

QUARTERLY STATEMENT

OF THE

**Life Insurance Company of the
Southwest**

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

September 30, 2015

2015



QUARTERLY STATEMENT

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

Life Insurance Company of the Southwest

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

OFFICERS

Name	Title	Name	Title
1. Wade Hampton Mayo	President & CEO	2. Kerry Anne Jung	Secretary
3. Matthew Charles Frazee	VP, Treasurer & Controller	4. Eric Gustave Sandberg #	SVP, Chief Actuary, Chief Risk Officer & Appointed Actuary

OTHER

Robert Earl Cotton	EVP & Chief Financial Officer	Thomas Hyde Brownell	EVP & Chief Investment Officer
Thomas David Anuso	SVP & Chief Information Officer	Elizabeth Hill MacGowan	VP & Chief Life Product Officer
Ruth Barra Smith	EVP	William David Whitsell	SVP
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
Paul Gerard Greene #	VP & Chief Underwriter	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	Maryann (nmn) Ellis	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Wade Hampton Mayo	Ruth Barra Smith #	Elizabeth Hill MacGowan #
Angela Marie McCraw #			

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	a. Is this an original filing?	Yes [X] No []
This 6th day of November 2015	b. If no: 1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,987,432,299	0	10,987,432,299	10,209,140,484
2. Stocks:				
2.1 Preferred stocks.....	10,000,000	0	10,000,000	0
2.2 Common stocks.....	51,635,216	0	51,635,216	18,396,669
3. Mortgage loans on real estate:				
3.1 First liens.....	1,913,913,790	0	1,913,913,790	1,808,901,247
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	5,976,025	0	5,976,025	3,076,492
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	2,850,481
5. Cash (\$.....(721,911)), cash equivalents (\$.....0) and short-term investments (\$.....107,000,000).....	106,278,089	0	106,278,089	70,550,992
6. Contract loans (including \$.....0 premium notes).....	279,366,392	0	279,366,392	258,072,859
7. Derivatives.....	140,255,697	0	140,255,697	646,149,636
8. Other invested assets.....	298,721,251	0	298,721,251	184,244,244
9. Receivables for securities.....	0	0	0	1,159,075
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	374,450	0	374,450	340,646
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,793,953,209	0	13,793,953,209	13,202,882,824
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	120,261,733	0	120,261,733	109,209,771
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	741,844	0	741,844	762,887
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	11,809,419	0	11,809,419	10,393,897
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	565,082	0	565,082	1,727,369
16.2 Funds held by or deposited with reinsured companies.....	397	0	397	5,142
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	15,202,935	0	15,202,935	0
18.2 Net deferred tax asset.....	64,674,375	13,309,418	51,364,957	43,867,575
19. Guaranty funds receivable or on deposit.....	1,112,009	0	1,112,009	1,112,009
20. Electronic data processing equipment and software.....	615,160	601,120	14,040	16,912
21. Furniture and equipment, including health care delivery assets (\$.....0).....	559,194	559,194	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	1,167,646	0	1,167,646	0
24. Health care (\$.....0) and other amounts receivable.....	28,629,625	28,629,625	0	0
25. Aggregate write-ins for other than invested assets.....	13,666,770	1,033,681	12,633,089	12,064,695
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	14,052,959,398	44,133,038	14,008,826,360	13,382,043,080
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	14,052,959,398	44,133,038	14,008,826,360	13,382,043,080

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	374,450	0	374,450	340,646
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	374,450	0	374,450	340,646
2501. Corporate Owned Life Insurance.....	12,199,038	0	12,199,038	11,932,813
2502. Items not allocated.....	445,165	11,114	434,051	131,881
2503. Leasehold Improvements.....	519,188	519,188	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	503,379	503,379	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	13,666,770	1,033,681	12,633,089	12,064,695

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....12,399,970,364 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	12,399,970,364	11,817,099,594
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	571,974	599,034
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	397,440,142	125,712,091
4. Contract claims:		
4.1 Life.....	10,226,374	12,805,003
4.2 Accident and health.....	10,000	10,000
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	78,038	51,038
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....1,443 accident and health premiums.....	105,985	86,910
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	90,390	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.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	57,501,514	60,602,118
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,580,569, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,580,569	5,871,294
11. Commissions and expense allowances payable on reinsurance assumed.....	19,482	0
12. General expenses due or accrued.....	7,430,949	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).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	394,487	3,478,934
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	20,863,665
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	1,454,627	181,078
17. Amounts withheld or retained by company as agent or trustee.....	968,231	1,125,855
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	2,570,327	3,683,516
19. Remittances and items not allocated.....	24,585,721	22,578,340
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	103,225,513	88,959,940
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	21,746,179	1,899,204
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	57,106,609	351,316,632
24.09 Payable for securities.....	48,711,137	449,535
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	117,622,806	77,481,908
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	13,256,411,418	12,603,064,083
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	13,256,411,418	12,603,064,083
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus.....	165,972,114	165,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	553,442,828	580,006,883
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	749,414,942	775,978,997
38. Totals of Lines 29, 30 and 37.....	752,414,942	778,978,997
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	14,008,826,360	13,382,043,080
DETAILS OF WRITE-INS		
2501. LIHTC Commitments.....	110,279,673	72,810,292
2502. Uncashed checks pending escheatment.....	6,045,320	3,570,343
2503. Guaranty fund.....	1,095,322	1,101,273
2598. Summary of remaining write-ins for Line 25 from overflow page.....	202,491	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	117,622,806	77,481,908
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1	2	3
	Current	Prior	Prior Year Ended
	Year to Date	Year to Date	December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,143,583,533	1,142,652,021	1,577,688,475
2. Considerations for supplementary contracts with life contingencies.....	69,066	291,436	363,299
3. Net investment income.....	334,822,764	547,216,532	780,374,284
4. Amortization of Interest Maintenance Reserve (IMR).....	4,795,023	3,728,713	4,768,573
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	2,132,403	2,877,956	3,812,114
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	468,331	832,104	1,148,332
9. Totals (Lines 1 to 8.3).....	1,485,871,120	1,697,598,762	2,368,155,075
10. Death benefits.....	44,848,029	39,124,382	52,357,004
11. Matured endowments (excluding guaranteed annual pure endowments).....	717,900	422,058	725,112
12. Annuity benefits.....	66,858,665	50,756,335	66,295,804
13. Disability benefits and benefits under accident and health contracts.....	823,364	783,292	997,555
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	515,497,797	515,512,095	694,154,888
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	15,727,310	14,275,276	20,500,402
18. Payments on supplementary contracts with life contingencies.....	128,459	116,007	155,885
19. Increase in aggregate reserves for life and accident and health contracts.....	582,843,993	719,213,466	1,017,287,240
20. Totals (Lines 10 to 19).....	1,227,445,517	1,340,202,911	1,852,473,892
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	190,850,543	185,913,096	258,934,319
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses.....	65,314,332	67,702,566	93,084,888
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	10,469,664	9,065,886	12,473,731
25. Increase in loading on deferred and uncollected premiums.....	(409,656)	(231,401)	(260,191)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	260,882	44,945	88,457
28. Totals (Lines 20 to 27).....	1,493,931,282	1,602,698,003	2,216,795,096
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(8,060,162)	94,900,758	151,359,979
30. Dividends to policyholders.....	67,389	82,072	88,942
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(8,127,551)	94,818,687	151,271,037
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(9,625,219)	22,538,446	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).....	1,497,668	72,280,241	110,127,685
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,702,736 (excluding taxes of \$.....912,379 transferred to the IMR).....	(27,375,219)	(913,619)	(4,500,911)
35. Net income (Line 33 plus Line 34).....	(25,877,551)	71,366,622	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).....	(25,877,551)	71,366,622	105,626,773
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	10,541,767	(873,214)	(1,424,756)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	12,381,956	(1,747,921)	2,117,791
41. Change in nonadmitted assets.....	(9,344,654)	2,521,615	(431,592)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(14,265,573)	(18,569,628)	(17,068,879)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	(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).....	(26,564,055)	52,697,474	58,819,337
55. Capital and surplus as of statement date (Lines 36 + 54).....	752,414,942	772,857,134	778,978,997
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	202,106	571,960	790,236
08.302. Change in COLI.....	266,225	260,144	358,095
08.303. Miscellaneous Income - Modco Interest.....	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	468,331	832,104	1,148,332
2701. Changes in Agents Deferred Compensation.....	246,620	139,790	183,131
2702. Fines and Penalties.....	14,262	(94,845)	(94,674)
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	260,882	44,945	88,457
5301.	0	0	0
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,142,686,850	1,141,865,796	1,575,941,535
2. Net investment income.....	553,332,863	604,143,483	813,480,272
3. Miscellaneous income.....	2,600,734	3,710,060	4,960,445
4. Total (Lines 1 through 3).....	1,698,620,447	1,749,719,338	2,394,382,252
5. Benefit and loss related payments.....	645,997,665	619,656,388	837,463,056
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	231,812,724	238,709,367	298,732,744
8. Dividends paid to policyholders.....	40,389	55,355	60,984
9. Federal and foreign income taxes paid (recovered) net of \$.....1,702,736 tax on capital gains (losses).....	29,056,496	37,842,907	62,012,419
10. Total (Lines 5 through 9).....	906,907,274	896,264,017	1,198,269,203
11. Net cash from operations (Line 4 minus Line 10).....	791,713,173	853,455,321	1,196,113,050
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	735,430,872	620,331,244	918,092,864
12.2 Stocks.....	0	34,937,286	34,937,286
12.3 Mortgage loans.....	124,864,864	143,825,365	181,595,158
12.4 Real estate.....	0	0	3,150,860
12.5 Other invested assets.....	6,133,417	3,367,582	3,375,593
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	49,420,677	3,791,025	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	915,849,830	806,252,502	1,141,151,761
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,535,355,131	1,319,191,127	1,968,234,351
13.2 Stocks.....	44,029,995	9,925,513	17,475,288
13.3 Mortgage loans.....	230,669,478	220,780,465	347,980,465
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	112,165,183	41,304,183	86,304,183
13.6 Miscellaneous applications.....	46,337,373	287,590	26,250,740
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,968,557,160	1,591,488,878	2,446,245,027
14. Net increase or (decrease) in contract loans and premium notes.....	21,293,533	23,560,097	34,880,293
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,074,000,863)	(808,796,473)	(1,339,973,560)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	271,728,051	8,179,472	60,490,885
16.5 Dividends to stockholders.....	0	0	30,000,000
16.6 Other cash provided (applied).....	46,286,737	(10,015,878)	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).....	318,014,788	(1,836,406)	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).....	35,727,097	42,822,442	(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).....	106,278,089	206,755,003	70,550,992
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	C	C	C
2. Ordinary life insurance.....	419,386,731	356,820,914	514,781,854
3. Ordinary individual annuities.....	676,236,396	736,550,347	1,003,994,271
4. Credit life (group and individual).....	C	C	C
5. Group life insurance.....	12,983	16,531	16,953
6. Group annuities.....	59,735,183	61,311,435	77,106,034
7. A&H - group.....	C	C	C
8. A&H - credit (group and individual).....	C	C	C
9. A&H - other.....	51,207	54,719	71,813
10. Aggregate of all other lines of business.....	C	C	C
11. Subtotal.....	1,155,422,500	1,154,753,947	1,595,970,926
12. Deposit-type contracts.....	1,629,815	2,016,576	2,224,108
13. Total.....	1,157,052,315	1,156,770,523	1,598,195,034

DETAILS OF WRITE-INS

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

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 & 3)	TX	(25,877,551)	105,626,773
(2) State Prescribed Practices that increase/decrease NAIC SAP		0	0
(3) State Permitted Practices that increase/decrease NAIC SAP		0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	TX	(25,877,551)	105,626,773
SURPLUS			
(5) Life Insurance Company of the Southwest state basis (Page 3, line 38, Columns 1 & 2)	TX	752,414,942	778,978,997
(6) State Prescribed Practices that increase/decrease NAIC SAP		0	0
(7) State Permitted Practices that increase/decrease NAIC SAP		0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	TX	752,414,942	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 all securities except for interest only securities or securities where the yield had become negative that are valued using the prospective method.
- (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	0	0	0	0
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	0	0	0	0
c. Total 1 st Quarter	0	0	0	0
OTTI recognized 2 nd Quarter				
d. Intent to sell	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

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	0	0	0	0
f.	Total 2 nd Quarter	0	0	0	0
OTTI recognized 3 rd Quarter					
g.	Intent to sell	0	0	0	0
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	30,337,039	0	24,112,317	6,224,722
i.	Total 3 rd Quarter	30,337,039	0	24,112,317	6,224,722
OTTI recognized 4 th Quarter					
j.	Intent to sell	0	0	0	0
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	0	0	0	0
l.	Total 4 th Quarter	0	0	0	0
m.	Annual aggregate total	XXX	0	24,112,317	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
02076X AC 6	5,865,625	0	5,615,625	250,000	265,625	September 30, 2015
67576G AA 5	13,617,241	0	9,899,966	3,717,275	3,319,724	September 30, 2015
67576J AA 9	4,567,907	0	3,685,907	882,000	956,295	September 30, 2015
USG785 AR A	6,286,266	0	4,910,819	1,375,447	1,375,447	September 30, 2015
Total			24,112,317			

(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	1,126,542
		2.	12 Months or Longer	999,148
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than12 Months	126,441,225
		2.	12 Months or Longer	2,471,645

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received - N/A

b. The fair value of that collateral and of the portion of that collateral that it has sold or replledged 0

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

NOTES TO FINANCIAL STATEMENTS

In March 2015, National Life Distribution, LLC was formed as a subsidiary of Life Insurance Company of the Southwest. In 2015, the entity is serving as a paymaster for National Life Group's field force operations. All commission expenses continue to be incurred in the operating companies.

Catamount Reinsurance Company was incorporated on August 5, 2015. All outstanding shares of Catamount Reinsurance Company's common stock are directly owned by National Life Insurance Company.

See Schedule Y for an updated organizational chart.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides Life Insurance Company of the Southwest with access to a secured asset-based borrowing capacity. 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 the liability for deposit-type contracts. The proceeds have been invested in a discrete pool of fixed income assets. The Company has a maximum borrowing capacity of approximately \$4.1 billion, based on its membership investment base.

(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	0	0	0
(b)	Membership Stock – Class B	5,352,900	5,352,900	0
(c)	Activity Stock	12,844,300	12,844,300	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	18,197,200	18,197,200	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	4,072,090,733	XXX	XXX

2. Prior Year End

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	4,962,800	4,962,800	0
(c)	Activity Stock	2,050,000	2,050,000	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	7,012,800	7,012,800	0
(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	0	0	0	0	0	0
2.	Class B	0	0	0	0	0	0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	385,124,549	367,838,311	313,275,000

2. Current Period General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	385,124,549	367,838,311	313,275,000

3. Current Period Separate Accounts

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

4. Prior Year End 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	385,124,549	367,838,311	313,275,000

2. Current Period General Account

NOTES TO FINANCIAL STATEMENTS

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	385,124,549	367,838,311	313,275,000

3. Current Period Separate

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

4. Prior Year End Total General and Separate Accounts

	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	0	0	0	XXX
(b)	Funding Agreements	313,275,000	313,275,000	0	313,275,000
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	313,275,000	313,275,000	0	313,275,000

2. Prior Year End

		1 Total 2 + 3	2 General Account	3 Separate Account	4 Funding Agreements Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	50,000,000	50,000,000	0	50,000,000
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	50,000,000	50,000,000	0	50,000,000

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Account
1.	Debt	0	0	0
2.	Funding Agreements	313,275,000	313,275,000	0
3.	Other	0	0	0
4.	Aggregate Total	313,275,000	313,275,000	0

c. FHLB Prepayment Obligations

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

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

A. Defined Benefit Plan - 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

NOTES TO FINANCIAL STATEMENTS

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. On May 29, 2015, plaintiffs filed a notice of appeal from the final judgment with the United States Court of Appeals for the Ninth Circuit.

Note 15 - Leases

No significant change.

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

No significant change.

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

- B. Transfer and Servicing of Financial Assets - NONE
- C. Wash Sales - NONE

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

No significant change.

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

No significant change.

Note 20 - Fair Value

A.

(1) Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Bonds	0	6,950,237	0	6,950,237
Common Stock	51,635,216	0	0	51,635,216
Derivatives	4,392,744	135,862,954	0	140,255,698
Other Invested Assets	0	0	59,591,128	59,591,128
Short Term Investments	107,000,000	0	0	107,000,000
Total	163,027,960	142,813,191	59,591,128	365,432,279

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
Derivatives	0	57,106,609	0	57,106,609
Total	0	57,106,609	0	57,106,609

(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	24,109,485	0	0	0	7,883,171	30,100,217	0	(2,501,745)	0	59,591,128
Total	24,109,485	0	0	0	7,883,171	30,100,217	0	(2,501,745)	0	59,591,128

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
	0	0	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	0	0	0	0

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

Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

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,

NOTES TO FINANCIAL STATEMENTS

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.

Other Invested Assets – Other invested assets, including partnerships, 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.

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

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

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	11,410,814,390	10,987,432,299	13,016,001	11,397,798,389	0	0
Preferred Stock	9,861,000	10,000,000	0	9,861,000	0	0
Common Stock	51,635,216	51,635,216	51,635,216	0	0	0
Mortgage Loans	2,012,078,428	1,913,913,790	0	0	2,012,078,428	0
Real Estate	6,300,000	5,976,025	0	6,300,000	0	0
Short Term Investments	107,000,000	107,000,000	107,000,000	0	0	0
Derivative Asset	140,255,698	140,255,698	4,392,744	135,862,954	0	0
Other Invested Assets	316,950,763	298,721,251	0	92,534,602	59,591,128	164,825,033
Derivative Liability	57,106,609	57,106,609	0	57,106,609	0	0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	164,825,033	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

None

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.

NOTES TO FINANCIAL STATEMENTS

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒ X]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒ X]
- 2.2

If yes, date of change:

- 3.1

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

Yes [☒ X] No [☐]
- 3.2

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

Yes [☒ X] No [☐]
- 3.3

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

Catamount Reinsurance Company was incorporated on August 5, 2015. All outstanding shares of Catamount Reinsurance Company's common stock are directly owned by National Life Insurance Company.

- 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
	0	

5.

