	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZP	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/21/2014	.10/21/2015	42,827	.....	...2,081.0000	(2,383,323)	.....	.....	.....(3,746,097)	.....	.....(3,746,097)	693,459	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZN	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/21/2014	.10/21/2015	22,882	.....	...2,101.0000	(1,112,980)	.....	.....	.....(1,743,445)	.....	.....(1,743,445)	384,082	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZL	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.10/21/2014	.10/21/2015	6,959	.....	...2,148.0000	(245,096)	.....	.....	.....(375,466)	.....	.....(375,466)	121,580	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZJ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.10/21/2014	.10/21/2015	14,068	.....	...2,194.0000	(350,012)	.....	.....	.....(472,342)	.....	.....(472,342)	273,207	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AB	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.10/28/2014	.10/28/2015	18,619	.....	...2,045.0000	(1,544,446)	.....	.....	.....(2,079,844)	.....	.....(2,079,844)	269,065	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZZ	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.10/28/2014	.10/28/2015	6,886	.....	...2,124.0000	(347,192)	.....	.....	.....(457,007)	.....	.....(457,007)	116,623	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AF	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.11/07/2014	.11/06/2015	11,792	.....	...2,097.0000	(788,649)	.....	.....	.....(961,642)	.....	.....(961,642)	217,151	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AD	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.11/07/2014	.11/06/2015	8,834	.....	...2,171.0000	(328,713)	.....	.....	.....(421,487)	.....	.....(421,487)	149,478	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AJ	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.11/14/2014	.11/13/2015	17,747	.....	...2,105.0000	(1,422,777)	.....	.....	.....(1,417,618)	.....	.....(1,417,618)	280,766	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AH	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.11/14/2014	.11/13/2015	5,912	.....	...2,170.0000	(314,755)	.....	.....	.....(291,034)	.....	.....(291,034)	98,669	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BB	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.11/21/2014	.11/20/2015	38,633	.....	...2,129.0000	(3,172,928)	.....	.....	.....(2,683,012)	.....	.....(2,683,012)	619,452	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG835AZ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.11/21/2014	.11/20/2015	...38,265	.....	...2,158.0000	(2,645,259)	.....	.....	.....(2,083,093)	.....	...(2,083,093)	720,383	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	...30,351	.....	...2,181.0000	(1,819,542)	.....	.....	.....(1,370,633)	.....	...(1,370,633)	569,607	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AV	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	...20,950	.....	...2,201.0000	(1,105,951)	.....	.....	.....(786,428)	.....	...(786,428)	388,108	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AT	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	...30,749	.....	...2,214.0000	(1,491,941)	.....	.....	.....(992,860)	.....	...(992,860)	562,009	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AR	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	...18,086	.....	...2,235.0000	(757,261)	.....	.....	.....(467,206)	.....	...(467,206)	319,074	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AP	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	6,775	.....	...2,281.0000	(202,708)	.....	.....	.....(100,571)	.....	...(100,571)	105,099	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AN	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/21/2014	.11/20/2015	...10,720	.....	...2,332.0000	(212,578)	.....	.....	.....(90,224)	.....	...(90,224)	119,663	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BF	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/28/2014	.11/27/2015	8,624	.....	...2,132.0000	(658,011)	.....	.....	.....(579,140)	.....	...(579,140)	158,422	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BD	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.11/28/2014	.11/27/2015	5,572	.....	...2,211.0000	(251,632)	.....	.....	.....(203,202)	.....	...(203,202)	89,149	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BN	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.12/12/2014	.12/14/2015	...17,275	.....	...2,067.0000	(1,301,844)	.....	.....	.....(1,857,629)	.....	...(1,857,629)	226,966	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BL	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.12/12/2014	.12/14/2015	6,333	.....	...2,134.0000	(290,875)	.....	.....	.....(442,689)	.....	...(442,689)	112,326	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CJ	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	8,407	.....	...2,151.0000	(748,980)	.....	.....	.....(538,324)	.....	...(538,324)	147,116	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CH	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	4,586	.....	...2,222.0000	(267,456)	.....	.....	.....(170,733)	.....	...(170,733)	79,132	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CN	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/07/2015	.01/07/2016	8,687	.....	...2,088.0000	.....	.....(841,249)	.....	.....(870,206)	.....	...(870,206)	(28,957)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CL	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/07/2015	.01/07/2016	5,899	.....	...2,164.0000	.....	.....(378,657)	.....	.....(364,883)	.....	...(364,883)	13,774	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CR	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.01/14/2015	.01/14/2016	...11,127	.....	...2,011.0000	.....	.....(967,715)	.....	.....(1,204,589)	.....	...(1,204,589)	(236,873)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CP	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.01/14/2015	.01/14/2016	6,175	.....	...2,011.0000	.....	.....(410,020)	.....	.....(522,372)	.....	...(522,372)	(112,352)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DJ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.01/21/2015	.01/21/2016	...23,370	.....	...2,095.0000	.....	.....(2,137,420)	.....	.....(2,281,400)	.....	...(2,281,400)	(143,980)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DH	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.01/21/2015	.01/21/2016	...39,855	.....	...2,121.0000	.....	.....(3,155,320)	.....	.....(3,372,597)	.....	...(3,372,597)	(217,277)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DF	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.01/21/2015	.01/21/2016	...17,499	.....	...2,138.0000	.....	.....(1,255,203)	.....	.....(1,326,825)	.....	...(1,326,825)	(71,621)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DD	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.01/21/2015	.01/21/2016	...39,018	.....	...2,155.0000	.....	.....(2,521,343)	.....	.....(2,629,709)	.....	...(2,629,709)	(108,366)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DB	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	.01/21/2015	.01/21/2016	...22,823	.....	...2,176.0000	.....	.....(1,290,184)	.....	.....(1,330,158)	.....	...(1,330,158)	(39,974)	.....	.....	.....	.....	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option SPX 9PG835CZ	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	...28,320	.....	...2,198.0000	.....	....(1,384,565)	.....	.....(1,407,391)	.....	...(1,407,391)	(22,826)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CX	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	7,883	.....	...2,247.0000	.....	.....(269,756)	.....	.....(265,059)	.....	.....(265,059)	4,698	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835CV	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.01/21/2015	.01/21/2016	...14,817	.....	...2,296.0000	.....	.....(336,642)	.....	.....(299,535)	.....	.....(299,535)	37,108	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DN	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	9,934	.....	...2,063.0000	.....	.....(925,451)	.....	.....(1,173,091)	.....	...(1,173,091)	(247,639)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DL	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	4,290	.....	...2,135.0000	.....	.....(264,564)	.....	.....(336,222)	.....	.....(336,222)	(71,658)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DR	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/06/2015	.02/05/2016	...10,494	.....	...2,118.0000	.....	.....(903,324)	.....	.....(929,052)	.....	.....(929,052)	(25,729)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DP	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/06/2015	.02/05/2016	4,452	.....	...2,190.0000	.....	.....(243,613)	.....	.....(253,768)	.....	.....(253,768)	(10,155)	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DV	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/13/2015	.02/12/2016	...14,187	.....	...2,166.0000	.....	....(1,178,798)	.....	.....(963,618)	.....	.....(963,618)	215,180	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DT	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/13/2015	.02/12/2016	4,368	.....	...2,239.0000	.....	.....(226,481)	.....	.....(170,370)	.....	.....(170,370)	56,111	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EL	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	...29,427	.....	...2,175.0000	.....	.....(2,539,844)	.....	.....(1,879,416)	.....	...(1,879,416)	660,428	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EJ	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	...43,008	.....	...2,206.0000	.....	.....(3,103,887)	.....	.....(2,262,881)	.....	.....(2,262,881)	841,007	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EH	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	...44,330	.....	...2,237.0000	.....	.....(2,638,078)	.....	.....(1,802,389)	.....	...(1,802,389)	835,690	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EF	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	...21,504	.....	...2,260.0000	.....	.....(1,084,447)	.....	.....(722,401)	.....	.....(722,401)	362,046	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835ED	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	...23,385	.....	...2,282.0000	.....	.....(1,013,974)	.....	.....(644,976)	.....	.....(644,976)	368,997	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EB	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	7,733	.....	...2,332.0000	.....	.....(224,334)	.....	.....(139,526)	.....	.....(139,526)	84,809	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DZ	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.02/20/2015	.02/19/2016	...10,349	.....	...2,385.0000	.....	.....(186,696)	.....	.....(105,749)	.....	.....(105,749)	80,947	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EP	Multiple.....	N/A.....	Equity/Index	RBC Capital Markets ES71P3U3RHIGC71XBU11.....	.02/27/2015	.02/26/2016	...10,283	.....	...2,171.0000	.....	.....(839,607)	.....	.....(707,959)	.....	.....(707,959)	131,648	.....	.....	.....	.....	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EN	Multiple.....	N/A.....	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80.....	.02/27/2015	.02/26/2016	...5,403	.....	...2,248.0000	.....	.....(266,422)	.....	.....(211,588)	.....	.....(211,588)	54,834	.....	.....	.....	.....	.....	0001.....