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

Yes [☐] No [☒ X] N/A [☐]
-

- 6.1

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

12/31/2014
- 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 [☒]
- 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 [☒]No [☐]
- 10.2

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

\$0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [☐]No [☒]
- 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 [☐]
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
0	0
0	0
0	0
0	100,000
\$0	\$100,000
\$0	\$0

- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [☒]No [☐]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [☒]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 [☒]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 [☒]

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 [☒]No [☐]

18.2

If no, list exceptions:

-

Q08.1

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.....0

1.12 Residential mortgages.....0

1.13 Commercial mortgages.....1,887,885,751

1.14 Total mortgages in good standing.....1,887,885,751

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms.....8,237,274

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

1.31 Farm mortgages.....0

1.32 Residential mortgages.....0

1.33 Commercial mortgages.....8,676,300

1.34 Total mortgages with interest overdue more than three months.....8,676,300

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages.....0

1.42 Residential mortgages.....0

1.43 Commercial mortgages.....9,114,465

1.44 Total mortgages in process of foreclosure.....9,114,465

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

.....1,913,913,790

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

1.61 Farm mortgages.....0

1.62 Residential mortgages.....0

1.63 Commercial mortgages.....0

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

2. Operating Percentages:

2.1 A&H loss percent.....0.0

2.2 A&H cost containment percent.....0.0

2.3 A&H expense percent excluding cost containment expenses.....0.0

3.1 Do you act as a custodian for health savings accounts?

Yes []

No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....0

3.3 Do you act as an administrator for health savings accounts?

Yes []

No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date.....0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

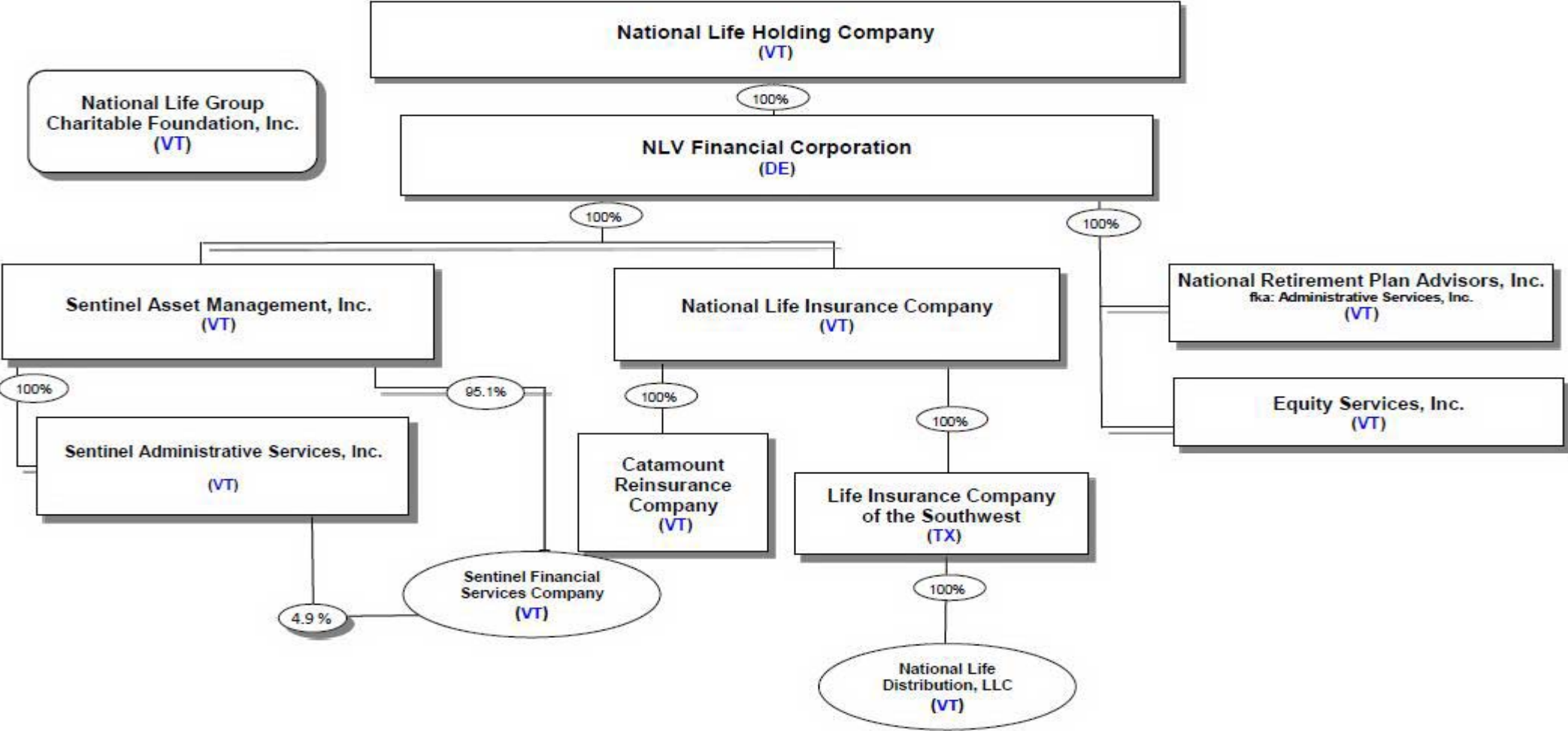
Current Year to Date - Allocated by States and Territories

		1		Direct Business Only					
			Active Status	Life Contracts		4	5	6	7
				2	3				
States, Etc.				Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	3,871,230	6,094,587	170	0	9,965,987	0
2.	Alaska.....	AK	L	547,539	54,496	130	0	602,165	0
3.	Arizona.....	AZ	L	10,289,119	18,524,290	272	0	28,813,681	0
4.	Arkansas.....	AR	L	1,670,260	2,431,659	164	0	4,102,083	0
5.	California.....	CA	L	140,392,837	196,445,878	571	0	336,839,286	50,261
6.	Colorado.....	CO	L	11,785,914	4,789,073	1,118	0	16,576,105	0
7.	Connecticut.....	CT	L	9,795,267	1,875,176	0	0	11,670,443	16,017
8.	Delaware.....	DE	L	2,460,625	1,003,748	0	0	3,464,373	0
9.	District of Columbia.....	DC	L	1,574,098	799,509	0	0	2,373,607	0
10.	Florida.....	FL	L	32,516,328	85,546,639	158	0	118,063,125	0
11.	Georgia.....	GA	L	12,850,091	18,460,147	39	0	31,310,277	402,390
12.	Hawaii.....	HI	L	3,205,674	7,737,636	0	0	10,943,310	0
13.	Idaho.....	ID	L	572,811	384,777	39	0	957,627	0
14.	Illinois.....	IL	L	9,239,751	13,035,906	52	0	22,275,709	0
15.	Indiana.....	IN	L	1,686,266	950,801	69	0	2,637,136	0
16.	Iowa.....	IA	L	1,506,976	1,185,823	0	0	2,692,799	0
17.	Kansas.....	KS	L	1,666,618	1,133,922	165	0	2,800,705	0
18.	Kentucky.....	KY	L	1,439,931	346,806	40	0	1,786,777	0
19.	Louisiana.....	LA	L	3,746,634	7,495,952	8,717	0	11,251,303	171,150
20.	Maine.....	ME	L	556,260	212,370	0	0	768,630	0
21.	Maryland.....	MD	L	22,221,681	15,830,632	0	0	38,052,313	0
22.	Massachusetts.....	MA	L	4,125,577	13,087,815	0	0	17,213,392	0
23.	Michigan.....	MI	L	6,332,035	53,235,389	39	0	59,567,463	0
24.	Minnesota.....	MN	L	7,312,105	2,192,900	26	0	9,505,031	0
25.	Mississippi.....	MS	L	1,710,120	694,163	545	0	2,404,828	0
26.	Missouri.....	MO	L	2,425,877	2,419,132	239	0	4,845,248	0
27.	Montana.....	MT	L	874,002	(54,459)	336	0	819,879	0
28.	Nebraska.....	NE	L	548,293	146,422	182	0	694,897	0
29.	Nevada.....	NV	L	6,204,068	16,750,823	46	0	22,954,937	0
30.	New Hampshire.....	NH	L	1,813,999	2,908,813	0	0	4,722,812	0
31.	New Jersey.....	NJ	L	7,938,923	3,868,652	0	0	11,807,575	0
32.	New Mexico.....	NM	L	984,675	1,447,375	887	0	2,432,937	0
33.	New York.....	NY	N	3,835,622	885,137	0	0	4,720,759	0
34.	North Carolina.....	NC	L	9,549,401	24,597,358	39	0	34,146,798	72,304
35.	North Dakota.....	ND	L	119,231	334,889	371	0	454,491	0
36.	Ohio.....	OH	L	4,176,193	5,803,663	144	0	9,980,000	238,810
37.	Oklahoma.....	OK	L	2,267,783	9,443,734	4,902	0	11,716,419	0
38.	Oregon.....	OR	L	2,263,923	371,599	0	0	2,635,522	0
39.	Pennsylvania.....	PA	L	8,028,353	6,142,234	0	0	14,170,587	670,583
40.	Rhode Island.....	RI	L	1,198,234	1,172,809	0	0	2,371,043	0
41.	South Carolina.....	SC	L	3,135,633	9,506,693	66	0	12,642,392	0
42.	South Dakota.....	SD	L	275,057	172,391	0	0	447,448	0
43.	Tennessee.....	TN	L	4,949,856	6,046,032	91	0	10,995,979	0
44.	Texas.....	TX	L	34,246,506	149,271,615	30,433	0	183,548,554	0
45.	Utah.....	UT	L	7,081,396	11,156,609	480	0	18,238,485	8,300
46.	Vermont.....	VT	L	965,283	11,325,036	0	0	12,290,319	0
47.	Virginia.....	VA	L	14,321,882	15,059,487	52	0	29,381,421	0
48.	Washington.....	WA	L	3,983,218	1,497,517	39	0	5,480,774	0
49.	West Virginia.....	WV	L	262,625	630,659	30	0	893,314	0
50.	Wisconsin.....	WI	L	4,240,032	1,215,553	0	0	5,455,585	0
51.	Wyoming.....	WY	L	93,317	260,575	556	0	354,448	0
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	0	0	0	0	0	0
54.	Puerto Rico.....	PR	N	3,144	341	0	0	3,485	0
55.	US Virgin Islands.....	VI	N	1,356	0	0	0	1,356	0
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	100,578	40,796	0	0	141,374	0
59.	Subtotal.....	(a)	50	418,964,207	735,971,579	51,207	0	1,154,986,993	1,629,815
90.	Reporting entity contributions for employee benefit plans.....		XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....		XXX	21,364	0	0	0	21,364	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....		XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....		XXX	414,143	0	0	0	414,143	0
94.	Aggregate other amounts not allocable by State.....		XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....		XXX	419,399,714	735,971,579	51,207	0	1,155,422,500	1,629,815
96.	Plus Reinsurance Assumed.....		XXX	0	0	0	0	0	0
97.	Totals (All Business).....		XXX	419,399,714	735,971,579	51,207	0	1,155,422,500	1,629,815
98.	Less Reinsurance Ceded.....		XXX	12,804,715	0	0	0	12,804,715	0
99.	Totals (All Business) less Reinsurance Ceded.....		XXX	406,594,999	735,971,579	51,207	0	1,142,617,785	1,629,815
DETAILS OF WRITE-INS									
58001.	Other Alien	ZZZ	XXX	100,578	40,796	0	0	141,374	0
58002.			XXX	0	0	0	0	0	0
58003.			XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page...		XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....		XXX	100,578	40,796	0	0	141,374	0
9401.			XXX	0	0	0	0	0	0
9402.			XXX	0	0	0	0	0	0
9403.			XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page...		XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....		XXX	0	0	0	0	0	0

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

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

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



Corporation



Non-profit Public Benefit Corporation



Partnership/LLC



ownership %

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..	0.....	0.....		National Life Holding Company.....	VT.....	UIP.....		Board.....	0.000		0.....
0000.....	National Life Group.....	00000...	20-4818866..	0.....	0.....		National Life Group Charitable Foundation, Inc.....	VT.....	NIA.....	National Life Holding Company.....	Management.....	100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	03-0359222..	0.....	0.....		NLV Financial Corporation.....	DE.....	UIP.....	National Life Holding Company.....	Board.....	0.000	National Life Holding Company.....	0.....
0634.....	National Life Group.....	66680...	03-0144090..	0.....	0.....		National Life Insurance Company.....	VT.....	UDP.....	NLV Financial Corporation.....	Board.....	0.000	National Life Holding Company.....	0.....
0634.....	National Life Group.....	65528...	75-0953004..	0.....	0.....		Life Insurance Company of the Southwest.....	TX.....	RE.....	National Life Insurance Company.....	Ownership.....	100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	03-0221140..	0.....	0.....		Sentinel Asset Management, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Board.....	0.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	03-0316212..	0.....	0.....		Sentinel Administrative Services, Inc.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	03-0335801..	0.....	0.....		Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Administrative Services, Inc.....	Ownership.....	95.100	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	03-0355801..	0.....	0.....		Sentinel Financial Services Company.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	4.900	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	03-0223461..	0.....	0.....		National Retirement Plan Advisors, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	03-0221141..	0.....	0.....		Equity Services, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	100.000	National Life Holding Company.....	0.....
0000.....	National Life Group.....	00000...	47-3406482..	0.....	0.....		National Life Distribution, LLC.....	VT.....	DS.....	Life Insurance Company of the Southwest.....	Ownership.....	100.000	National Life Holding Company.....	0.....
0634.....	National Life Group.....	15803...	47-4708436..	0.....	0.....		Catamount Reinsurance Company.....	VT.....	IA.....	National Life Insurance Company.....	Ownership.....	100.000	National Life Holding Company.....	0.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

* 65528201549000003*

* 65528201536500003*

* 65528201544500003*

* 65528201544700003*

* 65528201544800003*

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.....	153,379	153,379	0	0
2505. Prepaid Expenses.....	350,000	350,000	0	0
2597. Summary of remaining write-ins for Line 25.....	503,379	503,379	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on death claims.....	202,491	0
2597. Summary of remaining write-ins for Line 25.....	202,491	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.....	0	6,000,000
2.2 Additional investment made after acquisition.....	0	C
3. Current year change in encumbrances.....	0	C
4. Total gain (loss) on disposals.....	0	266,243
5. Deduct amounts received on disposals.....	0	3,150,860
6. Total foreign exchange change in book/adjusted carrying value.....	0	C
7. Deduct current year's other than temporary impairment recognized.....	(193,500)	C
8. Deduct current year's depreciation.....	144,448	38,891
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	5,976,025	5,926,973
10. Deduct total nonadmitted amounts.....	0	C
11. Statement value at end of current period (Line 9 minus Line 10).....	5,976,025	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.....	230,600,000	347,850,000
2.2 Additional investment made after acquisition.....	69,478	130,465
3. Capitalized deferred interest and other.....	33,217	152,267
4. Accrual of discount.....	0	C
5. Unrealized valuation increase (decrease).....	0	C
6. Total gain (loss) on disposals.....	(101,749)	(79,606)
7. Deduct amounts received on disposals.....	124,864,864	187,595,158
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	C
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	C
10. Deduct current year's other than temporary impairment recognized.....	723,546	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).....	1,913,913,781	1,808,901,244
12. Total valuation allowance.....	0	C
13. Subtotal (Line 11 plus Line 12).....	1,913,913,781	1,808,901,244
14. Deduct total nonadmitted amounts.....	0	C
15. Statement value at end of current period (Line 13 minus Line 14).....	1,913,913,781	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.....	105,640,320	84,786,500
2.2 Additional investment made after acquisition.....	6,524,863	1,517,683
3. Capitalized deferred interest and other.....	0	C
4. Accrual of discount.....	54,795	313,293
5. Unrealized valuation increase (decrease).....	12,391,336	C
6. Total gain (loss) on disposals.....	0	(70,811)
7. Deduct amounts received on disposals.....	6,133,417	3,375,593
8. Deduct amortization of premium and depreciation.....	4,000,889	3,313,789
9. Total foreign exchange change in book/adjusted carrying value.....	0	C
10. Deduct current year's other than temporary impairment recognized.....	0	C
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	298,721,255	184,244,248
12. Deduct total nonadmitted amounts.....	0	C
13. Statement value at end of current period (Line 11 minus Line 12).....	298,721,255	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.....	1,579,385,125	1,985,709,639
3. Accrual of discount.....	19,661,075	22,129,621
4. Unrealized valuation increase (decrease).....	(1,848,005)	(1,424,756)
5. Total gain (loss) on disposals.....	1,456,388	7,553,433
6. Deduct consideration for bonds and stocks disposed of.....	735,430,863	953,030,150
7. Deduct amortization of premium.....	17,581,032	16,282,522
8. Total foreign exchange change in book/adjusted carrying value.....	0	C
9. Deduct current year's other than temporary impairment recognized.....	24,112,317	2,735,124
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	11,049,067,515	10,227,537,144
11. Deduct total nonadmitted amounts.....	0	C
12. Statement value at end of current period (Line 10 minus Line 11).....	11,049,067,515	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).....	5,167,505,762	945,710,283	764,699,939	11,896,991	4,909,777,640	5,167,505,762	5,360,413,097	4,851,837,790
2.	NAIC 2 (a).....	4,931,178,676	141,978,851	120,361,567	(35,177,539)	4,915,786,639	4,931,178,676	4,917,618,421	4,799,473,532
3.	NAIC 3 (a).....	698,877,871	21,983,241	11,566,538	(2,940,775)	668,260,460	698,877,871	706,353,799	545,458,633
4.	NAIC 4 (a).....	72,863,493	7,081,100	5,153,631	10,107,787	97,897,014	72,863,493	84,898,749	73,865,893
5.	NAIC 5 (a).....	21,516,931	0	(57,136)	(3,627,633)	23,554,838	21,516,931	17,946,433	20,937,135
6.	NAIC 6 (a).....	7,841,779	0	34,848	(605,131)	7,183,508	7,841,779	7,201,800	7,192,500
7.	Total Bonds.....	10,899,784,512	1,116,753,475	901,759,387	(20,346,300)	10,622,460,099	10,899,784,512	11,094,432,299	10,298,765,483
PREFERRED STOCK									
8.	NAIC 1.....	10,000,000	0	0	0	10,000,000	10,000,000	10,000,000	0
9.	NAIC 2.....	0	0	0	0	0	0	0	0
10.	NAIC 3.....	0	0	0	0	0	0	0	0
11.	NAIC 4.....	0	0	0	0	0	0	0	0
12.	NAIC 5.....	0	0	0	0	0	0	0	0
13.	NAIC 6.....	0	0	0	0	0	0	0	0
14.	Total Preferred Stock.....	10,000,000	0	0	0	10,000,000	10,000,000	10,000,000	0
15.	Total Bonds and Preferred Stock.....	10,909,784,512	1,116,753,475	901,759,387	(20,346,300)	10,632,460,099	10,909,784,512	11,104,432,299	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 \$.....107,000,000; 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.....	107,000,000	XXX.....	107,000,000	2,479	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	89,625,000	170,900,000
2. Cost of short-term investments acquired.....	1,146,400,000	1,015,225,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,129,025,000	1,096,500,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	107,000,000	89,625,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	107,000,000	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.....	158,049,709
3.	Unrealized valuation increase (decrease).....	(232,555,345)
4.	Total gain (loss) on termination recognized.....	109,266,688
5.	Considerations received (paid) on terminations.....	250,520,291
6.	Amortization.....	4,216
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	78,756,353
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	78,756,353

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).....	4,071,107
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	(1,268,495)
3.12	Section 1, Column 15, prior year.....	(96,770)
		(1,171,725)
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, prior year.....	0
		(1,171,725)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
		0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(1,268,495)
3.24	Section 1, Column 19, prior year.....	(96,770)
		(1,171,725)
		(1,171,725)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	5,412,425
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	5,412,425
		5,412,425
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
		0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	4,392,741
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	4,392,741

Sch. DB-Pt C-Sn 1

NONE

Sch. DB-Pt C-Sn 2

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	78,756,341
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	4,392,744
3.	Total (Line 1 plus Line 2).....	83,149,085
4.	Part D, Section 1, Column 5.....	140,255,696
5.	Part D, Section 1, Column 6.....	(57,106,611)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	78,756,341
8.	Part B, Section 1, Column 13.....	4,392,744
9.	Total (Line 7 plus Line 8).....	83,149,085
10.	Part D, Section 1, Column 8.....	140,255,696
11.	Part D, Section 1, Column 9.....	(57,106,611)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	4,290,630
14.	Part B, Section 1, Column 20.....	3,760,600
15.	Part D, Section 1, Column 11.....	8,051,230
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	1,196,422,295	1,485,654,853
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,196,422,295	1,485,654,853
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

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

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								
0210690.....	W DES MOINES.....	IA.....	.....	07/17/2015...	3.810	13,800,000	0	19,500,000
0210692.....	EL CAJON.....	CA.....	.....	07/23/2015...	3.850	10,000,000	0	23,100,000
0210694.....	LINCOLN.....	NE.....	.....	08/25/2015...	3.820	15,500,000	0	29,700,000
0210695.....	BOULDER.....	CO.....	.....	08/31/2015...	3.950	33,000,000	0	50,400,000
0210696.....	BLOOMINGTON.....	MN.....	.....	08/13/2015...	4.320	35,600,000	0	53,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	107,900,000	0	175,700,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	107,900,000	0	175,700,000
Restructured Mortgages - Commercial Mortgages - All Other								
210514B.....	MIDLOTHIAN.....	VA.....	.....	09/26/2011...	12.000	0	69.478	125,547
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0	69.478	125,547
1699999. Total - Restructured Mortgages.....				XXX.....	XXX.....	0	69.478	125,547
3399999. Total Mortgages.....				XXX.....	XXX.....	107,900,000	69.478	175,825,547