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants.....										(141,017,964)	(48,996,034)	0	(244,250,720)	XXX	(244,250,720)	.56,715,001	0	0	0	0	XXX	XXX
0499999. Total-Written Options-Hedging Effective.....										(141,017,964)	(48,996,034)	0	(244,250,720)	XXX	(244,250,720)	.56,715,001	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants.....										(141,017,964)	(48,996,034)	0	(244,250,720)	XXX	(244,250,720)	.56,715,001	0	0	0	0	XXX	XXX
0849999. Total-Written Options.....										(141,017,964)	(48,996,034)	0	(244,250,720)	XXX	(244,250,720)	.56,715,001	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Swap	AFLAC Inc 001055AM4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88.....	.01/08/2015	.11/15/2024	.....	9,400,000	0.2571	.....	.....	1,630	.....							145,814		97.....
AFLAC Inc Fixed Rate Interest Rate Swap	AFLAC Inc 001055AM4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88.....	.01/08/2015	.11/15/2024	.....	(9,400,000)	(2.1300)	.....	.....	(43,937)	.....	115,954		115,954	115,954					97.....
AT&T INC Variable Rate Interest Rate Swap	AT&T INC 00206RCE0.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88.....	.11/06/2014	.03/11/2024		2,250,000	0.2389			1,344								33,651		97.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
AT&T INC Fixed Rate Interest Rate Swap.	AT&T INC 00206RCE0.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.11/06/2014	.03/11/2024		(2,250,000)	(2.4570)			(13,821)	78,198		78,198	30,733						97.....
BP CAPITAL MARKETS PLC Variable Rate Interest Rate Swap	BP CAPITAL MARKETS PLC 05565QCS5	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.11/04/2024		9,000,000	0.2521			4.483								139,387		97.....
BP CAPITAL MARKETS PLC Fixed Rate Interest Rate Swap	BP CAPITAL MARKETS PLC 05565QCS5	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.11/04/2024		(9,000,000)	(2.1290)			(42,048)	110,590		110,590	110,590						97.....
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap	BROOKFIELD ASSET MGMNT 112585AH7	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/22/2015	.01/15/2025		2,700,000	0											42,244		101.....
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap	BROOKFIELD ASSET MGMNT 112585AH7	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/22/2015	.01/15/2025		(2,700,000)	(2.0250)			(9,872)	8,045		8,045	8,045						101.....
CBS CORP Variable Rate Interest Rate Swap	CBS CORP 124857AP8.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.01/15/2025		4,500,000	0.2545			2,513								70,406		97.....
CBS CORP Fixed Rate Interest Rate Swap	CBS CORP 124857AP8.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.01/15/2025		(4,500,000)	(2.1420)			(21,200)	55,215		55,215	55,215						97.....
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.02/05/2015	.07/10/2024		4,850,000	0											73,864		96.....
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.02/05/2015	.07/10/2024		(4,850,000)	(1.9205)			(13,454)	(12,664)		(12,664)	(12,664)						96.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.02/05/2015	.11/10/2024		9,400,000	0.2561			3,477								145,708		97.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.02/05/2015	.11/10/2024		(9,400,000)	(1.9425)			(26,375)	(27,028)		(27,028)	(27,028)						97.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.02/05/2015	.03/10/2024		5,850,000	0.2646			1,715								87,479		94.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.02/05/2015	.03/10/2024		(5,850,000)	(1.8985)			(16,042)	(21,175)		(21,175)	(21,175)						94.....
Commercial Mortgage Loan Variable Rate Interest Rate Swap	6400 Goldsboro LLC 210676.....	B1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.11/06/2014	.11/10/2024		9,250,000	0.2556			5,789								143,383		108.....
Commercial Mortgage Loan Fixed Rate Interest Rate Swap	6400 Goldsboro LLC 210676.....	B1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.11/06/2014	.11/10/2024		(9,250,000)	(2.5225)			(58,333)	417,993		417,993	197,807						108.....