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																	
0210397.....	SPOKANE.....	WA.....	.....	09/16/2005....	08/24/2015....	3,857,070	0	0	0	0	0	0	3,805,546	3,805,546	0	0	0
0210402.....	FARMINGTON.....	CT.....	.....	05/18/2005....	09/28/2015....	1,711,840	0	0	0	0	0	0	1,622,591	1,622,591	0	0	0
0210403.....	CLEAR LAKE.....	TX.....	.....	03/24/2005....	09/29/2015....	2,068,532	0	0	0	33,217	33,217	0	2,101,749	2,000,000	0	(101,749)	(101,749)
0210407.....	KNOXVILLE.....	TN.....	.....	06/10/2005....	07/22/2015....	3,009,501	0	0	0	0	0	0	2,905,164	2,905,164	0	0	0
0210418.....	SUPERIOR.....	CO.....	.....	09/08/2005....	09/14/2015....	3,640,995	0	0	0	0	0	0	3,560,000	3,560,000	0	0	0
0210419.....	IRVINE.....	CA.....	.....	11/03/2005....	08/24/2015....	5,514,381	0	0	0	0	0	0	5,432,250	5,432,250	0	0	0
0210546.....	WEXFORD.....	PA.....	.....	09/01/2010....	08/18/2015....	6,582,264	0	0	0	0	0	0	6,436,239	6,436,239	0	0	0
0210549.....	GREAT NECK.....	NY.....	.....	12/22/2010....	07/28/2015....	4,836,157	0	0	0	0	0	0	4,776,315	4,776,315	0	0	0
0210553.....	PLANT CITY.....	FL.....	.....	02/02/2011....	08/26/2015....	7,523,713	0	0	0	0	0	0	7,430,924	7,430,924	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						38,744,453	0	0	0	33,217	33,217	0	38,070,778	37,969,029	0	(101,749)	(101,749)
Mortgages With Partial Repayments																	
0210240.....	PITTSBURGH.....	PA.....	.....	02/20/1998....	.....	.....218,994	0	0	0	0	0	0	0	15,528	0	0	0
0210261.....	NORCROSS.....	GA.....	.....	08/18/1998....	.....	.....468,627	0	0	0	0	0	0	0	28,419	0	0	0
0210292.....	VIRGINIA BEACH.....	VA.....	.....	03/28/2001....	.....	.....1,981,211	0	0	0	0	0	0	0	27,855	0	0	0
0210298.....	ASTON.....	PA.....	.....	06/15/2000....	.....	.....3,875,572	0	0	0	0	0	0	0	28,591	0	0	0
0210299.....	ASTON.....	PA.....	.....	06/15/2000....	.....	.....1,634,454	0	0	0	0	0	0	0	12,130	0	0	0
0210313.....	CHARLOTTE.....	NC.....	.....	06/08/2001....	.....	.....648,992	0	0	0	0	0	0	0	31,574	0	0	0
0210321.....	SIMI VALLEY.....	CA.....	.....	01/08/2002....	.....	.....2,157,107	0	0	0	0	0	0	0	90,997	0	0	0
0210324.....	INWOOD.....	WV.....	.....	02/13/2003....	.....	.....1,997,660	0	0	0	0	0	0	0	21,915	0	0	0
0210326.....	NORFOLK.....	VA.....	.....	12/18/2001....	.....	.....1,401,350	0	0	0	0	0	0	0	39,151	0	0	0
0210342.....	PORT ARTHUR.....	TX.....	.....	12/20/2002....	.....	.....884,536	0	0	0	0	0	0	0	67,308	0	0	0
0210343.....	SAN ANTONIO.....	TX.....	.....	12/30/2002....	.....	.....1,265,835	0	0	0	0	0	0	0	15,047	0	0	0
0210369.....	PUYALLUP.....	WA.....	.....	04/01/2004....	.....	.....4,551,026	0	0	0	0	0	0	0	63,523	0	0	0

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210375.....	BURIEN.....	WA.....	.....	05/13/2004....	.....	.....2,802,385	0	0	0	0	0	0	0	38,613	0	0	0
0210386.....	SAN ANTONIO.....	TX.....	.....	10/29/2004....	.....	.....2,550,627	0	0	0	0	0	0	0	19,420	0	0	0
0210393.....	SPOKANE.....	WA.....	.....	08/29/2005....	.....	.....3,356,893	0	0	0	0	0	0	0	19,827	0	0	0
0210396.....	CHARLOTTE.....	NC.....	.....	02/17/2005....	.....	.....3,984,220	0	0	0	0	0	0	0	97,643	0	0	0
0210397.....	SPOKANE.....	WA.....	.....	09/16/2005....	.....	.....3,857,070	0	0	0	0	0	0	0	7,469	0	0	0
0210402.....	FARMINGTON.....	CT.....	.....	05/18/2005....	.....	.....1,711,840	0	0	0	0	0	0	0	30,205	0	0	0
0210411.....	ABERDEEN.....	MD.....	.....	09/28/2005....	.....	.....3,511,149	0	0	0	0	0	0	0	31,689	0	0	0
0210412.....	MONROE.....	WA.....	.....	10/11/2005....	.....	.....7,320,160	0	0	0	0	0	0	0	69,649	0	0	0
0210413.....	MELBOURNE.....	FL.....	.....	07/14/2005....	.....	.....2,803,415	0	0	0	0	0	0	0	5,742	0	0	0
0210418.....	SUPERIOR.....	CO.....	.....	09/08/2005....	.....	.....3,640,995	0	0	0	0	0	0	0	20,535	0	0	0
0210419.....	IRVINE.....	CA.....	.....	11/03/2005....	.....	.....5,514,381	0	0	0	0	0	0	0	11,898	0	0	0
0210421.....	CENTERVILLE.....	OH.....	.....	02/28/2006....	.....	.....3,105,547	0	0	0	0	0	0	0	107,770	0	0	0
0210424.....	CINNAMINSON.....	NJ.....	.....	11/18/2005....	.....	.....1,799,800	0	0	0	0	0	0	0	18,204	0	0	0
0210426.....	PLYMOUTH.....	MN.....	.....	11/01/2005....	.....	.....1,550,659	0	0	0	0	0	0	0	56,926	0	0	0
0210428.....	ISSAQUAH.....	WA.....	.....	11/02/2005....	.....	.....1,524,125	0	0	0	0	0	0	0	12,377	0	0	0
0210430.....	OAK PARK.....	IL.....	.....	12/08/2005....	.....	.....6,383,077	0	0	0	0	0	0	0	79,030	0	0	0
0210431.....	CORONA.....	CA.....	.....	03/22/2006....	.....	.....1,053,421	0	0	0	0	0	0	0	8,408	0	0	0
0210432.....	CORONA.....	CA.....	.....	03/22/2006....	.....	.....2,168,809	0	0	0	0	0	0	0	17,310	0	0	0
0210433.....	WAUKEGAN.....	IL.....	.....	12/08/2005....	.....	.....3,296,011	0	0	0	0	0	0	0	33,055	0	0	0
0210436.....	CORONA.....	CA.....	.....	02/09/2006....	.....	.....2,652,159	0	0	0	0	0	0	0	21,482	0	0	0
0210437.....	HICKORY.....	NC.....	.....	02/02/2006....	.....	.....4,015,060	0	0	0	0	0	0	0	29,487	0	0	0
0210438.....	IRVINE.....	CA.....	.....	03/16/2006....	.....	.....6,905,360	0	0	0	0	0	0	0	64,923	0	0	0
0210439.....	AUSTIN.....	TX.....	.....	01/30/2006....	.....	.....8,404,092	0	0	0	0	0	0	0	488,702	0	0	0
0210441.....	BELLEVUE.....	WA.....	.....	05/05/2006....	.....	.....4,997,606	0	0	0	0	0	0	0	45,186	0	0	0
0210442.....	GREENSBORO.....	NC.....	.....	03/28/2006....	.....	.....3,621,806	0	0	0	0	0	0	0	33,783	0	0	0
0210444.....	GREENSBORO.....	NC.....	.....	04/13/2006....	.....	.....2,359,621	0	0	0	0	0	0	0	14,115	0	0	0
0210446.....	LONGVIEW.....	WA.....	.....	08/02/2006....	.....	.....6,289,616	0	0	0	0	0	0	0	55,805	0	0	0
0210449.....	NORTH AURORA.....	IL.....	.....	09/25/2006....	.....	.....2,571,106	0	0	0	0	0	0	0	21,162	0	0	0
0210451.....	FAIRFIELD.....	CA.....	.....	04/04/2006....	.....	.....3,624,273	0	0	0	0	0	0	0	34,118	0	0	0
0210452.....	FARMERS BRANCH.....	TX.....	.....	05/01/2006....	.....	.....2,626,943	0	0	0	0	0	0	0	24,200	0	0	0
0210453.....	LAKEWOOD.....	WA.....	.....	07/20/2006....	.....	.....7,241,811	0	0	0	0	0	0	0	50,498	0	0	0
0210458.....	AMARILLO.....	TX.....	.....	08/22/2006....	.....	.....2,492,382	0	0	0	0	0	0	0	15,903	0	0	0
0210459.....	HICKORY.....	NC.....	.....	08/03/2006....	.....	.....2,104,421	0	0	0	0	0	0	0	13,397	0	0	0
0210463.....	LEXINGTON.....	KY.....	.....	08/31/2006....	.....	.....2,951,264	0	0	0	0	0	0	0	24,902	0	0	0
0210464.....	BELMONT.....	NC.....	.....	10/25/2006....	.....	.....5,182,355	0	0	0	0	0	0	0	27,852	0	0	0
0210466.....	ELLWOOD CITY.....	PA.....	.....	11/16/2006....	.....	.....1,638,625	0	0	0	0	0	0	0	12,204	0	0	0
0210467.....	MUSKEGON.....	MI.....	.....	12/11/2006....	.....	.....4,070,894	0	0	0	0	0	0	0	26,355	0	0	0
0210469.....	GASTONIA.....	NC.....	.....	12/11/2006....	.....	.....1,590,141	0	0	0	0	0	0	0	8,723	0	0	0
0210471.....	LOVELAND.....	CO.....	.....	12/20/2006....	.....	.....5,103,924	0	0	0	0	0	0	0	41,746	0	0	0
0210474.....	CARBONDALE.....	CO.....	.....	12/08/2006....	.....	.....2,698,184	0	0	0	0	0	0	0	21,523	0	0	0
0210478.....	CHARLOTTE.....	NC.....	.....	03/23/2007....	.....	.....1,601,176	0	0	0	0	0	0	0	18,176	0	0	0
0210479.....	BARDSTOWN.....	KY.....	.....	06/08/2007....	.....	.....2,069,288	0	0	0	0	0	0	0	17,207	0	0	0
0210481.....	YPSILANTI.....	MI.....	.....	05/03/2007....	.....	.....3,656,888	0	0	0	0	0	0	0	21,292	0	0	0