DOMINION GAS HLDGS LLC Variable Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/07/2015	.12/15/2024		4,700,000	0.2699			2,487								73,222		98.....
DOMINION GAS HLDGS LLC Fixed Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/07/2015	.12/15/2024		(4,700,000)	(2.0620)			(22,075)	120,547		120,547	120,547						98.....
DOMINION GAS HLDGS LLC Variable Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/07/2015	.12/15/2024		4,700,000	0.2699		(99,000)	2,487						2,234		73,222		98.....
DOMINION GAS HLDGS LLC Fixed Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/07/2015	.12/15/2024		(4,700,000)	(2.3065)			(24,692)	33,873		33,873	130,639						98.....
EBay Inc Variable Rate Interest Rate Swap	EBay Inc 278642AL7.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.12/11/2014	.08/01/2024		4,500,000	0.2546			3,052								68,749		101.....
EBay Inc Fixed Rate Interest Rate Swap...	EBay Inc 278642AL7.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.12/11/2014	.08/01/2024		(4,500,000)	(2.2880)			(26,026)	107,204		107,204	93,557						101.....
GEORGIA-PACIFIC LLC Variable Rate Interest Rate Swap	GEORGIA-PACIFIC LLC 37331NAH4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.03/01/2025		4,500,000	0.2616			1,185								70,864		95.....
GEORGIA-PACIFIC LLC Fixed Rate Interest Rate Swap	GEORGIA-PACIFIC LLC 37331NAH4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.03/01/2025		(4,500,000)	(2.1440)			(20,100)	44,974		44,974	44,974						95.....
INGRAM MICRO INC Variable Rate Interest Rate Swap	INGRAM MICRO INC 457153AG9.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.02/05/2015	.12/15/2024		4,375,000	0.2699			1,290								68,159		98.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
INGRAM MICRO INC Fixed Rate Interest Rate Swap	INGRAM MICRO INC 457153AG9.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.02/05/2015	.12/15/2024		(4,375,000)	(1.9475)			(12,307)	(12,040)		(12,040)	(12,040)						98.....
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap	KEYSIGHT TECHNOLOGIES 49338LAA1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/22/2015	.10/30/2024		4,500,000	0.2594			2,046								..69,653		101.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap	KEYSIGHT TECHNOLOGIES 49338LAA1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/22/2015	.10/30/2024		(4,500,000)	(2.0100)			(16,331)	13,270		13,270	13,270						101.....
KLA-Tencor Corp Variable Rate Interest Rate Swap	KLA-Tencor Corp 482480AE0.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/08/2015	.11/01/2024		4,500,000	0.2546			2,308								..69,663		97.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap	KLA-Tencor Corp 482480AE0.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/08/2015	.11/01/2024		(4,500,000)	(2.1280)			(21,014)	55,026		55,026	55,026						97.....
L-3 Communications Corp Variable Rate Interest Rate Swap	L-3 Communications Corp 502413BD8...	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.12/11/2014	.05/28/2024		4,500,000	0.2609			3,047								..68,101		109.....
L-3 Communications Corp Fixed Rate Interest Rate Swap	L-3 Communications Corp 502413BD8...	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.12/11/2014	.05/28/2024		(4,500,000)	(2.2730)			(25,571)	116,597		116,597	103,809						109.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.02/05/2015	.11/15/2024		3,750,000	0.2571			1,345								..58,170		93.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.02/05/2015	.11/15/2024		(3,750,000)	(1.9425)			(10,522)	(10,769)		(10,769)	(10,769)						93.....
Medtronic PLC Variable Rate Interest Rate Swap	Medtronic PLC 585055BM7.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.12/11/2014	.03/15/2025		4,700,000	0.2699			2,920								..74,159		106.....
Medtronic PLC Fixed Rate Interest Rate Swap	Medtronic PLC 585055BM7.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.12/11/2014	.03/15/2025		(4,700,000)	(2.3340)			(27,729)	111,052		111,052	93,271						106.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap	Oceaneering Intl Inc 675232AA0.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.12/11/2014	.11/15/2024		4,400,000	0.2571			3,072								..68,253		99.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap	Oceaneering Intl Inc 675232AA0.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.12/11/2014	.11/15/2024		(4,400,000)	(2.3100)			(25,410)	119,710		119,710	104,972						99.....
Pitney Bowes Inc Variable Rate Interest Rate Swap	Pitney Bowes Inc 724479AJ9.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/22/2015	.03/15/2024		5,500,000	0.2699			2,136								..82,309		98.....
Pitney Bowes Inc Fixed Rate Interest Rate Swap	Pitney Bowes Inc 724479AJ9.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/22/2015	.03/15/2024		(5,500,000)	(1.9700)			(19,864)	5,593		5,593	5,593						98.....
Quest Diagnostics Inc Variable Rate Interest Rate Swap	Quest Diagnostics Inc 74834LAV2.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.11/06/2014	.04/01/2024		4,650,000	0.2552			5,900								..69,761		99.....
Quest Diagnostics Inc Fixed Rate Interest Rate Swap	Quest Diagnostics Inc 74834LAV2.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.11/06/2014	.04/01/2024		(4,650,000)	(2.4630)			(73,490)	158,360		158,360	58,734						99.....
SELECT INCOME REIT Variable Rate Interest Rate Swap	SELECT INCOME REIT 81618TAC4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.02/05/2015	.02/01/2025		4,250,000	0.....											..66,645		98.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap	SELECT INCOME REIT 81618TAC4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.02/05/2015	.02/01/2025		(4,250,000)	(1.9565)			(12,011)	(12,755)		(12,755)	(12,755)						98.....
Southwestern Energy Co Variable Rate Interest Rate Swap	Southwestern Energy Co 845467AL3.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/22/2015	.01/23/2025		8,750,000	0.....											..137,056		100.....
Southwestern Energy Co Fixed Rate Interest Rate Swap	Southwestern Energy Co 845467AL3.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/22/2015	.01/23/2025		(8,750,000)	(2.0260)			(32,008)	25,706		25,706	25,706						100.....
Stifel Financial Corp Variable Rate Interest Rate Swap	Stifel Financial Corp 860630AD4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXND88...	.01/23/2015	.07/18/2024		4,000,000	0.....											..60,992		99.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Stifel Financial Corp Fixed Rate Interest Rate Swap	Stifel Financial Corp 860630AD4.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/23/2015	.07/18/2024		(4,000,000)	(1.9270)	.....		.....(13,703)	(7,392)		(7,392)	(7,392)						99.....
Sysco Corp Variable Rate Interest Rate Swap	Sysco Corp 871829AU1.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.10/02/2024		9,750,000	0.2391	.....										....150,302		99.....
Sysco Corp Fixed Rate Interest Rate Swap	Sysco Corp 871829AU1.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.10/02/2024		(9,750,000)	(2.1240)	.....		.....(45,445)	119,096		119,096	119,096						99.....
VENTAS REALTY LP Variable Rate Interest Rate Swap	VENTAS REALTY LP 92277GAE7.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.02/01/2025		4,500,000	0.2546	.....		.....2,309								70,566		97.....
VENTAS REALTY LP Fixed Rate Interest Rate Swap	VENTAS REALTY LP 92277GAE7.....	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.01/08/2015	.02/01/2025		(4,500,000)	(2.1430)	.....		.....(21,430)	51,207		51,207	51,207						97.....
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.11/06/2014	.06/03/2026		4,550,000	0.2619	.....		.....3,571								76,051		98.....
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.11/06/2014	.06/03/2026		(4,550,000)	(2.6430)	.....		.....(30,064)	238,932		238,932	109,129						98.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	(99,000)	(664,768)	2,003,319	XXX	2,003,319	1,544,051	0	2,234	0	2,357,833	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	(99,000)	(664,768)	2,003,319	XXX	2,003,319	1,544,051	0	2,234	0	2,357,833	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
DOMINION GAS HLDGS LLC Fixed Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.12/11/2014	.12/15/2024		4,700,000	2.3065	.....		.....27,101	(110,312)		(110,312)	(96,766)				73,222		
DOMINION GAS HLDGS LLC Variable Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D1.....		CME Group Inc.... LCZ7XYGSLJUHFXNXD88...	.12/11/2014	.12/15/2024		(4,700,000)	(0.2699)	.....		.....(2,920)										
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	24,181	(110,312)	XXX	(110,312)	(96,766)	0	0	0	73,222	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										0	0	24,181	(110,312)	XXX	(110,312)	(96,766)	0	0	0	73,222	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	(99,000)	(640,587)	1,893,007	XXX	1,893,007	1,447,285	0	2,234	0	2,431,055	XXX	XXX