QE02.2

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
0210483.....	SCOTTSDALE.....	AZ.....	.....	04/11/2007....	.....	.....3,460,463	0	0	0	0	0	0	0	28,585	0	0	0
0210484.....	SCOTTSDALE.....	AZ.....	.....	04/12/2007....	.....	.....2,600,581	0	0	0	0	0	0	0	21,483	0	0	0
0210485.....	ALEPPO TOWNSHIP.....	PA.....	.....	06/07/2007....	.....	.....1,817,278	0	0	0	0	0	0	0	13,706	0	0	0
0210487.....	MASON.....	OH.....	.....	09/28/2007....	.....	.....3,319,932	0	0	0	0	0	0	0	26,169	0	0	0
0210489.....	GRAND RAPIDS.....	MI.....	.....	08/01/2007....	.....	.....4,973,648	0	0	0	0	0	0	0	26,101	0	0	0
0210490.....	SANTA FE SPRINGS.....	CA.....	.....	07/02/2007....	.....	.....1,824,974	0	0	0	0	0	0	0	9,834	0	0	0
0210491.....	VANDALIA.....	OH.....	.....	10/30/2007....	.....	.....1,837,476	0	0	0	0	0	0	0	9,587	0	0	0
0210493.....	FAYETTEVILLE.....	NC.....	.....	07/09/2007....	.....	.....1,184,962	0	0	0	0	0	0	0	9,787	0	0	0
0210494.....	SHARONVILLE.....	OH.....	.....	08/09/2007....	.....	.....5,000,918	0	0	0	0	0	0	0	26,627	0	0	0
0210496.....	RALEIGH.....	NC.....	.....	07/19/2007....	.....	.....3,052,635	0	0	0	0	0	0	0	27,565	0	0	0
0210497.....	SHARONVILLE.....	OH.....	.....	08/09/2007....	.....	.....3,052,011	0	0	0	0	0	0	0	16,016	0	0	0
0210502.....	MANKATO.....	MN.....	.....	12/20/2007....	.....	.....2,975,887	0	0	0	0	0	0	0	33,769	0	0	0
0210503.....	POMPANO BEACH.....	FL.....	.....	09/27/2007....	.....	.....4,854,008	0	0	0	0	0	0	0	33,374	0	0	0
0210504.....	WHITESBURG.....	KY.....	.....	12/21/2007....	.....	.....3,831,093	0	0	0	0	0	0	0	28,078	0	0	0
0210506.....	W DES MOINES.....	IA.....	.....	03/24/2008....	.....	.....8,257,481	0	0	0	0	0	0	0	39,711	0	0	0
0210509.....	WOODLAWN.....	MD.....	.....	01/18/2008....	.....	.....3,964,157	0	0	0	0	0	0	0	29,928	0	0	0
0210510.....	CINCINNATI.....	OH.....	.....	12/13/2007....	.....	.....1,164,835	0	0	0	0	0	0	0	8,695	0	0	0
0210512.....	FREDERICKSBURG.....	TX.....	.....	04/11/2008....	.....	.....1,887,108	0	0	0	0	0	0	0	22,653	0	0	0
0210513.....	HIALEAH.....	FL.....	.....	02/26/2008....	.....	.....3,184,410	0	0	0	0	0	0	0	15,085	0	0	0
0210515.....	ORLANDO.....	FL.....	.....	06/05/2008....	.....	.....4,403,224	0	0	0	0	0	0	0	19,723	0	0	0
0210517.....	DALLAS.....	TX.....	.....	12/30/2008....	.....	.....10,726,212	0	0	0	0	0	0	0	68,975	0	0	0
0210518.....	DALLAS.....	TX.....	.....	12/30/2008....	.....	.....4,290,485	0	0	0	0	0	0	0	27,590	0	0	0
0210521.....	ALBUQUERQUE.....	NM.....	.....	11/21/2008....	.....	.....11,993,475	0	0	0	0	0	0	0	52,986	0	0	0
0210522.....	BELLEVUE.....	WA.....	.....	12/08/2008....	.....	.....5,922,484	0	0	0	0	0	0	0	25,331	0	0	0
0210523.....	GLEN BURNIE.....	MD.....	.....	12/30/2008....	.....	.....5,738,692	0	0	0	0	0	0	0	38,131	0	0	0
0210524.....	CLEAR LAKE CITY.....	TX.....	.....	12/21/2009....	.....	.....3,660,843	0	0	0	0	0	0	0	34,329	0	0	0
0210527.....	BROOMFIELD.....	CO.....	.....	04/01/2010....	.....	.....7,574,154	0	0	0	0	0	0	0	33,993	0	0	0
0210528.....	SANDY SPRINGS.....	GA.....	.....	04/28/2010....	.....	.....9,604,419	0	0	0	0	0	0	0	58,801	0	0	0
0210529.....	SAN ANTONIO.....	TX.....	.....	05/26/2010....	.....	.....2,849,635	0	0	0	0	0	0	0	16,815	0	0	0
0210530.....	BOSTON.....	MA.....	.....	05/03/2010....	.....	.....4,018,449	0	0	0	0	0	0	0	24,964	0	0	0
0210531.....	MEQUON.....	WI.....	.....	06/11/2010....	.....	.....9,422,574	0	0	0	0	0	0	0	38,876	0	0	0
0210532.....	IRVING.....	TX.....	.....	04/28/2010....	.....	.....11,845,450	0	0	0	0	0	0	0	72,521	0	0	0
0210533.....	BELLEVUE.....	WA.....	.....	06/01/2010....	.....	.....8,423,423	0	0	0	0	0	0	0	37,681	0	0	0
0210534.....	SUNNYVALE.....	TX.....	.....	06/02/2010....	.....	.....9,105,835	0	0	0	0	0	0	0	189,877	0	0	0
0210536.....	CENTENNIAL.....	CO.....	.....	05/13/2010....	.....	.....4,674,121	0	0	0	0	0	0	0	28,407	0	0	0
0210537.....	MOON TOWNSHIP.....	PA.....	.....	07/29/2010....	.....	.....5,067,543	0	0	0	0	0	0	0	29,901	0	0	0
0210540.....	BRECKSVILLE.....	OH.....	.....	08/17/2010....	.....	.....11,215,731	0	0	0	0	0	0	0	65,691	0	0	0
0210541.....	BRECKSVILLE.....	OH.....	.....	08/17/2010....	.....	.....1,070,305	0	0	0	0	0	0	0	9,331	0	0	0
0210542.....	HOUSTON.....	TX.....	.....	11/05/2010....	.....	.....12,881,801	0	0	0	0	0	0	0	51,784	0	0	0
0210543.....	MECHANICSVILLE.....	VA.....	.....	08/05/2010....	.....	.....7,351,729	0	0	0	0	0	0	0	30,603	0	0	0
0210544.....	SPOKANE.....	WA.....	.....	09/14/2010....	.....	.....6,466,604	0	0	0	0	0	0	0	108,621	0	0	0
0210545.....	JENSEN BEACH.....	FL.....	.....	08/31/2010....	.....	.....11,007,942	0	0	0	0	0	0	0	47,674	0	0	0
0210546.....	WEXFORD.....	PA.....	.....	09/01/2010....	.....	.....6,582,264	0	0	0	0	0	0	0	21,187	0	0	0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210547.....	HUNTINGTON BEACH.....	CA.....	.....	10/19/2010....	.....	.....4,251,963	0	0	0	0	0	0	0	17,770	0	0	0
0210548.....	COLUMBUS.....	OH.....	.....	11/24/2010....	.....	.....8,211,114	0	0	0	0	0	0	0	79,444	0	0	0
0210550.....	KATY.....	TX.....	.....	04/06/2011....	.....	.....13,401,777	0	0	0	0	0	0	0	85,549	0	0	0
0210551.....	W CONSHOHOCKEN.....	PA.....	.....	02/07/2011....	.....	.....10,353,241	0	0	0	0	0	0	0	48,047	0	0	0
0210552.....	KNOXVILLE.....	TN.....	.....	12/30/2010....	.....	.....7,680,787	0	0	0	0	0	0	0	49,281	0	0	0
0210553.....	PLANT CITY.....	FL.....	.....	02/02/2011....	.....	.....7,523,713	0	0	0	0	0	0	0	23,495	0	0	0
0210554.....	CYPRESS.....	TX.....	.....	03/03/2011....	.....	.....11,226,952	0	0	0	0	0	0	0	57,593	0	0	0
0210556.....	BUFFALO GROVE.....	IL.....	.....	07/07/2011....	.....	.....5,593,494	0	0	0	0	0	0	0	33,950	0	0	0
0210557.....	WOODLAWN.....	MD.....	.....	03/30/2011....	.....	.....6,394,580	0	0	0	0	0	0	0	39,607	0	0	0
0210558.....	ROCHESTER HILLS.....	MI.....	.....	06/02/2011....	.....	.....5,858,881	0	0	0	0	0	0	0	143,435	0	0	0
0210561.....	LOUISVILLE.....	KY.....	.....	06/15/2011....	.....	.....11,621,784	0	0	0	0	0	0	0	71,497	0	0	0
0210562.....	INDIAN LAND.....	SC.....	.....	06/29/2011....	.....	.....8,172,845	0	0	0	0	0	0	0	35,433	0	0	0
0210563.....	JOHNSON CITY.....	TN.....	.....	06/02/2011....	.....	.....10,233,157	0	0	0	0	0	0	0	60,643	0	0	0
0210564.....	SEATTLE.....	WA.....	.....	07/01/2011....	.....	.....9,450,000	0	0	0	0	0	0	0	22,757	0	0	0
0210565.....	YULEE.....	FL.....	.....	06/30/2011....	.....	.....18,333,014	0	0	0	0	0	0	0	73,019	0	0	0
0210566.....	COLUMBUS.....	OH.....	.....	07/21/2011....	.....	.....15,177,079	0	0	0	0	0	0	0	152,593	0	0	0
0210567.....	OWINGS MILLS.....	MD.....	.....	09/23/2011....	.....	.....15,882,631	0	0	0	0	0	0	0	99,154	0	0	0
0210568.....	LEXINGTON.....	KY.....	.....	10/06/2011....	.....	.....9,296,231	0	0	0	0	0	0	0	61,768	0	0	0
0210569.....	MILWAUKEE.....	WI.....	.....	09/08/2011....	.....	.....9,513,811	0	0	0	0	0	0	0	37,498	0	0	0
0210570.....	TULSA.....	OK.....	.....	09/01/2011....	.....	.....7,593,854	0	0	0	0	0	0	0	34,916	0	0	0
0210572.....	HANOVER.....	MD.....	.....	11/01/2011....	.....	.....9,997,123	0	0	0	0	0	0	0	63,636	0	0	0
0210573.....	LEXINGTON.....	KY.....	.....	10/31/2011....	.....	.....7,129,093	0	0	0	0	0	0	0	31,357	0	0	0
0210574.....	ALBUQUERQUE.....	NM.....	.....	10/17/2011....	.....	.....8,775,485	0	0	0	0	0	0	0	42,463	0	0	0
0210575.....	SPRINGBORO.....	OH.....	.....	11/14/2011....	.....	.....11,189,081	0	0	0	0	0	0	0	47,665	0	0	0
0210577.....	LOVELAND.....	CO.....	.....	12/08/2011....	.....	.....5,536,748	0	0	0	0	0	0	0	24,445	0	0	0
0210578.....	KENNESAW.....	GA.....	.....	10/31/2011....	.....	.....17,276,543	0	0	0	0	0	0	0	110,651	0	0	0
0210579.....	WATAUGA.....	TX.....	.....	11/30/2011....	.....	.....14,966,455	0	0	0	0	0	0	0	67,875	0	0	0
0210580.....	WAUWATOSA.....	WI.....	.....	12/28/2011....	.....	.....12,057,776	0	0	0	0	0	0	0	79,621	0	0	0
0210584.....	STERLING HEIGHTS.....	MI.....	.....	02/01/2012....	.....	.....4,167,582	0	0	0	0	0	0	0	32,612	0	0	0
0210585.....	STERLING HEIGHTS.....	MI.....	.....	02/01/2012....	.....	.....4,167,582	0	0	0	0	0	0	0	32,612	0	0	0
0210586.....	COLUMBUS.....	OH.....	.....	12/27/2011....	.....	.....5,692,628	0	0	0	0	0	0	0	53,232	0	0	0
0210587.....	SAN DIEGO.....	CA.....	.....	01/31/2012....	.....	.....11,165,400	0	0	0	0	0	0	0	51,926	0	0	0
0210588.....	COLUMBUS.....	OH.....	.....	02/15/2012....	.....	.....8,767,224	0	0	0	0	0	0	0	53,738	0	0	0
0210589.....	BOULDER.....	CO.....	.....	04/11/2012....	.....	.....15,561,723	0	0	0	0	0	0	0	65,642	0	0	0
0210590.....	GRESHAM.....	OR.....	.....	05/02/2012....	.....	.....9,415,334	0	0	0	0	0	0	0	37,896	0	0	0
0210591.....	ALBUQUERQUE.....	NM.....	.....	03/19/2012....	.....	.....13,626,568	0	0	0	0	0	0	0	63,936	0	0	0
0210592.....	PLANO.....	TX.....	.....	04/12/2012....	.....	.....12,950,447	0	0	0	0	0	0	0	58,315	0	0	0
0210594.....	SILVER SPRING.....	MD.....	.....	04/20/2012....	.....	.....15,055,050	0	0	0	0	0	0	0	73,086	0	0	0
0210597.....	ALISO VIEJO.....	CA.....	.....	06/19/2012....	.....	.....10,749,055	0	0	0	0	0	0	0	50,629	0	0	0
0210604.....	WESTERVILLE.....	OH.....	.....	08/31/2012....	.....	.....11,359,344	0	0	0	0	0	0	0	52,943	0	0	0
0210605.....	MILFORD.....	MI.....	.....	05/31/2012....	.....	.....6,251,831	0	0	0	0	0	0	0	93,041	0	0	0
0210606.....	WESTERVILLE.....	OH.....	.....	08/31/2012....	.....	.....12,514,531	0	0	0	0	0	0	0	58,327	0	0	0
0210607.....	BIG BEAR LAKE.....	CA.....	.....	07/30/2012....	.....	.....6,737,520	0	0	0	0	0	0	0	30,573	0	0	0
0210608.....	DALLAS.....	TX.....	.....	08/02/2012....	.....	.....13,433,297	0	0	0	0	0	0	0	65,487	0	0	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
0210609.....	BOYNTON BEACH.....	FL.....	.....	09/20/2012....	.....	11,552,505	0	0	0	0	0	0	0	60,318	0	0	0
0210610.....	ROLLING HILLS ESTATES.....	CA.....	.....	10/10/2012....	.....	10,553,061	0	0	0	0	0	0	0	70,361	0	0	0
0210612.....	MOHEGAN LAKE.....	NY.....	.....	11/29/2012....	.....	6,850,000	0	0	0	0	0	0	0	30,569	0	0	0
0210613.....	TULSA.....	OK.....	.....	10/04/2012....	.....	15,572,443	0	0	0	0	0	0	0	77,564	0	0	0
0210614.....	NASHVILLE.....	TN.....	.....	12/11/2012....	.....	12,597,619	0	0	0	0	0	0	0	83,844	0	0	0
0210615.....	COLUMBIA.....	MO.....	.....	12/10/2012....	.....	13,244,451	0	0	0	0	0	0	0	69,790	0	0	0
0210617.....	NASHVILLE.....	TN.....	.....	12/26/2012....	.....	13,862,682	0	0	0	0	0	0	0	89,089	0	0	0
0210618.....	BELLBROOK.....	OH.....	.....	12/26/2012....	.....	11,597,764	0	0	0	0	0	0	0	56,008	0	0	0
0210619.....	PALM BEACH GARDENS.....	FL.....	.....	02/11/2013....	.....	13,407,884	0	0	0	0	0	0	0	89,778	0	0	0
0210620.....	HOUSTON.....	TX.....	.....	01/31/2013....	.....	8,565,000	0	0	0	0	0	0	0	41,032	0	0	0
0210621.....	GARNER.....	NC.....	.....	12/31/2012....	.....	6,976,727	0	0	0	0	0	0	0	37,636	0	0	0
0210622.....	LAJOLLA.....	CA.....	.....	02/15/2013....	.....	18,405,539	0	0	0	0	0	0	0	90,147	0	0	0
0210623.....	ROANOKE.....	TX.....	.....	03/06/2013....	.....	13,465,105	0	0	0	0	0	0	0	65,950	0	0	0
0210624.....	SANDY.....	UT.....	.....	06/03/2013....	.....	7,235,373	0	0	0	0	0	0	0	46,683	0	0	0
0210625.....	GREENWICH.....	CT.....	.....	06/13/2013....	.....	6,286,756	0	0	0	0	0	0	0	39,816	0	0	0
0210626.....	ASHBURN.....	VA.....	.....	06/20/2013....	.....	10,534,889	0	0	0	0	0	0	0	68,036	0	0	0
0210627.....	WESTERVILLE.....	OH.....	.....	05/31/2013....	.....	21,771,015	0	0	0	0	0	0	0	110,280	0	0	0
0210628.....	ROCHESTER HILLS.....	MI.....	.....	05/28/2013....	.....	8,265,128	0	0	0	0	0	0	0	121,794	0	0	0
0210630.....	VERONA.....	WI.....	.....	06/19/2013....	.....	10,230,359	0	0	0	0	0	0	0	50,100	0	0	0
0210631.....	JACKSONVILLE BEACH.....	FL.....	.....	07/01/2013....	.....	19,680,819	0	0	0	0	0	0	0	96,459	0	0	0
0210632.....	FULTON.....	MD.....	.....	07/25/2013....	.....	5,911,986	0	0	0	0	0	0	0	37,233	0	0	0
0210633.....	E SETAUKET.....	NY.....	.....	06/27/2013....	.....	9,742,980	0	0	0	0	0	0	0	47,752	0	0	0
0210634.....	E LONGMEADOW.....	MA.....	.....	06/27/2013....	.....	18,250,000	0	0	0	0	0	0	0	55,061	0	0	0
0210635.....	GARDEN CITY.....	NY.....	.....	07/31/2013....	.....	8,781,711	0	0	0	0	0	0	0	43,008	0	0	0
0210638.....	COLUMBIA.....	MO.....	.....	08/23/2013....	.....	10,918,556	0	0	0	0	0	0	0	58,616	0	0	0
0210639.....	MORRISVILLE.....	NC.....	.....	08/22/2013....	.....	11,927,754	0	0	0	0	0	0	0	57,195	0	0	0
0210640.....	SHELBY TOWNSHIP.....	MI.....	.....	08/29/2013....	.....	7,771,499	0	0	0	0	0	0	0	48,226	0	0	0
0210645.....	BRECKSVILLE.....	OH.....	.....	10/17/2013....	.....	8,497,206	0	0	0	0	0	0	0	61,605	0	0	0
0210646.....	FARMINGTON.....	UT.....	.....	11/05/2013....	.....	11,284,018	0	0	0	0	0	0	0	52,276	0	0	0
0210652.....	MEDFORD.....	MA.....	.....	02/04/2014....	.....	24,150,941	0	0	0	0	0	0	0	109,331	0	0	0
0210653.....	OMAHA.....	NE.....	.....	01/29/2014....	.....	9,030,798	0	0	0	0	0	0	0	53,189	0	0	0
0210654.....	LEWISVILLE.....	TX.....	.....	12/20/2013....	.....	10,951,166	0	0	0	0	0	0	0	70,746	0	0	0
0210655.....	HUNT VALLEY.....	MD.....	.....	05/13/2014....	.....	11,680,747	0	0	0	0	0	0	0	62,313	0	0	0
0210656.....	TIMONIUM.....	MD.....	.....	05/13/2014....	.....	13,066,598	0	0	0	0	0	0	0	69,707	0	0	0
0210657.....	PLANO.....	TX.....	.....	03/11/2014....	.....	8,076,304	0	0	0	0	0	0	0	48,332	0	0	0
0210658.....	FORT COLLINS.....	CO.....	.....	03/20/2014....	.....	7,657,174	0	0	0	0	0	0	0	36,496	0	0	0
0210659.....	FORT COLLINS.....	CO.....	.....	03/20/2014....	.....	1,976,045	0	0	0	0	0	0	0	9,418	0	0	0
0210660.....	SANDY.....	UT.....	.....	05/02/2014....	.....	8,086,643	0	0	0	0	0	0	0	50,831	0	0	0
0210661.....	HINSDALE.....	IL.....	.....	06/26/2014....	.....	7,439,428	0	0	0	0	0	0	0	31,365	0	0	0
0210662.....	FULTON.....	MD.....	.....	06/27/2014....	.....	4,956,083	0	0	0	0	0	0	0	27,412	0	0	0
0210663.....	DELAFIELD.....	WI.....	.....	07/24/2014....	.....	7,459,550	0	0	0	0	0	0	0	31,411	0	0	0
0210664.....	GREENWICH.....	CT.....	.....	07/31/2014....	.....	12,185,110	0	0	0	0	0	0	0	50,429	0	0	0
0210666.....	MT PLEASANT.....	SC.....	.....	08/28/2014....	.....	16,682,977	0	0	0	0	0	0	0	69,293	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210667.....	CHAPEL HILL.....	NC.....	.....	08/27/2014....	.....	.....8,963,267	0	0	0	0	0	0	0	37,946	0	0	0
0210669.....	MEQUON.....	WI.....	.....	09/30/2014....	.....	.....3,736,412	0	0	0	0	0	0	0	21,041	0	0	0
0210670.....	FRANKLIN.....	WI.....	.....	09/30/2014....	.....	.....4,732,789	0	0	0	0	0	0	0	26,652	0	0	0
0210671.....	WAUNAKEE.....	WI.....	.....	09/30/2014....	.....	.....4,284,419	0	0	0	0	0	0	0	24,127	0	0	0
0210672.....	SAN DIEGO.....	CA.....	.....	09/02/2014....	.....	.....18,914,635	0	0	0	0	0	0	0	87,829	0	0	0
0210673.....	ST LOUIS.....	MO.....	.....	10/09/2014....	.....	.....23,966,032	0	0	0	0	0	0	0	104,722	0	0	0
0210674.....	BALA CYNWYD.....	PA.....	.....	12/05/2014....	.....	.....10,300,000	0	0	0	0	0	0	0	44,790	0	0	0
0210675.....	ATLANTA.....	GA.....	.....	11/25/2014....	.....	.....8,075,000	0	0	0	0	0	0	0	46,578	0	0	0
0210677.....	WAYZATA.....	MN.....	.....	12/03/2014....	.....	.....18,375,000	0	0	0	0	0	0	0	109,900	0	0	0
0210678.....	VISTA.....	CA.....	.....	12/10/2014....	.....	.....10,750,000	0	0	0	0	0	0	0	44,989	0	0	0
0210679.....	NEEDHAM.....	MA.....	.....	12/12/2014....	.....	.....8,700,000	0	0	0	0	0	0	0	70,285	0	0	0
0210680.....	OWASSO.....	OK.....	.....	12/15/2014....	.....	.....20,000,000	0	0	0	0	0	0	0	85,625	0	0	0
0210681.....	ORADELL.....	NJ.....	.....	12/23/2014....	.....	.....16,500,000	0	0	0	0	0	0	0	69,053	0	0	0
0210682.....	GERMANTOWN.....	MD.....	.....	03/30/2015....	.....	.....0	0	0	0	0	0	0	0	54,682	0	0	0
0210683.....	LAWRENCEVILLE.....	GA.....	.....	04/29/2015....	.....	.....0	0	0	0	0	0	0	0	76,959	0	0	0
0210684.....	FULTON.....	MD.....	.....	05/13/2015....	.....	.....0	0	0	0	0	0	0	0	34,341	0	0	0
0210685.....	WHITE MARSH.....	MD.....	.....	05/28/2015....	.....	.....0	0	0	0	0	0	0	0	104,373	0	0	0
0210686.....	KNOXVILLE.....	TN.....	.....	05/28/2015....	.....	.....0	0	0	0	0	0	0	0	46,699	0	0	0
0210687.....	SAN DIEGO.....	CA.....	.....	06/15/2015....	.....	.....0	0	0	0	0	0	0	0	27,912	0	0	0
0210688.....	FAIRFIELD.....	CT.....	.....	06/29/2015....	.....	.....0	0	0	0	0	0	0	0	23,714	0	0	0
0210689.....	ROCKVILLE.....	MD.....	.....	05/11/2015....	.....	.....0	0	0	0	0	0	0	0	108,279	0	0	0
0210690.....	W DES MOINES.....	IA.....	.....	07/17/2015....	.....	.....0	0	0	0	0	0	0	0	20,566	0	0	0
0210691.....	NEWPORT BEACH.....	CA.....	.....	06/18/2015....	.....	.....0	0	0	0	0	0	0	0	96,013	0	0	0
210405A.....	GREELEY.....	CO.....	.....	05/05/2005....	.....	.....2,546,825	0	0	0	0	0	0	0	40,127	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						1,492,929,294	0	0	0	0	0	0	0	10,373,952	0	0	0
0599999. Total Mortgages.....						1,531,673,747	0	0	0	33,217	33,217	0	38,070,778	48,342,981	0	(101,749)	(101,749)

QE02.5

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
715200 00 2	Avista Capital Partners II.....		Wilmington.....	DE.....	Capital Contribution.....		04/01/2015....	0	0	89,416	0	0	0.0
714800 00 0	Banc Fund VIII.....		Chicago.....	IL.....	Direct.....		07/01/2015....	0	10,000,000	0	0	0	0.0
719500 00 1	Banc Fund IX LP.....		Chicago.....	IL.....	Direct.....		07/01/2015....	0	4,200,000	1,050,000	0	9,900,000	0.0
715700 00 1	Littlejohn Fund IV.....		Wilmington.....	DE.....	Direct.....		07/01/2015....	0	8,424,479	31,455	0	410,062	0.0
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE.....	Direct.....		07/01/2015....	0	3,506,485	22,749	0	11,317,645	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									26,130,964	1,193,620	0	21,627,707	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
720100 00 7	CrossHarbor Instit Ptnrs 2014.....		Wilmington.....	DE.....	Direct.....		07/01/2015....	0	445,320	330,820	0	14,154,895	0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									445,320	330,820	0	14,154,895	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
720900 00 0	Green Mtn Housing Eq Fd VII.....		Burlington.....	VT.....	Direct.....		08/21/2015....	0	5,000,000	0	0	0	0.0
720700 00 4	PNC Tax Credit Cap Inst Fd 58.....		Wilmington.....	DE.....	Direct.....		08/12/2015....	0	15,000,000	0	0	0	0.0
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									20,000,000	0	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....									46,576,284	1,524,440	0	35,782,602	XXX.....
4699999. Totals.....									46,576,284	1,524,440	0	35,782,602	XXX.....

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
715200 00 2	Avista Capital Partners II.....			Wilmington.....	DE...	Capital Distribution.....	04/01/2015	08/21/2015	760,990	0	0	0	0	0	0	760,990	760,990	0	0	0	609,686
714800 00 0	Banc Fund VIII.....			Chicago.....	IL....	Capital Distribution.....	07/01/2015	07/10/2015	160,000	0	0	0	0	0	0	160,000	160,000	0	0	0	160,000
714800 00 0	Banc Fund VIII.....			Chicago.....	IL....	Capital Distribution.....	07/01/2015	08/07/2015	160,000	0	0	0	0	0	0	160,000	160,000	0	0	0	160,000
715700 00 1	Littlejohn Fund IV.....			Wilmington.....	DE...	Capital Distribution.....	07/01/2015	07/24/2015	115,283	0	0	0	0	0	0	115,283	115,283	0	0	0	0
715700 00 1	Littlejohn Fund IV.....			Wilmington.....	DE...	Capital Distribution.....	07/01/2015	09/17/2015	1,301,685	0	0	0	0	0	0	1,301,685	1,301,685	0	0	0	1,069,807
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									2,497,958	0	0	0	0	0	0	2,497,958	2,497,958	0	0	0	1,999,493
Any Other Class of Asset - Unaffiliated																					
717700 00 9	GLC Solar Gen II LLC.....			Waterbury.....	VT...	Capital Distribution.....	01/07/2013	07/02/2015	1,011	0	0	0	0	0	0	1,011	1,011	0	0	0	0
717700 00 9	GLC Solar Gen II LLC.....			Waterbury.....	VT...	Capital Distribution.....	01/07/2013	08/06/2015	1,737	0	0	0	0	0	0	1,737	1,737	0	0	0	0
717700 00 9	GLC Solar Gen II LLC.....			Waterbury.....	VT...	Capital Distribution.....	01/07/2013	09/09/2015	1,039	0	0	0	0	0	0	1,039	1,039	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated.....									3,787	0	0	0	0	0	0	3,787	3,787	0	0	0	0
4499999. Subtotal - Unaffiliated.....									2,501,745	0	0	0	0	0	0	2,501,745	2,501,745	0	0	0	1,999,493
4699999. Totals.....									2,501,745	0	0	0	0	0	0	2,501,745	2,501,745	0	0	0	1,999,493