1209999. Total-Swaps.....										0	(99,000)	(640,587)	1,893,007	XXX	1,893,007	1,447,285	0	2,234	0	2,431,055	XXX	XXX
1399999. Total-Hedging Effective.....										147,450,810	...48,864,697	(664,768)	262,091,158	XXX	262,091,158	7,926,488	0	2,234	0	2,357,833	XXX	XXX
1409999. Total-Hedging Other.....										0	0	24,181	(110,312)	XXX	(110,312)	(96,766)	0	0	0	73,222	XXX	XXX
1449999. TOTAL.....										147,450,810	...48,864,697	(640,587)	261,980,846	XXX	261,980,846	7,829,722	0	2,234	0	2,431,055	XXX	XXX

QE06.25

(a)

Code	Description of Hedged Risk(s)
0001	the change in fair value of the derivative hedging instrument is 100% 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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective																					
BLM5.....	32	1,600	Mini MSCI Emg Mkt.....	Multiple.....		Equity/mex	.06/19/2015	NYF.....	SNZ20JLFK8MNNCLQOF39..	.03/17/2015	937.6000	972.4000	189,950	189,950	55,680	.....	.....	.....55,680	59,200	0001	50
RRM5.....	22	2,200	Russell 2000 Mini.....	Multiple.....		Equity/mex	.06/19/2015	NYF.....		.03/23/2015	1,260.4000	1,248.9000	130,591	130,591	(25,300)	.....	.....	.....(25,300)	112,200	0001	100
ESM5.....	125	6,250	S&P Emini FUT.....	Multiple.....		Equity/mex	.06/19/2015	CME.....	SNZ20JLFK8MNNCLQOF39..	.03/31/2015	2,080.4000	2,060.8000	741,996	741,996	(122,500)	.....	.....	.....(122,500)	575,000	0001	50
1279999. Total-Long Futures-Hedging Effective.....													1,062,537	1,062,537	(92,120)	0	0	(92,120)	746,400	XXX	XXX
1329999. Total-Long Futures.....													1,062,537	1,062,537	(92,120)	0	0	(92,120)	746,400	XXX	XXX
1399999. Total-Hedging Effective.....													1,062,537	1,062,537	(92,120)	0	0	(92,120)	746,400	XXX	XXX
1449999. TOTAL.....													1,062,537	1,062,537	(92,120)	0	0	(92,120)	746,400	XXX	XXX

	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Broker Name			
JPMorgan	321,637	740,900	1,154,657
Total Net Cash Deposits.....	321,637	740,900	1,154,657

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The change in fair value of the derivative hedging instrument is 100% 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 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	1,062,537	.....	.....1,062,537	1,062,537	.....	.....1,062,537	746,400	746,400
NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	81,459,011	165,660,219	(72,058,678)	12,142,530	165,660,219	(72,058,678)	12,142,530	.....	.....0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	19,770,000	102,748,803	(53,121,543)	29,857,260	102,748,803	(53,121,543)	29,857,260	.....	.....0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	133,491,000	136,997,121	(64,825,555)	0	136,997,121	(64,825,555)	0	.....	.....0
Deutsche Bank..... 7LTWFZYICNSX8D621K86.....	Y.....	Y.....	8,150,000	22,357,115	(11,387,952)	2,819,163	22,357,115	(11,387,952)	2,819,163	.....	.....0
JP Morgan Chase & Co..... 8I5DZWZKVSZI1NUHU748.....	Y.....	Y.....	19,370,000	25,347,225	(8,162,939)	0	25,347,225	(8,162,939)	0	.....	.....0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11.....	Y.....	Y.....	17,160,000	51,228,076	(34,694,053)	0	51,228,076	(34,694,053)	0	.....	.....0
0299999. Total NAIC 1 Designation.....			279,400,011	504,338,559	(244,250,720)	44,818,953	504,338,559	(244,250,720)	44,818,953	0	0
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	1,893,007	.....	.....1,893,007	1,893,007	.....	.....1,893,007	2,431,055	2,431,055
0999999. Gross Totals.....			279,400,011	507,294,103	(244,250,720)	47,774,497	507,294,103	(244,250,720)	47,774,497	3,177,455	3,177,455
1. Offset per SSAP No. 64.....				.....	.....						
2. Net after right of offset per SSAP No. 64.....				507,294,103	(244,250,720)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVTTWT807....	TREASURY	912828 H3 7 United States Treasury.....	1,501,530	1,500,000	1,499,066	.01/15/2018	IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVTTWT807....	TREASURY	912828 G2 0 United States Treasury.....	5,012,900	5,000,000	4,987,859	11/15/2017	IV.....