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 Designation or Market Indicator (a)
Bonds - U.S. Government											
912828	G2	0	United States Treasury	0.875%	11/15/17	Wells Fargo Brokerage Services		1,000,85	1,000,00	2.82	1
0599999. Total Bonds - U.S. Government								1,000,85	1,000,00	2.82	XXX
Bonds - U.S. States, Territories and Possessions											
20772J	AA	0	CONNECTICUT ST	5.295%	10/01/29	Raymond James		14,144,594	12,550,00	208,58	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								14,144,594	12,550,00	208,58	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
167486	VV	8	CHICAGO IL	7.375%	01/01/33	Morgan Stanley DWD		9,994,85	10,000,00		2FE
213185	BP	5	COOK CNTY IL	6.310%	11/15/31	Piper Jaffary		14,887,50	15,000,00	226,10	1FE
295407	D9	8	ERIE PA	4.178%	11/15/28	Mesirow Capital Markets		1,744,94	1,750,00	8,93	1FE
64966L	YY	1	New York NY	3.600%	08/01/28	JP Morgan		19,571,20	20,000,00	94,00	1FE
672211	BL	2	OAKLAND-ALAMEDA CNTY CA COLISE	3.493%		Stifel, Nicolaus and Co		5,926,96	6,080,00	49,55	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions								52,125,45	52,830,00	378,59	XXX
Bonds - U.S. Special Revenue and Special Assessment											
010869	CD	5	ALAMEDA CA CORRIDOR TRANSPRTN	6.600%	1	Mesirow Capital Markets		27,398,79	23,435,00	588,60	1FE
072024	NT	5	BAY AREA CA TOLL AUTH TOLL BRI	6.793%		Cabrera		6,173,25	5,000,00	160,39	1FE
25483V	PV	0	DIST OF COLUMBIA REVENUE	3.832%	06/01	Wells Fargo Funds		2,000,00	2,000,00		1FE
25483V	PW	8	DIST OF COLUMBIA REVENUE	3.932%	06/01	Wells Fargo Funds		3,350,00	3,350,00		1FE
3136A1	SB	2	Federal Natl Mtg Assn REMIC Ser	2011-9		Interest Capitalization		324,43	324,43		1FE
3136AJ	RR	9	Federal Natl Mtg Assn REMIC Ser	2014-14		Interest Capitalization		74,03	74,03		1FE
485429	Y8	1	KANSAS ST DEV FIN AUTH REVENUE	3.741%		Banc of America Securities		3,000,00	3,000,00		1FE
485429	Y9	9	KANSAS ST DEV FIN AUTH REVENUE	3.941%		Banc of America Securities		6,000,00	6,000,00		1FE
54465A	FT	4	LOS ANGELES CNTY CA REDEV REFU	4.000%		Stifel, Nicolaus and Co		3,991,60	3,960,00	3,52	1FE
54465A	FU	1	LOS ANGELES CNTY CA REDEV REFU	4.000%		Stifel, Nicolaus and Co		3,366,30	3,305,00	11,75	1FE
57586E	TR	2	MASSACHUSETTS ST HLTH & EDUCTN	5.761%		Jefferies & Co		5,637,10	5,000,00	84,81	1FE
645913	AA	2	New Jersey ECO POB Pension Obligation Se			Mesirow Capital Markets		16,961,25	15,000,00	145,40	1FE
646136	XT	3	NEW JERSEY ST TRANSPRTN TRUST	6.104%	1	JP Morgan		5,280,35	5,000,00	21,19	1FE
65819W	AK	9	NORTH CAROLINA ST ESTRN MUNI P	4.058%		Banc of America Securities		4,027,75	4,000,00		1FE
67232T	AU	9	OAKLAND CA REDEV SUCCESSOR AGY	3.962%		RBC Capital Markets		1,000,00	1,000,00		1FE
67232T	AV	7	OAKLAND CA REDEV SUCCESSOR AGY	4.162%		RBC Capital Markets		1,000,00	1,000,00		1FE
67232T	AW	5	OAKLAND CA REDEV SUCCESSOR AGY	4.312%		RBC Capital Markets		660,00	660,00		1FE
796246	AG	1	SAN ANTONIO TX CUSTOMER FAC CH	4.503%		Wells Fargo Funds		2,000,00	2,000,00		1FE
835574	CB	8	Sonoma Cnty Ca Pension	6.000%	12/01/29	Stifel, Nicolaus and Co		7,253,33	6,205,00	50,67	1FE
85732P	BZ	2	STATE PUBLIC SCH BLDG AUTH PA	5.000%	0	Janney Montgomery		7,459,20	7,000,00	135,13	1FE
924397	DE	9	VERNON CA ELEC SYS REVENUE	4.650%	08/0	Ramirez		6,204,32	5,990,00	44,10	1FE
928172	WG	6	VIRGINIA ST PUBLIC BLDG AUTH P	5.900%		Cabrera		4,667,12	3,855,00	31,59	1FE
941247	2E	7	WATERBURY CT	7.089%	12/01/38	RBC Capital Markets		19,382,35	16,675,00	394,03	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment								137,211,20	123,833,46	1,671,21	XXX
Bonds - Industrial and Miscellaneous											
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		08/11/2015	Various		168,47	175,81	9	1FM
095370	AA	0	BLUE CUBE SPINCO INC	9.750%	10/15/23	JP Morgan		3,000,00	3,000,00	3,25	2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12527G AC 7	CF INDUSTRIES INC	3.450% 06/01/23.....	.....	.....08/04/2015	Morgan Stanley DWD.....	.....	.....2,834,97€	3,000,00€	18,97€	2FE.....
12680@ AF 7	Cabelas Inc Tranche B No. BR-12/BR-13.....	.....	.....	.....08/04/2015	Direct-Private Placement.....	.....	.....6,000,00€	6,000,00€	(	2Z.....
151020 AS 3	Celgene Corp	3.875% 08/15/25.....	.....	.....08/03/2015	Citigroup Global.....	.....	.....6,932,38€	7,000,00€	(	2FE.....
151895 C# 4	CENTERPT PROP TS Series D No. DR-35 3.....	.....	.....	.....07/30/2015	Direct-Private Placement.....	.....	.....6,000,00€	6,000,00€	(	2Z.....
161175 AL 8	Charter Comm Opt LLC/Cap	4.464% 07/23/.....	.....	.....07/09/2015	Goldman Sachs & Company.....	.....	.....3,000,00€	3,000,00€	(	3FE.....
161175 AN 4	Charter Comm Opt LLC/Cap	6.384% 10/23/.....	.....	.....07/09/2015	Goldman Sachs & Company.....	.....	.....1,500,00€	1,500,00€	(	3FE.....
18055# AU 6	CLARION LION Series S No. RS-12	3.610%.....	.....	.....07/30/2015	Direct-Private Placement.....	.....	.....4,000,00€	4,000,00€	(	2Z.....
18055# AV 4	CLARION LION Series T No. RT-14	3.710%.....	.....	.....07/30/2015	Direct-Private Placement.....	.....	.....12,000,00€	12,000,00€	(	2Z.....
20030N BN 0	Comcast Corp	3.375% 08/15/25.....	.....	.....08/04/2015	Barclays Capital.....	.....	.....4,989,45€	5,000,00€	32,81€	1FE.....
200339 DX 4	Comerica Bank	4.000% 07/27/25.....	.....	.....08/04/2015	Keybanc Capital Markets.....	.....	.....5,059,50€	5,000,00€	5,55€	1FE.....
20341W AA 3	COMMUNICATIONS SALES & L	6.000% 04/15/.....	.....	.....07/14/2015	Credit Suisse.....	.....	.....1,970,00€	2,000,00€	27,66€	3FE.....
29273A AA 4	Energizer Holdings Inc	5.500% 06/15/25.....	.....	.....07/14/2015	JP Morgan.....	.....	.....2,000,00€	2,000,00€	14,05€	3FE.....
36253G AE 2	GS MORTGAGE SECURITIES TRUST SERIES 2014.....	.....	.....	.....07/14/2015	Morgan Stanley DWD.....	.....	.....16,106,79€	15,423,00€	26,94€	1FM.....
37045X AZ 9	GENERAL MOTORS FINL CO	4.300% 07/13/25.....	.....	.....07/08/2015	Barclays Capital.....	.....	.....2,995,89€	3,000,00€	(	2FE.....
375558 BF 9	Gilead Sciences Inc	3.650% 03/01/26.....	.....	.....09/09/2015	JP Morgan.....	.....	.....9,959,60€	10,000,00€	(	1FE.....
412822 AD 0	Harley Davidson Inc	3.50% 07/28/2025.....	.....	.....08/04/2015	Barclays Capital.....	.....	.....5,024,70€	5,000,00€	4,37€	1FE.....
421924 BK 6	HEALTHSOUTH CORP	5.750% 11/01/24.....	.....	.....07/14/2015	Credit Suisse.....	.....	.....2,055,00€	2,000,00€	24,27€	4FE.....
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS (.....	.....	.....	.....07/27/2015	Deutsche Bank.....	.....	.....13,498,47€	13,500,00€	(	1FE.....
42824C AR 0	HP ENTERPRISE CO	6.350% 10/15/45.....	.....	.....09/30/2015	Goldman Sachs & Company.....	.....	.....9,993,20€	10,000,00€	(	2FE.....
428291 AM 0	Hexcel Corp	4.700% 08/15/25.....	.....	.....07/29/2015	Banc of America Securities.....	.....	.....4,985,65€	5,000,00€	(	2FE.....
46644R AZ 8	JPMBB COMMERCIAL MORTGAGE SECU SERIES 20.....	.....	.....	.....07/14/2015	JP Morgan.....	.....	.....4,310,43€	4,250,00€	6,82€	1FE.....
466112 AP 4	JBS USA LLC/JBS USA FINA	5.875% 07/15/.....	.....	.....07/14/2015	Credit Suisse.....	.....	.....2,045,00€	2,000,00€	65€	3FE.....
500255 AU 8	Kohls Corp	4.250% 07/17/25.....	.....	.....07/14/2015	Goldman Sachs & Company.....	.....	.....4,998,80€	5,000,00€	(	2FE.....
521865 AX 3	Lear Corp	5.250% 01/15/25.....	.....	.....07/14/2015	Banc of America Securities.....	.....	.....2,000,00€	2,000,00€	58€	3FE.....
52736R BG 6	Levi Strauss & Co	5.000% 05/01/25.....	.....	.....07/14/2015	Credit Suisse.....	.....	.....1,945,00€	2,000,00€	22,22€	3FE.....
52736R BG 6	Levi Strauss & Co	5.000% 05/01/25.....	.....	.....07/01/2015	Tax Free Exchange.....	.....	.....4,962,92€	5,000,00€	(	3FE.....
571748 AZ 5	Marsh & McLennan	3.750% 03/14/26.....	.....	.....09/09/2015	Banc of America Securities.....	.....	.....6,994,61€	7,000,00€	(	2FE.....
595112 BC 6	Micron Technology Inc	5.500% 02/01/25.....	.....	.....07/01/2015	Morgan Stanley DWD.....	.....	.....2,009,07€	2,126,00€	50,67€	3FE.....
617446 8C 6	Morgan Stanley	4.000% 07/23/25.....	.....	.....08/04/2015	Morgan Stanley DWD.....	.....	.....5,117,70€	5,000,00€	7,77€	1FE.....
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC.....	.....	.....	.....08/31/2015	Direct-Private Placement.....	.....	.....5,000,00€	5,000,00€	(	1FE.....
62927# AG 1	NFL VENTURES Ser 2015-A Tranche D No RD.....	.....	.....	.....08/31/2015	Direct-Private Placement.....	.....	.....4,000,00€	4,000,00€	(	1FE.....
63860U AL 4	NATIONSTAR MORT/CAP CORP	6.500% 06/01/.....	.....	.....09/30/2015	Various.....	.....	.....2,130,50€	2,650,00€	58,69€	4FE.....
655044 AK 1	Noble Energy Inc	5.625% 05/01/21.....	.....	.....08/25/2015	Wells Fargo Funds.....	.....	.....5,100,00€	5,000,00€	91,40€	2FE.....
69884L AA 7	PAPERWORKS INDUSTRIES IN	9.500% 08/15/.....	.....	.....07/02/2015	Tax Free Exchange.....	.....	.....4,950,60€	5,000,00€	(	4FE.....
761713 BJ 4	REYNOLDS AMERICAN INC	2.300% 08/21/17.....	.....	.....07/15/2015	Tax Free Exchange.....	.....	.....4,996,74€	5,000,00€	46,00€	2FE.....
80282K AE 6	SANTANDER HOLDINGS USA	4.500% 07/17/25.....	.....	.....07/16/2015	Various.....	.....	.....5,013,80€	5,000,00€	1,00€	2FE.....
85915# AJ 0	STERICYCLE INC SERIES B No. RB-14	2.79.....	.....	.....07/31/2015	Direct-Private Placement.....	.....	.....8,000,00€	8,000,00€	(	1FE.....
91324P CP 5	UnitedHealth Group Inc	3.750% 07/15/25.....	.....	.....07/28/2015	Various.....	.....	.....11,039,91€	11,000,00€	3,33€	1FE.....
920355 AK 0	Valspar Corp	3.950% 01/15/26.....	.....	.....07/22/2015	Banc of America Securities.....	.....	.....2,986,80€	3,000,00€	(	2FE.....
94106* AG 1	WASTE CONN Ser 2015A Tranche B	3.410%.....	.....	.....08/20/2015	Direct-Private Placement.....	.....	.....6,000,00€	6,000,00€	(	2FE.....

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 Designation or Market Indicator (a)
97786#	AJ	1	Wolseley PLC Series I No. I-29 3.430%.....	.....	.....09/01/2015	Direct-Private Placement.....	.....	.....10,000,00€	10,000,00€	(	2FE.....
97786#	AL	6	Wolseley PLC Series K No. K-22 3.830%.....	.....	.....09/01/2015	Direct-Private Placement.....	.....	.....5,000,00€	5,000,00€	(	2FE.....
292505	AJ	3	EnCana Corp 3.900% 11/15/21.....	A.....	08/25/2015	Wells Fargo Funds.....	.....	.....5,651,16€	6,000,00€	66,95€	2FE.....
98462Y	AB	6	Yamana Gold Inc 4.950% 07/15/24.....	A.....	08/06/2015	Stifel, Nicolaus and Co.....	.....	.....2,729,55€	3,000,00€	10,72€	2FE.....
81725W	AG	8	SENSATA TECHNOLOGIES BV 4.875% 10/15/2.....	F.....	07/14/2015	Morgan Stanley DWD.....	.....	.....2,996,25€	3,000,00€	37,37€	3FE.....
902118	BS	6	Tyco Intl Group 3.900% 02/14/26.....	F.....	09/09/2015	Goldman Sachs & Company.....	.....	.....3,971,36€	4,000,00€	(	1FE.....
928670	AB	4	VOLKSWAGEN INTL FIN NV 4.000% 08/12/20.....	F.....	09/22/2015	Stifel, Nicolaus and Co.....	.....	.....5,848,347	6,025,00€	28,78€	1FE.....
Q7450@	AF	7	PERTH AIRPORT Series F No. F-19 3.600%.....	F.....	07/09/2015	Direct-Private Placement.....	.....	.....12,000,00€	12,000,00€	(	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								265,872,62€	266,649,81€	591,014	XXX
8399997. Total Bonds - Part 3.....								470,354,74€	456,863,28€	2,852,24€	XXX
8399999. Total Bonds.....								470,354,74€	456,863,28€	2,852,24€	XXX

Common Stocks - Industrial and Miscellaneous

31338\$	11	2	FHLB - Dallas Class B.....	.....	.....09/30/2015	Direct.....	30,886.00€	3,088,60€	XXX	.....(	.....
817270	23	4	Sentinel Group Fds Inc Unconstrained Bon.....	.....	.....09/23/2015	Sentinel Group Fds.....	9,692.22€	95,521	XXX	(	L.....
817270	24	2	Sentinel Group Fds Inc Unconstrained Bon.....	.....	.....09/23/2015	Sentinel Group Fds.....	475.74€	4,674	XXX	(	L.....
817270	25	9	Sentinel Group Fds Inc Unconstrained Bon.....	.....	.....09/23/2015	Sentinel Group Fds.....	2,396.31€	23,611	XXX	(	L.....
817270	26	7	Sentinel Group Fds Inc Total Return Bond.....	.....	.....09/23/2015	Sentinel Group Fds.....	324.07€	3,374	XXX	(	L.....
817270	27	5	Sentinel Group Fds Inc Total Return Bond.....	.....	.....09/23/2015	Sentinel Group Fds.....	302.44€	3,14€	XXX	(	L.....
817270	29	1	Sentinel Group Fds Inc Common Stock Fund.....	.....	.....09/23/2015	Sentinel Group Fds.....	49.39€	1,981	XXX	(	L.....
817270	31	7	Sentinel Group Fds Inc Low Duration Bond.....	.....	.....09/23/2015	Sentinel Group Fds.....	3,218.88€	27,56€	XXX	(	L.....
81728B	81	7	Sentinel Group Fds Inc Balanced Fund I.....	.....	.....09/23/2015	Sentinel Group Fds.....	347.76€	6,55€	XXX	(	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								3,255,037	XXX	(	XXX
9799997. Total Common Stocks - Part 3.....								3,255,037	XXX	(	XXX
9799999. Total Common Stocks.....								3,255,037	XXX	(	XXX
9899999. Total Preferred and Common Stocks.....								3,255,037	XXX	(	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								473,609,782	XXX	2,852,24€	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