0199999 Totals.....				6,514,430	6,500,000	6,486,925	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 A5 9 United States Treasury0 5/8% Due 12/15/2016 JD15.....	622,582	620,000	XXX	.12/15/2016	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 C3 2 United States Treasury0 3/4% Due 3/15/2017 MS15.....	6,758,482	6,730,000	XXX	.03/15/2017	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 NF 3 United States Treasury2 1/8% Due 5/31/2015 MN30.....	3,339,685	3,306,000	XXX	.05/31/2015	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 QX 1 United States Treasury1 1/2% Due 7/31/2016 JJ31.....	15,515,156	15,255,000	XXX	.07/31/2016	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 RC 6 United States Treasury2 1/8% Due 8/15/2021 FA15.....	15,483,358	15,005,000	XXX	.08/15/2021	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 RE 2 United States Treasury1 1/2% Due 8/31/2018 FA28.....	6,202,610	6,101,000	XXX	.08/31/2018	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 RH 5 United States Treasury1 3/8% Due 9/30/2018 MS31.....	793,341	785,000	XXX	.09/30/2018	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 RR 3 United States Treasury2% Due 11/15/2021 MN15.....	7,729,668	7,505,000	XXX	.11/15/2021	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 RY 8 United States Treasury1 3/8% Due 12/31/2018 JD30.....	2,737,705	2,705,000	XXX	.12/31/2018	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 SX 9 United States Treasury1 1/8% Due 5/31/2019 MN30.....	8,192,916	8,193,000	XXX	.05/31/2019	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 WD 8 United States Treasury1 1/4% Due 10/31/2018 AO30.....	5,335,995	5,280,000	XXX	.10/31/2018	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 WL 0 United States Treasury1 1/2% Due 5/31/2019 MN31.....	5,572,499	5,486,000	XXX	.05/31/2019	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912828 WW 6 United States Treasury1 5/8% Due 7/31/2019 JJ31.....	8,319,276	8,175,000	XXX	.07/31/2019	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912796 DY 2 US Treasury0.015% Due 4/30/2015 At Mat.....	3,534,860	3,535,000	XXX	.04/30/2015	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912796 DY 2 US Treasury0.02% Due 4/30/2015 At Mat.....	3,229,801	3,230,000	XXX	.04/30/2015	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912796 DY 2 US Treasury0.025% Due 4/30/2015 At Mat.....	8,429,268	8,430,000	XXX	.04/30/2015	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY	912796 EC 9 US Treasury0.03% Due 5/28/2015 At Mat.....	464,952	465,000	XXX	.05/28/2015	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	CASH .....	.....	.....31,570,000	31,570,000	XXX	.....	.....V.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868.....	CASH .....	.....	.....74,291,000	74,291,000	XXX	.....	.....V.....
JP Morgan Chase & Co.....	8I5DZWZKVSZ11NUHU748.....	CASH .....	.....	.....8,590,000	8,590,000	XXX	.....	.....V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11.....	CASH .....	.....	.....17,090,000	17,090,000	XXX	.....	.....V.....
Deutsche Bank.....	7LTWFZYICNSX8D621K86.....	CASH .....	.....	.....11,320,000	11,320,000	XXX	.....	.....V.....
0299999 Totals.....				245,123,152	243,667,000	XXX	XXX	XXX

QE09

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								
JP Morgan Chase Bank New York, NY					11,290,165	(21,135,956)	18,157,089	XXX
JP Morgan Chase Bank..... Dallas, TX.....					453,992	39,851,549	6,079,626	XXX
JP Morgan Chase Bank..... San Angelo, TX.....					(21,688,225)	(16,534,342)	(22,399,313)	XXX
State Street Bank..... Boston, MA.....					350,280	464,061	311,787	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			1,537,556	1,717,967	(188,330)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(8,056,231)	4,363,278	1,960,858	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(8,056,231)	4,363,278	1,960,858	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	199	199	199	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(8,056,032)	4,363,478	1,961,058	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
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
Federal Home Ln Bks.....		03/23/2015	0.030	04/06/2015	1,999,977	15	
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					1,999,977	15	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					1,999,977	15	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					1,999,977	15	0
8399999. Subtotals - Bonds.....					1,999,977	15	0
8699999. Total - Cash Equivalents.....					1,999,977	15	0