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 Desig- nation or Market Indicator (a)
31368H NW 9	Federal Natl Mtg Assn	190405	4.000%	1.....	09/01/2015	Paydown.....		763,084	763,084	754,261	754,474	0	8,610	0	8,610	0	763,084	0	0	0	20,177	10/01/2040	1FE.....
3136AE TQ 0	Federal Natl Mtg Assn	SERIES 201354	CLAS...		09/01/2015	Paydown.....		63,550	63,550	63,351	0	0	199	0	199	0	63,550	0	0	0	724	06/25/2033	1FE.....
3136AK QX 4	FNR 2014 48-A	3.500%	08/25/44.....		09/25/2015	Paydown.....		521,571	521,571	521,245	521,247	0	324	0	324	0	521,571	0	0	0	12,071	08/25/2044	1FE.....
3137AQ TW 8	Federal Home Ln Mtg Corp	REMIC Ser 4048.....			09/01/2015	Paydown.....		1,434,873	1,434,873	1,422,435	1,422,344	0	12,530	0	12,530	0	1,434,873	0	0	0	23,935	03/15/2041	1FE.....
3137GA QK 6	Federal Home Ln Mtg Corp	REMIC Ser 374.....			09/01/2015	Paydown.....		1,026,244	1,026,244	998,183	1,014,914	0	11,330	0	11,330	0	1,026,244	0	0	0	26,757	07/15/2037	1FE.....
31385X NR 4	Federal Natl Mtg Assn	Pool 555800	5.50.....		09/01/2015	Paydown.....		107,832	107,832	111,572	111,309	0	(3,477)	0	(3,477)	0	107,832	0	0	0	3,946	10/01/2033	1FE.....
3138A4 4Z 5	Fannie Mae	AH3539	4.000%	02/01/41.....		09/02/2015	Paydown.....	424,785	424,785	420,737	420,824	0	3,962	0	3,962	0	424,785	0	0	0	10,782	02/01/2041	1FE.....
3138AX CF 6	Fannie Mae	AJ5469	3.500%	11/01/41.....		09/01/2015	Paydown.....	1,058,733	1,058,733	1,068,990	1,068,502	0	(9,769)	0	(9,769)	0	1,058,733	0	0	0	25,025	11/01/2041	1FE.....
3138EK RA 5	Fannie Mae	AL3180	3.000%	01/01/43.....		09/01/2015	Paydown.....	618,008	618,008	608,835	608,952	0	9,057	0	9,057	0	618,008	0	0	0	12,526	01/01/2043	1FE.....
3138EN 2P 3	Fannie Mae	AL6181	3.000%	11/01/44.....		09/01/2015	Paydown.....	267,183	267,183	272,359	0	0	(5,177)	0	(5,177)	0	267,183	0	0	0	3,308	11/01/2044	1FE.....
3138EP QJ 6	FNMA AL 6756	3.900%	03/01/45.....		09/01/2015	Paydown.....		71,802	71,802	78,264	0	0	(6,462)	0	(6,462)	0	71,802	0	0	0	708	03/01/2045	1FE.....
3138L3 Q6 5	FN AM3176	3.770%	05/01/43.....		09/01/2015	Paydown.....		17,734	17,734	18,238	0	0	(504)	0	(504)	0	17,734	0	0	0	112	05/01/2043	1FE.....
3138L6 5P 9	Fannie Mae	4.130%	07/01/44.....		09/01/2015	Paydown.....		27,453	27,453	30,525	0	0	(3,071)	0	(3,071)	0	27,453	0	0	0	284	07/01/2044	1FE.....
3138L7 W2 8	Fannie Mae	4.090%	11/01/39.....		09/01/2015	Paydown.....		31,651	31,651	34,465	0	0	(2,814)	0	(2,814)	0	31,651	0	0	0	327	11/01/2039	1FE.....
3138L8 6R 0	FNMA	3.430%	03/01/40.....		09/01/2015	Paydown.....		30,876	30,876	32,729	0	0	(1,853)	0	(1,853)	0	30,876	0	0	0	448	03/01/2040	1FE.....
3138M0 BE 9	Fannie Mae	AO8136	3.000%	08/01/42.....		09/01/2015	Paydown.....	1,120,091	1,120,091	1,148,969	1,147,592	0	(27,500)	0	(27,500)	0	1,120,091	0	0	0	22,225	08/01/2042	1FE.....
3138NY GE 9	Fannie Mae	AR1996	3.000%	02/01/43.....		09/01/2015	Paydown.....	788,607	788,607	768,586	768,849	0	19,758	0	19,758	0	788,607	0	0	0	15,359	02/01/2043	1FE.....
3138W1 F4 4	Fannie Mae	AR3786	3.000%	02/01/43.....		09/01/2015	Paydown.....	330,744	330,744	324,336	324,408	0	6,335	0	6,335	0	330,744	0	0	0	7,065	02/01/2043	1FE.....
3138W9 G8 7	Fannie Mae	AS0222	4.000%	08/01/43.....		09/01/2015	Paydown.....	791,489	791,489	826,982	826,016	0	(34,527)	0	(34,527)	0	791,489	0	0	0	21,025	08/01/2043	1FE.....
3138WT UM 6	Fannie Mae	AT5987	3.000%	04/01/43.....		09/01/2015	Paydown.....	3,578,829	3,578,829	3,455,527	3,458,235	0	120,593	0	120,593	0	3,578,829	0	0	0	68,404	04/01/2043	1FE.....
3138Y1 6W 0	Fannie mae pool	4.500%	10/01/44.....		09/01/2015	Paydown.....		449,689	449,689	490,512	0	0	(40,823)	0	(40,823)	0	449,689	0	0	0	5,114	10/01/2044	1FE.....
31392G DB 8	Federal Natl Mtg Assn	REMIC Ser 2002-8.....			09/01/2015	Paydown.....		10,856	10,856	11,124	11,103	0	(247)	0	(247)	0	10,856	0	0	0	443	12/25/2032	1FE.....
31394C GA 4	Federal Natl Mtg Assn	REMIC Ser 2005-1.....			09/01/2015	Paydown.....		685,912	685,912	703,059	694,399	0	(8,488)	0	(8,488)	0	685,912	0	0	0	25,722	02/25/2035	1FE.....
31394D QA 1	Federal Natl Mtg Assn	REMIC Ser 2005-4.....			09/01/2015	Paydown.....		2,752,025	2,752,025	2,820,826	2,783,977	0	(31,952)	0	(31,952)	0	2,752,025	0	0	0	90,132	05/25/2035	1FE.....
31394U ZR 6	Federal Natl Mtg Assn	REMIC Ser 2005-1.....			09/01/2015	Paydown.....		415,372	415,372	423,679	414,326	0	1,045	0	1,045	0	415,372	0	0	0	15,683	11/25/2034	1FE.....
31395N Y2 7	Federal Natl Mtg Assn	REMIC Ser 2006-5.....			09/01/2015	Paydown.....		71,425	71,425	73,434	72,839	0	(1,413)	0	(1,413)	0	71,425	0	0	0	3,080	07/25/2036	1FE.....
31396C 7M 6	Federal Home Ln Mtg Corp	SERIES 3057	CLA.....		09/01/2015	Paydown.....		201,300	201,300	199,475	200,127	0	1,173	0	1,173	0	201,300	0	0	0	6,114	10/15/2025	1FE.....
31396K KS 0	Federal Natl Mtg Assn	REMIC Ser 2006-7.....			09/01/2015	Paydown.....		211,823	211,823	216,165	216,684	0	(4,861)	0	(4,861)	0	211,823	0	0	0	8,849	08/25/2036	1FE.....
31396K ZX 3	Federal Natl Mtg Assn	REMIC Ser 2006-82.....			09/01/2015	Paydown.....		882,794	882,794	900,450	888,773	0	(5,978)	0	(5,978)	0	882,794	0	0	0	40,418	09/25/2036	1FE.....
31396P K7 5	Federal Natl Mtg Assn	REMIC Ser 2007-1.....			09/01/2015	Paydown.....		89,410	89,410	89,075	89,055	0	356	0	356	0	89,410	0	0	0	3,777	08/25/2036	1FE.....
31396Q GV 5	Federal Natl Mtg Assn	REMIC Ser 2009-4.....			09/01/2015	Paydown.....		1,471,760	1,471,760	1,537,990	1,503,585	0	(31,824)	0	(31,824)	0	1,471,760	0	0	0	44,301	07/25/2039	1FE.....
31396Q Q9 3	Federal Natl Mtg Assn	REMIC Ser 2009-6.....			09/01/2015	Paydown.....		1,368,005	1,368,005	1,292,765	1,324,204	0	43,802	0	43,802	0	1,368,005	0	0	0	36,285	09/25/2029	1FE.....
31396X FK 5	Federal Natl Mtg Assn	REMIC Ser 2007-7.....			09/01/2015	Paydown.....		461,733	461,733	461,628	460,372	0	1,361	0	1,361	0	461,733	0	0	0	21,008	08/25/2037	1FE.....
31396Y F7 2	Federal Natl Mtg Assn	REMIC 2008-29	Cl.....		09/01/2015	Paydown.....		1,053,482	1,053,482	978,369	1,006,861	0	46,621	0	46,621	0	1,053,482	0	0	0	31,667	04/25/2038	1FE.....
31397A 5L 3	Federal Home Ln Mtg Corp	REMIC Ser 320.....			09/01/2015	Paydown.....		437,048	437,048	442,784	441,223	0	(4,175)	0	(4,175)	0	437,048	0	0	0	16,249	08/15/2036	1FE.....
31397A GM 9	Federal Home Ln Mtg Corp	REMIC Ser 320.....			09/01/2015	Paydown.....		1,108,058	1,108,058	1,169,001	1,139,726	0	(31,668)	0	(31,668)	0	1,108,058	0	0	0	40,606	08/15/2036	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 Designation or Market Indicator (a)
31397A	RM	7	Federal Home Ln Mtg Corp SERIES 3203 CLA..	.....	09/01/2015	Paydown.....	.....	.....847,529	847,529	829,154	837,027	0	10,501	0	10,501	0	847,529	0	0	0	27,974	08/15/2036	1FE.....
31397F	L8	3	FREDDIE MAC REMIC Ser 3284 CI BZ 4.....	.....	09/01/2015	Paydown.....	.....	.....1,136,555	1,136,555	1,057,548	1,091,241	0	45,314	0	45,314	0	1,136,555	0	0	0	12,383	03/15/2037	1FE.....
31397N	5E	1	Federal Natl Mtg Assn REMIC Ser 2009-4.....	.....	09/01/2015	Paydown.....	.....	.....1,465,814	1,465,814	1,382,446	1,420,733	0	45,082	0	45,082	0	1,465,814	0	0	0	38,838	04/25/2029	1FE.....
31397Q	WF	1	Federal Natl Mtg Assn REMIC Ser 2011-2.....	.....	09/01/2015	Paydown.....	.....	.....1,630,594	1,630,594	1,590,084	1,606,681	0	23,912	0	23,912	0	1,630,594	0	0	0	43,786	03/25/2026	1FE.....
31397W	UV	5	Federal Home Ln Mtg Corp REMIC Ser 346.....	.....	09/01/2015	Paydown.....	.....	.....359,030	359,030	355,720	357,487	0	1,543	0	1,543	0	359,030	0	0	0	11,014	07/15/2038	1FE.....
31398E	6W	9	Federal Home Ln Mtg Corp REMIC Ser 354.....	.....	09/01/2015	Paydown.....	.....	.....1,839,412	1,839,412	1,785,954	1,815,402	0	24,010	0	24,010	0	1,839,412	0	0	0	48,493	06/15/2024	1FE.....
31398G	R4	3	Federal Natl Mtg Assn REMIC Ser 2010-1.....	.....	09/01/2015	Paydown.....	.....	.....1,446,314	1,446,314	1,455,353	1,449,043	0	(2,729)	0	(2,729)	0	1,446,314	0	0	0	48,463	02/25/2040	1FE.....
31398J	U5	0	Federal Home Ln Mtg Corp REMIC Ser 357.....	.....	09/01/2015	Paydown.....	.....	.....894,482	894,482	853,672	876,663	0	17,820	0	17,820	0	894,482	0	0	0	23,362	09/15/2024	1FE.....
31398S	MR	1	Federal Natl Mtg Assn REMIC Ser 2010-13.....	.....	09/25/2015	Paydown.....	.....	.....0	0	516,141	512,620	0	(512,620)	0	(512,620)	0	0	0	0	0	102,704	12/25/2040	1FE.....
31402C	PL	0	Federal Natl Mtg Assn 725027 5.000% 1.....	.....	09/01/2015	Paydown.....	.....	.....341,510	341,510	351,670	350,890	0	(9,380)	0	(9,380)	0	341,510	0	0	0	11,306	11/01/2033	1FE.....
31412P	YR	6	Federal Natl Mtg Assn 931420 4.000% 0.....	.....	09/01/2015	Paydown.....	.....	.....471,489	471,489	482,687	481,977	0	(10,487)	0	(10,487)	0	471,489	0	0	0	12,097	06/01/2039	1FE.....
31416H	4X	0	Fannie Mae AA0837 4.500% 01/01/39.....	.....	09/01/2015	Paydown.....	.....	.....69,446	69,446	68,784	68,808	0	637	0	637	0	69,446	0	0	0	2,174	01/01/2039	1FE.....
31416M	3A	0	Fannie Mae AA4392 4.000% 04/01/39.....	.....	09/01/2015	Paydown.....	.....	.....554,405	554,405	560,295	560,025	0	(5,621)	0	(5,621)	0	554,405	0	0	0	14,501	04/01/2039	1FE.....
31416W	7D	8	Fannie Mae AB1791 3.500% 11/01/40.....	.....	09/01/2015	Paydown.....	.....	.....472,132	472,132	469,033	469,138	0	2,993	0	2,993	0	472,132	0	0	0	10,611	11/01/2040	1FE.....
31416W	FW	7	Fannie Mae AB1080 4.500% 05/01/40.....	.....	09/01/2015	Paydown.....	.....	.....515,783	515,783	523,359	522,973	0	(7,190)	0	(7,190)	0	515,783	0	0	0	15,819	05/01/2040	1FE.....
31417A	JM	2	Fannie Mae AB3867 3.500% 11/01/41.....	.....	09/01/2015	Paydown.....	.....	.....558,819	558,819	579,600	578,726	0	(19,907)	0	(19,907)	0	558,819	0	0	0	12,839	11/01/2041	1FE.....
31417A	LS	6	Fannie Mae AB3936 3.500% 11/01/41.....	.....	09/01/2015	Paydown.....	.....	.....1,317,481	1,317,481	1,350,521	1,348,648	0	(31,167)	0	(31,167)	0	1,317,481	0	0	0	30,745	11/01/2041	1FE.....
31417C	UY	9	Fannie Mae AB5998 3.500% 08/01/42.....	.....	09/01/2015	Paydown.....	.....	.....631,107	631,107	660,395	658,764	0	(27,657)	0	(27,657)	0	631,107	0	0	0	14,270	08/01/2042	1FE.....
31417D	ZZ	9	Fannie Mae AB7059 2.500% 11/01/42.....	.....	09/01/2015	Paydown.....	.....	.....518,489	518,489	531,127	530,596	0	(12,107)	0	(12,107)	0	518,489	0	0	0	8,398	11/01/2042	1FE.....
31417E	WF	4	Fannie Mae AB7845 3.000% 02/01/43.....	.....	09/01/2015	Paydown.....	.....	.....990,908	990,908	965,550	965,898	0	25,010	0	25,010	0	990,908	0	0	0	19,773	02/01/2043	1FE.....
31417E	ZA	2	Fannie Mae AB7936 3.000% 02/01/43.....	.....	09/01/2015	Paydown.....	.....	.....157,823	157,823	153,754	153,810	0	4,013	0	4,013	0	157,823	0	0	0	3,047	02/01/2043	1FE.....
31417K	LX	3	Fannie Mae AC1241 5.000% 07/01/39.....	.....	09/01/2015	Paydown.....	.....	.....268,452	268,452	274,157	273,949	0	(5,497)	0	(5,497)	0	268,452	0	0	0	8,358	07/01/2039	1FE.....
31418A	DB	1	Fannie Mae MA0997 3.000% 02/01/42.....	.....	09/01/2015	Paydown.....	.....	.....612,148	612,148	611,383	611,362	0	786	0	786	0	612,148	0	0	0	11,244	02/01/2042	1FE.....
31418A	DV	7	Fannie Mae MA1015 3.000% 03/01/42.....	.....	09/01/2015	Paydown.....	.....	.....985,140	985,140	983,364	983,355	0	1,785	0	1,785	0	985,140	0	0	0	19,057	03/01/2042	1FE.....
31418A	N6	1	Federal Natl Mtg Assn MA1312 2.500% 1.....	.....	09/01/2015	Paydown.....	.....	.....1,153,530	1,153,530	1,165,786	1,165,327	0	(11,797)	0	(11,797)	0	1,153,530	0	0	0	19,222	12/01/2042	1FE.....
31419C	2B	8	Fannie Mae AE2569 3.500% 09/01/40.....	.....	09/01/2015	Paydown.....	.....	.....500,682	500,682	474,435	475,321	0	25,361	0	25,361	0	500,682	0	0	0	11,985	09/01/2040	1FE.....
31419C	3V	3	Fannie Mae AE2611 3.500% 09/01/40.....	.....	09/01/2015	Paydown.....	.....	.....832,210	832,210	777,076	779,621	0	52,589	0	52,589	0	832,210	0	0	0	19,272	09/01/2040	1FE.....
31419C	BX	0	Fannie Mae AE1853 4.000% 08/01/40.....	.....	09/01/2015	Paydown.....	.....	.....263,541	263,541	259,505	259,640	0	3,900	0	3,900	0	263,541	0	0	0	7,094	08/01/2040	1FE.....
31419C	Z4	8	Fannie Mae AE2562 4.000% 09/01/40.....	.....	09/01/2015	Paydown.....	.....	.....308,843	308,843	304,114	304,242	0	4,601	0	4,601	0	308,843	0	0	0	8,075	09/01/2040	1FE.....
31419D	LQ	2	Fannie Mae AE3034 3.500% 09/01/40.....	.....	09/01/2015	Paydown.....	.....	.....676,288	676,288	637,401	638,451	0	37,836	0	37,836	0	676,288	0	0	0	13,852	09/01/2040	1FE.....
31419E	XR	5	Fannie Mae AE4287 3.500% 09/01/40.....	.....	09/01/2015	Paydown.....	.....	.....673,370	673,370	651,380	652,116	0	21,254	0	21,254	0	673,370	0	0	0	15,430	09/01/2040	1FE.....
31419G	YQ	1	Fannie Mae AE6118 3.500% 10/01/40.....	.....	09/01/2015	Paydown.....	.....	.....431,525	431,525	437,863	437,619	0	(6,094)	0	(6,094)	0	431,525	0	0	0	9,805	10/01/2040	1FE.....
31419K	KE	4	Fannie Mae AE8392 3.500% 11/01/40.....	.....	09/02/2015	Paydown.....	.....	.....1,843,522	1,843,522	1,833,983	1,834,183	0	9,340	0	9,340	0	1,843,522	0	0	0	42,589	11/01/2040	1FE.....
31419L	XJ	7	Fannie Mae AE9680 4.000% 12/01/40.....	.....	09/01/2015	Paydown.....	.....	.....378,468	378,468	368,533	368,869	0	9,598	0	9,598	0	378,468	0	0	0	10,443	12/01/2040	1FE.....
911760	TN	6	US Dept Veterans Affairs REMIC Ser 200.....	.....	09/01/2015	Paydown.....	.....	.....0	0	75,612	71,020	0	(71,020)	0	(71,020)	0	0	0	0	0	10,184	05/15/2033	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								72,130,341	72,130,341	72,643,977	70,157,775	0	(660,555)	0	(660,555)	0	72,049,792	0	80,549	80,549	2,072,962	XXX	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
Bonds - Industrial and Miscellaneous																						
00111@	AA	2	AES Hawaii Inc	6.870% 06/30/22.....	.....	09/30/2015	Redemption	100.0000.....	.....	.....74,000	74,000	74,000	74,000	0	0	74,000	0	0	0	3,813	.06/30/2022	5.....
00113*	AA	2	AEP Generating Company No. R-8	6.330%.....	.....	09/30/2015	Redemption	100.0000.....	.....	.....148,760	148,760	148,760	148,760	0	0	148,760	0	0	0	9,417	.09/30/2037	2.....
02209S	AK	9	Altria Group Inc	4.125% 09/11/15.....	.....	09/11/2015	Maturity.....	.....	.....	.....8,000,000	8,000,000	7,965,920	7,995,270	0	4,730	8,000,000	0	0	0	330,000	.09/11/2015	2FE.....
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	1.000%.....	.....	09/01/2015	Paydown.....	.....	.....	.....396,971	396,971	386,814	0	0	10,156	396,971	0	0	0	3,159	.09/25/2045	1FM.....
02666Q	L4	3	AMERICAN HONDA FINANCE	08/11/15.....	.....	08/11/2015	Maturity.....	.....	.....	.....5,475,000	5,475,000	5,485,371	5,477,240	0	(2,240)	5,475,000	0	0	0	54,750	.08/11/2015	1FE.....
04004#	AA	2	Center Operating Company AKA Dallas Aren.....	.....	.....	09/30/2015	Redemption	100.0000.....	.....	.....25,676	25,676	25,676	25,676	0	0	25,676	0	0	0	1,579	.09/30/2023	2FE.....
045604	A*	6	A	ASSOCIATED ESTATES REALTY CORP Series	.....	08/07/2015	Redemption	100.0000.....	.....	.....10,000,000	10,000,000	10,000,000	10,000,000	0	0	10,000,000	0	0	0	1,328,590	.01/22/2021	22*.....
095370	AA	0	BLUE CUBE SPINCO INC	9.750% 10/15/23.....	.....	09/28/2015	Various.....	.....	.....	.....3,003,750	3,000,000	3,000,000	3,000,000	0	0	3,000,000	0	3,750	3,750	3,250	.10/15/2023	2.....
12532*	AA	0	Burlington Northern Santa Fe Railway Ser.....	.....	.....	07/15/2015	Redemption	100.0000.....	.....	.....19,333	19,333	19,333	19,333	0	0	19,333	0	0	0	1,094	.01/15/2023	1.....
12532@	AA	8	Burlington Northern Santa Fe Railway Ser.....	.....	.....	07/15/2015	Redemption	100.0000.....	.....	.....19,333	19,333	19,333	19,333	0	0	19,333	0	0	0	1,094	.01/15/2023	1.....
12533#	AA	5	Burlington Northern Santa Fe Railway Ser.....	.....	.....	07/15/2015	Redemption	100.0000.....	.....	.....28,999	28,999	28,999	28,999	0	0	28,999	0	0	0	1,641	.01/15/2023	1.....
12533*	AA	9	Burlington Northern Santa Fe Railway Ser.....	.....	.....	07/15/2015	Redemption	100.0000.....	.....	.....21,266	21,266	21,266	21,266	0	0	21,266	0	0	0	1,204	.01/15/2023	1.....
12533@	AA	7	Burlington Northern Santa Fe Railway Ser.....	.....	.....	07/15/2015	Redemption	100.0000.....	.....	.....15,466	15,466	15,466	15,466	0	0	15,466	0	0	0	875	.01/15/2023	1.....
126410	LM	9	CSX Equipment Trust Cert	6.251% 01/15/.....	.....	07/15/2015	Redemption	100.0000.....	.....	.....234,610	234,610	234,610	234,610	0	0	234,610	0	0	0	14,665	.01/15/2023	1FE.....
12647G	BF	4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	.....	.....	09/01/2015	Paydown.....	.....	.....	.....378,128	378,128	378,364	0	0	(236)	378,128	0	0	0	5,414	.07/25/2043	1FM.....
12649R	BF	8	Credit Suisse Mortgage Trust	3.500% 02.....	.....	09/01/2015	Paydown.....	.....	.....	.....1,135,877	1,135,877	1,155,755	0	0	(19,878)	1,135,877	0	0	0	8,560	.02/25/2045	1FE.....
12669E	QK	5	COUNTRY HOME LOANS CL 7/A1	2.617% 11/19.....	.....	09/01/2015	Paydown.....	.....	.....	.....729,280	729,280	717,928	718,372	0	10,908	729,280	0	0	0	11,683	.11/19/2033	1FM.....
17310R	AB	5	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	.....	.....	09/25/2015	Paydown.....	.....	.....	.....127,954	127,954	123,796	123,929	0	4,025	127,954	0	0	0	296	.11/25/2036	1FM.....
17315G	AJ	7	CITIGROUP COMMERCIAL MORTGAGE SERIES 200	.....	.....	09/01/2015	Paydown.....	.....	.....	.....686,442	686,442	703,603	708,493	0	(22,051)	686,442	0	0	0	15,153	.01/25/2037	1FM.....
18055#	AC	6	Clarion Lion Properties Fund Ser C	5.2.....	.....	08/23/2015	Maturity.....	.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,000	0	0	2,000,000	0	0	0	104,690	.08/23/2015	2.....
22541Q	2D	3	CS First Boston Mtg Sec Corp REMIC	Ser.....	.....	09/01/2015	Paydown.....	.....	.....	.....529,178	529,178	531,327	531,195	0	(2,017)	529,178	0	0	0	8,751	.01/25/2034	1FM.....
22541S	RR	1	CSFB 2004-AR7 4A1 2004-AR7	2.543% 11/2.....	.....	09/01/2015	Paydown.....	.....	.....	.....476,108	476,108	477,596	477,544	0	(1,436)	476,108	0	0	0	7,702	.11/25/2034	1FM.....
225470	AS	2	CS FIRST BOSTON MORTGAGE SECUR SERIES 20	.....	.....	09/01/2015	Paydown.....	.....	.....	.....2,072,826	2,072,826	1,958,334	2,047,677	0	25,149	2,072,826	0	0	0	78,859	.08/15/2038	1FM.....
23245C	AC	4	Countrywide Asset-Backed Cert Series 200.....	.....	.....	09/25/2015	Paydown.....	.....	.....	.....1,201,275	1,240,528	1,193,685	1,195,002	0	761	1,195,762	0	5,512	5,512	2,305	.07/25/2037	1FM.....
233851	AQ	7	DAIMLER FINANCE NA LLC	1.300% 07/31/15.....	.....	07/31/2015	Maturity.....	.....	.....	.....10,280,000	10,280,000	10,338,419	10,292,154	0	(12,154)	10,280,000	0	0	0	133,640	.07/31/2015	1FE.....
251563	FB	3	5AR1	.....	.....	09/01/2015	Paydown.....	.....	.....	.....265,233	265,233	249,485	251,216	0	14,017	265,233	0	0	0	4,055	.06/25/2034	1FM.....
25201*	AB	0	DEWEY & LEBOUF Series B Note RB-3	5.39.....	.....	07/10/2015	Redemption	9.9774.....	.....	.....34,848	349,265	34,848	34,848	0	0	34,848	0	0	0	0	.04/16/2015	6.....
266233	AA	3	Duquesne Light Holdings	5.500% 08/15/1.....	.....	08/15/2015	Maturity.....	.....	.....	.....10,000,000	10,000,000	9,956,000	9,996,508	0	3,492	10,000,000	0	0	0	550,000	.08/15/2015	2FE.....
27004@	AA	5	EAGLES STADIUM INC Series A No. RA-17.....	.....	.....	07/15/2015	Redemption	100.0000.....	.....	.....155,709	155,709	155,709	155,709	0	0	155,709	0	0	0	7,131	.01/15/2039	2FE.....
29587#	AF	3	Ernst & Young LLP Series C	7.660% 07/2.....	.....	07/25/2015	Redemption	100.0000.....	.....	.....999,648	999,648	1,068,024	1,023,770	0	(8,532)	1,015,238	0	(15,590)	(15,590)	76,573	.07/25/2017	12*.....
30256Y	AA	1	FPL Energy Marcus Hook 144A	7.590% 07/.....	.....	07/10/2015	Redemption	100.0000.....	.....	.....4,860	4,860	4,860	4,860	0	0	4,860	0	0	0	369	.07/10/2018	1FE.....
30257F	AA	1	FPL Energy National Wind 144A	6.125% 0.....	.....	09/25/2015	Redemption	100.0000.....	.....	.....7,680	7,680	7,608	7,649	0	7	7,656	0	24	24	470	.03/25/2019	4FE.....
30257G	AA	9	FPL Energy National Wind 144A	5.608% 0.....	.....	09/10/2015	Redemption	100.0000.....	.....	.....72,008	72,008	72,552	72,323	0	(24)	72,300	0	(292)	(292)	4,039	.03/10/2024	3FE.....

QE05.3

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 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 Desig- nation or Market Indicator (a)
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-.....			....	09/01/2015	Paydown.....	.....	.....198,621	198,621	191,545	191,690	0	6,930	0	6,930	0	198,621	0	0	0	2,971	..06/25/2034	1FM....
361452 AA 3	GATX Rail Corp 8.100% 01/13/20.....			....	07/13/2015	Redemption 100.0000.....	.....	.....4,375	4,375	4,375	4,375	0	0	0	0	0	4,375	0	0	0	354	..01/13/2020	2FE....
36225* AA 1	GSA IRS LEASE Note A-21 5.930% 09/11/3.....			....	09/11/2015	Redemption 100.0000.....	.....	.....92,448	92,448	92,448	92,448	0	0	0	0	0	92,448	0	0	0	3,656	..09/11/2030	1.....
36804P AF 3	GATX Financial 144A 5.697% 01/02/25.....			....	07/02/2015	Redemption 100.0000.....	.....	.....39,736	39,736	39,736	39,736	0	0	0	0	0	39,736	0	0	0	2,264	..01/02/2025	2FE....
368710 AG 4	Genentech Inc 4.750% 07/15/15.....			....	07/15/2015	Maturity.....	.....	.....5,000,000	5,000,000	4,896,750	4,992,953	0	7,047	0	7,047	0	5,000,000	0	0	0	237,500	..07/15/2015	1FE....
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2.....			....	07/15/2015	Redemption 100.0000.....	.....	.....287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	13,603	..07/25/2041	2FE....
41161P CZ 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 200			....	09/01/2015	Paydown.....	.....	.....691,694	691,694	695,152	694,330	0	(2,636)	0	(2,636)	0	691,694	0	0	0	9,316	..04/19/2034	1FM....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.....			....	09/30/2015	Redemption 100.0000.....	.....	.....79,712	79,712	79,712	79,712	0	0	0	0	0	79,712	0	0	0	3,323	..11/30/2030	1.....
42346# AE 1	HELMERICH PAYNE 6.100% 07/21/16.....			....	07/21/2015	Redemption 100.0000.....	.....	.....600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	36,600	..07/21/2016	2.....
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS (...)			....	09/20/2015	Paydown.....	.....	.....788,405	788,405	788,048	0	0	384	0	384	0	788,405	0	0	0	7,786	..09/20/2040	1FE....
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS (...)			....	09/20/2015	Paydown.....	.....	.....202,624	202,624	202,601	0	0	23	0	23	0	202,624	0	0	0	974	..09/20/2040	1FE....
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA			....	09/25/2015	Paydown.....	.....	.....1,004,706	1,004,706	924,030	925,955	0	78,750	0	78,750	0	1,004,706	0	0	0	6,054	..12/25/2034	1FM....
43739E BJ 5	HOMEBANC MORTGAGE TRUST SERIES 20053 CLA			....	09/25/2015	Paydown.....	.....	.....1,106,628	1,106,628	990,073	927,207	0	113,318	0	113,318	0	1,106,628	0	0	0	3,051	..07/25/2035	1FM....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.....			....	08/31/2015	Redemption 100.0000.....	.....	.....20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	663	..05/31/2033	2Z.....
46631B AM 7	JP Morgan Chase Com Mtg Sec Co REMIC Ser.....			....	09/01/2015	Paydown.....	.....	.....0	(671,148)	(131,136)	(131,136)	0	0	0	0	0	(131,136)	0	131,136	131,136	3,750	..06/15/2049	5FM....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL			....	09/01/2015	Paydown.....	.....	.....526,315	526,315	525,081	0	0	1,234	0	1,234	0	526,315	0	0	0	8,559	..07/25/2043	1FM....
47102X AF 2	Janus Capital Group Inc 6.700% 06/15/1.....			....	08/30/2015	Various.....	.....	.....12,000,000	12,000,000	11,931,000	11,971,543	0	7,163	0	7,163	0	11,978,707	0	21,293	21,293	1,808,272	..06/15/2017	2FE....
49228R AC 7	Kern River Funding Corp 144A 6.676% 07.....			....	09/30/2015	Redemption 100.0000.....	.....	.....91,176	91,176	92,154	91,350	0	(63)	0	(63)	0	91,286	0	(110)	(110)	4,060	..07/31/2016	1FE....
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....			....	09/15/2015	Redemption 100.0000.....	.....	.....36,975	36,975	37,357	37,220	0	(12)	0	(12)	0	37,208	0	(234)	(234)	1,904	..11/15/2026	2FE....
52736R BF 8	Levi Strauss & Co 5.000% 05/01/25.....			....	07/01/2015	Tax Free Exchange.....	.....	.....4,962,921	5,000,000	4,962,500	0	0	421	0	421	0	4,962,921	0	0	0	0	..05/01/2025	3FE....
544152 AF 8	LORILLARD TOBACCO CO 2.300% 08/21/17.....			....	07/15/2015	Tax Free Exchange.....	.....	.....4,996,741	5,000,000	4,992,500	4,995,935	0	806	0	806	0	4,996,741	0	0	0	116,000	..08/21/2017	2FE....
55616X AF 4	MACYS RETAIL HLDGS INC 3.875% 01/15/22.....			....	07/16/2015	Pierpont.....	.....	.....3,069,180	3,000,000	2,995,990	2,997,028	0	204	0	204	0	2,997,232	0	71,948	71,948	118,188	..01/15/2022	2FE....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200			....	09/01/2015	Paydown.....	.....	.....334,009	334,009	349,874	349,286	0	(15,277)	0	(15,277)	0	334,009	0	0	0	13,170	..03/25/2033	1FM....
59022H JP 8	Merrill Lynch Mtg Trust SERIES 2005CIP1.....			....	09/01/2015	Paydown.....	.....	.....8,237,055	8,237,055	7,926,014	8,179,378	0	57,677	0	57,677	0	8,237,055	0	0	0	275,038	..07/12/2038	1FM....
61913P AR 3	MORTGAGEIT TRUST SERIES 20051 CLASS 2A			....	09/01/2015	Paydown.....	.....	.....575,118	575,118	559,490	560,239	0	14,880	0	14,880	0	575,118	0	0	0	5,675	..02/25/2035	1FM....
64079* AB 8	Neptune Regional Transmission 6.210% 0.....			....	09/30/2015	Redemption 100.0000.....	.....	.....51,163	51,163	51,163	51,163	0	0	0	0	0	51,163	0	0	0	2,383	..06/30/2027	2FE....
67389M AC 5	Oaks 2015-1 3.500% 04/25/46.....			....	09/01/2015	Paydown.....	.....	.....926,139	926,139	928,599	0	0	(2,460)	0	(2,460)	0	926,139	0	0	0	5,072	..04/25/2046	1FE....
693659 AC 8	PVNGS II Funding Arizona Public Service.....			....	06/30/2015	Redemption 100.0000.....	.....	.....261,000	261,000	282,016	262,160	0	(1,112)	0	(1,112)	0	261,048	0	(48)	(48)	10,440	..12/30/2015	1FE....
698846 AA 0	PAPERWORKS FINANCE LLC 9.500% 08/15/19			....	07/02/2015	Tax Free Exchange.....	.....	.....4,950,600	5,000,000	4,950,500	0	0	100	0	100	0	4,950,600	0	0	0	0	..08/15/2019	4FE....
720198 AC 4	PIEDMONT OPERATING PARTN 3.400% 06/01/			....	08/27/2015	Wells Fargo Funds.....	.....	.....2,577,988	2,750,000	2,525,573	2,544,237	0	13,658	0	13,658	0	2,557,894	0	20,093	20,093	70,125	..06/01/2023	2FE....
74986@ AK 7	RREEF AMERICA Series A Note RA-15 4.18.....			....	07/06/2015	Redemption 100.0000.....	.....	.....7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	280,056	..11/02/2015	1.....
75884R AP 8	Regency Centers LP 5.250% 08/01/15.....			....	08/01/2015	Maturity.....	.....	.....4,000,000	4,000,000	3,994,320	3,999,590	0	410	0	410	0	4,000,000	0	0	0	210,000	..08/01/2015	2FE....
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS				09/20/2015	Paydown.....		150,253	150,253	136,308	136,434	0	13,820	0	13,820	0	150,253	0	0	0	386	..05/20/2035	1FM....

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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 Desig- nation or Market Indicator (a)
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 2013A		----	09/01/2015	Paydown.....	-----	159,510	159,510	143,066	143,923	0	15,587	0	15,587	0	159,510	0	0	0	2,722	.04/25/2043	1FM....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 2013B		----	09/01/2015	Paydown.....	-----	228,794	228,794	214,934	215,879	0	12,915	0	12,915	0	228,794	0	0	0	4,329	.05/25/2043	1FM....
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123		----	09/01/2015	Paydown.....	-----	460,427	460,427	436,543	438,044	0	22,383	0	22,383	0	460,427	0	0	0	8,936	.07/25/2042	1FM....
83851M AS 6	South Jersey Gas Co 5.387% 08/01/15.....		----	08/01/2015	Maturity.....	-----	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	269,350	.08/01/2015	1FE....
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 08/01/22.....		----	08/01/2015	Redemption 100.0000.....	-----	122,360	122,360	108,113	113,107	0	753	0	753	0	113,860	0	8,500	8,500	7,525	.08/01/2022	1FE....
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36.....		----	09/30/2015	Redemption 100.0000.....	-----	24,704	24,704	24,704	24,704	0	0	0	0	0	24,704	0	0	0	982	.03/31/2033	2FE....
855244 AC 3	Starbucks Corp 6.250% 08/15/17.....		----	07/01/2015	Call 100.0000.....	-----	7,000,000	7,000,000	6,986,770	6,995,656	0	772	0	772	0	6,996,428	0	3,572	3,572	1,149,569	.08/15/2017	1FE....
85590A AL 8	Starwood Hotels and Resorts 6.750% 05/.....		----	08/27/2015	Seaport Group.....	-----	3,520,885	3,175,000	3,738,563	3,519,150	0	(65,085)	0	(65,085)	0	3,454,065	0	66,820	66,820	170,259	.05/15/2018	2FE....
871503 AH 1	Symantec Corporation 4.200% 09/15/20.....		----	08/12/2015	Barclays Capital.....	-----	1,400,140	1,370,000	1,334,917	1,347,072	0	2,196	0	2,196	0	1,349,268	0	50,872	50,872	53,065	.09/15/2020	2FE....
871829 AU 1	Sysco Corp 3.500% 10/02/24.....		----	07/14/2015	Call 100.0000.....	-----	15,000,000	15,000,000	15,446,600	4,981,204	0	(20,411)	0	(20,411)	0	15,426,593	0	(426,593)	(426,593)	561,250	.10/02/2024	1FE....
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22.....		----	07/02/2015	Redemption 100.0000.....	-----	1,561	1,561	1,561	1,561	0	0	0	0	0	1,561	0	0	0	85	.01/02/2022	1.....
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1.....		----	09/30/2015	Redemption 100.0000.....	-----	90,528	90,528	90,528	90,528	0	0	0	0	0	90,528	0	0	0	4,109	.12/30/2023	2FE....
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/.....		----	07/02/2015	Redemption 100.0000.....	-----	138,277	138,277	136,397	136,979	0	59	0	59	0	137,037	0	1,240	1,240	8,111	.07/02/2030	1FE....
91845# AA 2	Verizon Communications Inc Series A1 No.....		----	09/15/2015	Redemption 100.0000.....	-----	31,515	31,515	31,515	0	0	0	0	0	0	31,515	0	0	0	289	.05/15/2035	2Z.....
925524 BB 5	Viacom Intl 6.250% 04/30/16.....		----	09/29/2015	Call 100.0000.....	-----	6,024,000	6,024,000	5,998,398	6,019,868	0	2,266	0	2,266	0	6,022,134	0	1,866	1,866	465,134	.04/30/2016	2FE....
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30.....		----	09/30/2015	Redemption 100.0000.....	-----	18,380	18,380	18,380	18,380	0	0	0	0	0	18,380	0	0	0	542	.06/30/2030	2Z.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer 0.489%.....		----	09/25/2015	Paydown.....	-----	323,338	323,338	307,070	307,070	0	16,268	0	16,268	0	323,338	0	0	0	1,036	.10/25/2045	1FM....
931422 AE 9	Walgreen Co 5.250% 01/15/19.....		----	08/10/2015	Call 100.0000.....	-----	94,000	94,000	99,206	96,493	0	(348)	0	(348)	0	96,145	0	(2,145)	(2,145)	13,572	.01/15/2019	2FE....
94983E AH 6	2A5		----	09/01/2015	Paydown.....	-----	193,497	193,497	195,009	194,976	0	(1,479)	0	(1,479)	0	193,497	0	0	0	3,277	.06/25/2035	1FM....
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....		----	09/15/2015	Redemption 100.0000.....	-----	105,450	105,450	105,450	105,450	0	0	0	0	0	105,450	0	0	0	3,143	.01/15/2035	2.....
970648 AB 7	Willis Group NA 5.625% 07/15/15.....		----	07/15/2015	Maturity.....	-----	5,000,000	5,000,000	5,022,450	5,001,543	0	(1,543)	0	(1,543)	0	5,000,000	0	0	0	281,250	.07/15/2015	2FE....
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33.....		----	09/30/2015	Redemption 100.0000.....	-----	111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	3,206	.12/18/2034	1.....
97653B AC 5	WINWATER Mortgage Loan Trust 3.500% 08.....		----	09/01/2015	Paydown.....	-----	463,311	463,311	464,469	0	0	(1,158)	0	(1,158)	0	463,311	0	0	0	2,019	.08/20/2034	1FE....
983130 AR 6	WYNN LAS VEGAS LLC/CORP 7.750% 08/15/2.....		----	08/15/2015	Various.....	-----	2,000,000	2,000,000	2,093,750	2,051,784	0	(8,029)	0	(8,029)	0	2,043,755	0	(43,755)	(43,755)	155,000	.08/15/2020	3FE....
989701 AJ 6	Zions Bancorp 6.000% 09/15/15.....		----	09/15/2015	Maturity.....	-----	2,000,000	2,000,000	2,047,500	2,008,154	0	(8,154)	0	(8,154)	0	2,000,000	0	0	0	120,000	.09/15/2015	3FE....
92658T AM 0	Videotron LTEE 9.125% 04/15/18.....		A..	07/16/2015	Call 100.0000.....	-----	205,000	205,000	223,963	209,298	0	(1,736)	0	(1,736)	0	207,562	0	(2,562)	(2,562)	14,082	.04/15/2018	3FE....
98417E AB 6	Xstrata Finance Canada 144A 5.800% 11/.....		A..	08/13/2015	MarketAxess.....	-----	1,038,700	1,000,000	989,130	997,232	0	897	0	897	0	998,129	0	40,571	40,571	43,983	.11/15/2016	2FE....
98417E AK 6	Xstrata Finance Canada 4.950% 11/15/21.....		A..	08/13/2015	JP Morgan.....	-----	1,994,640	2,000,000	1,997,480	1,998,155	0	144	0	144	0	1,998,299	0	(3,659)	(3,659)	75,075	.11/15/2021	2FE....
98417E AU 4	Xstrata Finance Canada 2.700% 10/25/17.....		A..	07/08/2015	Wells Fargo Funds.....	-----	3,026,610	3,000,000	2,994,960	2,997,081	0	532	0	532	0	2,997,613	0	28,997	28,997	58,050	.10/25/2017	2FE....
1912EQ AD 4	Coca Cola HBC Finance BV 5.500% 09/17/.....		F..	09/17/2015	Maturity.....	-----	3,000,000	3,000,000	3,344,430	3,053,675	0	(53,675)	0	(53,675)	0	3,000,000	0	0	0	165,000	.09/17/2015	2FE....
423012 A* 4	Heineken NV 5.860% 08/15/15.....		F..	08/15/2015	Maturity.....	-----	7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	439,500	.08/15/2015	2.....
67576G AA 5	10/01/		F..	09/01/2015	Redemption 100.0000.....	-----	195,000	195,000	195,449	195,398	0	(23)	0	(23)	0	195,375	0	(375)	(375)	9,872	.10/01/2022	4FE....
81775# AB 5	SES Global Series B 5.830% 09/30/15.....		F..	09/30/2015	Redemption 100.0000.....	-----	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	58,300	.09/30/2015	2.....
902118 BL 1	Tyco Intl Group 8.500% 01/15/19.....		F..	09/16/2015	Call 100.0000.....	-----	3,000,000	3,000,000	2,999,910	2,999,999	0	0	0	0	0	2,999,999	0	1	1	960,458	.01/15/2019	1FE....
91911T AJ 2	VALE OVERSEAS LIMITED 5.625% 09/15/19.....		F..	08/18/2015	Banc of America Securities.....	-----	5,981,314	5,705,000	5,847,622	5,783,993	0	(9,453)	0	(9,453)	0	5,774,540	0	206,773	206,773	297,307	.09/15/2019	2FE....
G1846@ AC 1	Capita Group PLC Series A 6.040% 09/13.....		F..	09/13/2015	Maturity.....	-----	14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	845,600	.09/13/2015	2.....
K3752# AB 4	Copenhagen Airports A/S 5.760% 08/27/1.....		F..	08/27/2015	Maturity.....	-----	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	345,600	.08/27/2015	2.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Desig- nation or Market Indicator (a)
3899999. Total Bonds - Industrial and Miscellaneous.....						219,936,447	219,095,500	219,724,757	191,259,097	0	203,620	0	203,620	0	219,768,838	0	167,605	167,605	12,637,601	XXX	XXX
Bonds - Hybrid Securities																					
964152	AB 8 | Perpet	F.	07/30/2015	Stifel, Nicolaus and Co.....		3,067,500	3,000,000	2,280,000	2,280,000	0	0	0	0	0	2,280,000	0	787,500	787,500	133,857	.01/01/9999	3FE.....
4899999. Total Bonds - Hybrid Securities.....						3,067,500	3,000,000	2,280,000	2,280,000	0	0	0	0	0	2,280,000	0	787,500	787,500	133,857	XXX	XXX
8399997. Total Bonds - Part 4.....						301,696,317	300,787,870	303,241,349	272,178,046	0	(2,376,079)	0	(2,376,079)	0	300,660,659	0	1,035,654	1,035,654	15,293,038	XXX	XXX
8399999. Total Bonds.....						301,696,317	300,787,870	303,241,349	272,178,046	0	(2,376,079)	0	(2,376,079)	0	300,660,659	0	1,035,654	1,035,654	15,293,038	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						301,696,317	XXX	303,241,349	272,178,046	0	(2,376,079)	0	(2,376,079)	0	300,660,659	0	1,035,654	1,035,654	15,293,038	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 9RG000LIRGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.12/05/2014	.12/07/2015	4,305	5,090,000	...1,182.0000	376,171	0	0	41,991	....	.....41,991	(428,465)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LMRGO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	3,838	4,590,000	...1,196.0000	361,233	0	0	37,319	....	.....37,319	(359,941)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MGRGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.03/06/2015	.03/07/2016	4,000	4,870,000	...1,218.0000	0	357,960	0	69,532	....	.....69,532	(288,428)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MIRGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.03/13/2015	.03/14/2016	5,162	6,360,000	...1,232.0000	0	467,884	0	78,541	....	.....78,541	(389,343)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MKRGO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.03/20/2015	.03/21/2016	3,940	4,990,000	...1,266.0000	0	344,789	0	35,984	....	.....35,984	(308,805)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MMRGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.03/27/2015	.03/28/2016	4,329	5,370,000	...1,240.0000	0	346,320	0	65,203	....	.....65,203	(281,117)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MORGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/07/2015	.04/07/2016	4,316	5,410,000	...1,253.0000	0	345,280	0	59,215	....	.....59,215	(286,065)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MQRGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.04/14/2015	.04/14/2016	6,370	8,060,000	...1,265.0000	0	568,331	0	79,175	....	.....79,175	(489,156)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MSRGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	2,721	3,440,000	...1,264.0000	0	217,680	0	35,665	....	.....35,665	(182,015)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MURGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.04/28/2015	.04/28/2016	3,962	4,990,000	...1,259.0000	0	366,247	0	58,361	....	.....58,361	(307,886)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NARGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.05/21/2015	.05/20/2016	3,223	4,050,000	...1,257.0000	0	283,624	0	56,391	....	.....56,391	(227,233)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NCRGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.05/28/2015	.05/27/2016	4,541	5,690,000	...1,253.0000	0	408,009	0	88,681	....	.....88,681	(319,328)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NERGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.06/05/2015	.06/07/2016	3,124	3,940,000	...1,261.0000	0	281,160	0	57,624	....	.....57,624	(223,536)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NGRGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.06/12/2015	.06/14/2016	6,213	7,860,000	...1,265.0000	0	528,105	0	115,142	....	.....115,142	(412,963)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NIRGO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.06/19/2015	.06/21/2016	2,779	3,570,000	...1,285.0000	0	250,249	0	42,628	....	.....42,628	(207,621)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NKRGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.06/26/2015	.06/28/2016	4,415	5,650,000	...1,280.0000	0	397,792	0	73,754	....	.....73,754	(324,037)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NMRGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.07/07/2015	.07/07/2016	3,325	4,150,000	...1,248.0000	0	266,000	0	81,684	....	.....81,684	(184,316)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NQRGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.07/14/2015	.07/14/2016	6,636	8,450,000	...1,273.0000	0	530,880	0	129,347	....	.....129,347	(401,533)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NQRGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.07/21/2015	.07/21/2016	4,113	5,160,000	...1,255.0000	0	354,499	0	103,299	....	.....103,299	(251,200)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NSRGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.07/28/2015	.07/28/2016	4,344	5,320,000	...1,225.0000	0	369,240	0	144,000	....	.....144,000	(225,240)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KSRTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.10/07/2014	.10/07/2015	6,708	7,220,000	...1,076.0000	570,381	0	0	197,569	....	.....197,569	(961,926)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KURTY	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.10/14/2014	.10/14/2015	7,046	7,480,000	...1,062.0000	608,845	0	0	315,013	....	.....315,013	(981,343)	0	0	0	0	.....	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 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 9RG000KW RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.10/21/2014	.10/21/2015	4,214	4,690,000	...1,113.0000	381,241	0	0	73,342	....	.....73,342	(551,988)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000KY RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.10/28/2014	.10/28/2015	6,438	7,400,000	...1,149.0000	577,939	0	0	50,110	....	.....50,110	(754,704)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LA RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.11/07/2014	.11/06/2015	5,497	6,450,000	...1,173.0000	482,527	0	0	28,342	....	.....28,342	(583,613)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LC RTY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.11/14/2014	.11/13/2015	6,824	8,010,000	...1,174.0000	593,552	0	0	45,621	....	.....45,621	(717,581)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LE RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.11/21/2014	.11/20/2015	3,036	3,560,000	...1,172.0000	271,601	0	0	26,001	....	.....26,001	(318,789)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LG RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.11/28/2014	.11/27/2015	4,159	4,880,000	...1,173.0000	368,903	0	0	41,905	....	.....41,905	(432,394)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LK RTY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.12/12/2014	.12/14/2015	7,029	8,100,000	...1,152.0000	562,320	0	0	148,678	....	.....148,678	(757,573)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LO RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.12/26/2014	.12/28/2015	3,127	3,800,000	...1,215.0000	298,691	0	0	21,570	....	.....21,570	(274,624)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LQ RTY	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.01/07/2015	.01/07/2016	3,546	4,170,000	...1,176.0000	0	301,410	0	66,123	....	.....66,123	(235,287)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LS RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.01/14/2015	.01/14/2016	4,647	5,470,000	...1,177.0000	0	456,707	0	93,549	....	.....93,549	(363,158)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LU RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.01/21/2015	.01/21/2016	1,852	2,160,000	...1,166.0000	0	173,495	0	47,067	....	.....47,067	(126,429)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LW RTY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.01/28/2015	.01/28/2016	3,293	3,870,000	...1,175.0000	0	263,440	0	77,296	....	.....77,296	(186,144)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000LY RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.02/06/2015	.02/05/2016	3,111	3,750,000	...1,205.0000	0	296,727	0	47,938	....	.....47,938	(248,789)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MA RTY	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.02/13/2015	.02/12/2016	5,960	7,290,000	...1,223.0000	0	476,800	0	70,625	....	.....70,625	(406,175)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MC RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.02/20/2015	.02/19/2016	2,289	2,820,000	...1,232.0000	0	217,501	0	26,879	....	.....26,879	(190,622)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000ME RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.02/27/2015	.02/26/2016	3,219	3,970,000	...1,233.0000	0	281,502	0	38,376	....	.....38,376	(243,126)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MW RTY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.05/07/2015	.05/06/2016	5,606	6,870,000	...1,226.0000	0	518,723	0	133,163	....	.....133,163	(385,560)	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MY RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.05/14/2015	.05/13/2016	6,851	8,530,000	...1,245.0000	0	617,618	0	132,480	....	.....132,480	(485,137)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG835BG PG8	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.12/05/2014	.12/07/2015	6,129	12,720,000	...2,075.0000	674,190	0	0	40,981	....	.....40,981	(668,522)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG835BI PG8	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.12/05/2014	.12/07/2015	8,018	16,640,000	...2,075.0000	881,980	0	0	53,612	....	.....53,612	(874,565)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG837IS PG8	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.12/05/2014	.12/07/2015	1,585	3,290,000	...2,075.0000	95,718	0	0	52	....	.....52	(94,322)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG835CC PG8	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.12/19/2014	.12/21/2015	...36,573	...75,730,000	...2,071.0000	4,627,216	0	0	408,077	....	.....408,077	...(3,978,880)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	...61,810,000	...2,071.0000	3,761,226	0	0	328,113	....	.....328,113	..(3,249,326)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835BS	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748.....	..12/19/2014	..12/21/2015	8,002	...16,570,000	...2,071.0000	1,007,452	0	0	70,249	....	.....70,249	(894,647)	0	0	0	0	0	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	...75,190,000	...2,071.0000	4,594,194	0	0	405,165	....	.....405,165	..(3,950,485)	0	0	0	0	0	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	...67,410,000	...2,071.0000	4,101,930	0	0	357,834	....	.....357,834	..(3,543,660)	0	0	0	0	0	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	...29,750,000	...2,071.0000	1,810,242	0	0	157,918	....	.....157,918	..(1,563,869)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835BQ	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748.....	..12/19/2014	..12/21/2015	...14,213	...29,430,000	...2,071.0000	1,789,417	0	0	124,775	....	.....124,775	..(1,589,055)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835BU	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748.....	..12/19/2014	..12/21/2015	...26,137	...54,120,000	...2,071.0000	3,290,648	0	0	229,456	....	.....229,456	..(2,922,194)	0	0	0	0	0	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	...43,120,000	...2,071.0000	1,474,756	0	0	6,129	....	.....6,129	..(1,391,450)	0	0	0	0	0	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	...3,390,000	...2,071.0000	0	107,142	0	5,249	....	.....5,249	(101,892)	0	0	0	0	0	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	...20,060,000	...2,071.0000	0	968,500	0	281,128	....	.....281,128	(687,372)	0	0	0	0	0	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	...8,680,000	...2,071.0000	0	419,100	0	121,653	....	.....121,653	(297,447)	0	0	0	0	0	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	...28,770,000	...2,053.0000	0	1,708,922	0	523,984	....	.....523,984	..(1,184,937)	0	0	0	0	0	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	...2,650,000	...2,053.0000	0	88,279	0	8,385	....	.....8,385	(79,893)	0	0	0	0	0	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	...13,850,000	...2,053.0000	0	822,688	0	252,250	....	.....252,250	(570,438)	0	0	0	0	0	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	...23,850,000	...2,108.0000	0	1,314,913	0	245,996	....	.....245,996	..(1,068,917)	0	0	0	0	0	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	...1,960,000	...2,108.0000	0	108,085	0	20,221	....	.....20,221	(87,864)	0	0	0	0	0	0001.....
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	...48,630,000	...2,108.0000	0	1,434,661	0	24,462	....	.....24,462	..(1,410,199)	0	0	0	0	0	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	...86,230,000	...2,108.0000	0	4,828,835	0	898,668	....	.....898,668	..(3,930,167)	0	0	0	0	0	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	...43,560,000	...2,108.0000	0	2,401,570	0	449,290	....	.....449,290	..(1,952,280)	0	0	0	0	0	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	...95,310,000	...2,108.0000	0	5,337,277	0	993,292	....	.....993,292	..(4,343,985)	0	0	0	0	0	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	...104,810,000	...2,108.0000	0	5,869,328	0	1,092,309	....	.....1,092,309	..(4,777,019)	0	0	0	0	0	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	...31,880,000	...2,108.0000	0	1,757,595	0	328,814	....	.....328,814	..(1,428,781)	0	0	0	0	0	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

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 9PG835FE	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.03/20/2015	.03/21/2016	...30,844	...65,020,000	...2,108.0000	0	3,584,690	0	670,631	....	.....670,631	..(2,914,059)	0	0	0	0	.....	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	...21,580,000	...2,061.0000	0	1,256,520	0	382,872	....	.....382,872	(873,648)	0	0	0	0	.....	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	...12,230,000	...2,061.0000	0	712,080	0	216,976	....	.....216,976	(495,104)	0	0	0	0	.....	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	4,860,000	...2,061.0000	0	158,434	0	15,002	....	.....15,002	(143,432)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FS	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJJP5I7OUK5573.....	.04/07/2015	.04/07/2016	8,029	...16,670,000	...2,076.0000	0	976,888	0	272,068	....	.....272,068	(704,821)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FU	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJJP5I7OUK5573.....	.04/07/2015	.04/07/2016	...11,983	...24,880,000	...2,076.0000	0	1,457,972	0	406,052	....	.....406,052	..(1,051,920)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JH	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/07/2015	.04/07/2016	1,859	3,860,000	...2,076.0000	0	121,579	0	8,795	....	.....8,795	(112,784)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JI	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.04/14/2015	.04/14/2016	1,217	...2,550,000	...2,096.0000	0	74,992	0	3,662	....	.....3,662	(71,330)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FW	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.04/14/2015	.04/14/2016	8,837	...18,520,000	...2,096.0000	0	1,050,896	0	259,098	....	.....259,098	(791,798)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.04/14/2015	.04/14/2016	...16,075	...33,690,000	...2,096.0000	0	1,912,604	0	471,314	....	.....471,314	..(1,441,289)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GC	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	...14,395	...30,190,000	...2,097.0000	0	1,720,922	0	430,670	....	.....430,670	..(1,290,252)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GM	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	...26,782	...56,170,000	...2,097.0000	0	3,201,788	0	801,265	....	.....801,265	..(2,400,523)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GI	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	...30,091	...63,110,000	...2,097.0000	0	3,597,379	0	900,263	....	.....900,263	..(2,697,116)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JJ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	...23,864	...50,050,000	...2,097.0000	0	1,466,443	0	80,102	....	.....80,102	..(1,386,341)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GA	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.04/21/2015	.04/21/2016	1,159	...2,430,000	...2,097.0000	0	138,558	0	34,195	....	.....34,195	(104,364)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJJP5I7OUK5573.....	.04/21/2015	.04/21/2016	...46,026	...96,530,000	...2,097.0000	0	5,550,275	0	1,397,827	....	.....1,397,827	..(4,152,448)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GQ	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJJP5I7OUK5573.....	.04/21/2015	.04/21/2016	...29,176	...61,190,000	...2,097.0000	0	3,518,334	0	886,086	....	.....886,086	..(2,632,248)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GK	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	...44,481	...93,290,000	...2,097.0000	0	5,317,704	0	1,330,784	....	.....1,330,784	..(3,986,920)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GG	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	...29,414	...61,690,000	...2,097.0000	0	3,516,444	0	880,009	....	.....880,009	..(2,636,435)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GE	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	9,088	...19,060,000	...2,097.0000	0	1,086,470	0	271,895	....	.....271,895	(814,575)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GS	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJJP5I7OUK5573.....	.04/28/2015	.04/28/2016	5,816	...12,300,000	...2,115.0000	0	703,503	0	154,424	....	.....154,424	(549,080)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835GU	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJJP5I7OUK5573.....	.04/28/2015	.04/28/2016	...11,089	...23,450,000	...2,115.0000	0	1,341,325	0	294,430	....	.....294,430	..(1,046,896)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.4

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 PG8 9PG837JK	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.04/28/2015	.04/28/2016	2,416	5,110,000	...2,115.0000	0	151,242	0	4,479	....	.....4,479	(146,762)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HI	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	8,302	...17,690,000	...2,131.0000	0	953,485	0	222,616	....	.....222,616	(730,869)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HS	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	...28,374	...60,460,000	...2,131.0000	0	3,258,754	0	760,841	....	.....760,841	..(2,497,913)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HO	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	...43,824	...93,380,000	...2,131.0000	0	5,033,186	0	1,175,128	....	.....1,175,128	..(3,858,058)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HQ	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	...35,615	...75,890,000	...2,131.0000	0	4,090,383	0	955,006	....	.....955,006	..(3,135,376)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HG	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	...10,414	...22,190,000	...2,131.0000	0	1,196,048	0	279,249	....	.....279,249	(916,799)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HK	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	...34,775	...74,100,000	...2,131.0000	0	3,993,909	0	932,482	....	.....932,482	..(3,061,427)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HE	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	1,173	...2,500,000	...2,131.0000	0	134,719	0	31,454	....	.....31,454	(103,265)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JN	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.05/21/2015	.05/20/2016	..24,132	...51,420,000	...2,131.0000	0	1,445,024	0	49,714	....	.....49,714	..(1,395,310)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HM	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.05/21/2015	.05/20/2016	...37,328	...79,540,000	...2,131.0000	0	4,287,121	0	1,000,940	....	.....1,000,940	..(3,286,181)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HU	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.05/28/2015	.05/27/2016	5,149	...10,920,000	...2,121.0000	0	617,880	0	155,443	....	.....155,443	(462,437)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HW	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.05/28/2015	.05/27/2016	9,850	...20,890,000	...2,121.0000	0	1,182,000	0	297,362	....	.....297,362	(884,638)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.05/28/2015	.05/27/2016	2,386	5,060,000	...2,121.0000	0	144,210	0	9,436	....	.....9,436	(134,774)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JP	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/05/2015	.06/07/2016	1,677	3,510,000	...2,093.0000	0	107,747	0	12,145	....	.....12,145	(95,602)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835HY	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.05/21/2015	.06/07/2016	8,840	...18,500,000	...2,093.0000	0	1,060,800	0	368,256	....	.....368,256	(692,544)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/05/2015	.06/07/2016	6,498	...13,600,000	...2,093.0000	0	779,760	0	270,693	....	.....270,693	(509,067)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IC	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.05/21/2015	.06/14/2016	5,071	...10,620,000	...2,094.0000	0	557,810	0	206,469	....	.....206,469	(351,341)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IE	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/12/2015	.06/14/2016	...16,437	...34,420,000	...2,094.0000	0	1,808,070	0	669,244	....	.....669,244	..(1,138,826)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JQ	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 815DZWZKVSZI1NUHU748.....	.06/12/2015	.06/14/2016	1,714	3,590,000	...2,094.0000	0	110,913	0	10,553	....	.....10,553	(100,359)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IO	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	...38,375	...80,970,000	...2,110.0000	0	4,615,361	0	1,480,782	....	.....1,480,782	..(3,134,579)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IM	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	...23,711	...50,030,000	...2,110.0000	0	2,851,722	0	914,940	....	.....914,940	..(1,936,782)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IG	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	1,071	2,260,000	...2,110.0000	0	128,809	0	41,327	....	.....41,327	(87,482)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 9PG835II	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.06/19/2015	.06/21/2016	...13,787	...29,090,000	...2,110.0000	0	...1,658,162	0	532,001	....	.....532,001	..(1,126,162)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JR	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.06/19/2015	.06/21/2016	...25,341	...53,470,000	...2,110.0000	0	...1,571,902	0	167,260	....	.....167,260	..(1,404,642)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IS	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.06/19/2015	.06/21/2016	...38,711	...81,680,000	...2,110.0000	0	...4,655,772	0	1,493,747	....	....1,493,747	..(3,162,025)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IK	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.06/19/2015	.06/21/2016	8,749	...18,460,000	...2,110.0000	0	...1,052,242	0	337,599	....	.....337,599	(714,643)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IU	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.06/19/2015	.06/21/2016	...36,213	...76,410,000	...2,110.0000	0	...4,355,338	0	1,397,356	....	....1,397,356	..(2,957,981)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IQ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.06/19/2015	.06/21/2016	...45,071	...95,100,000	...2,110.0000	0	...5,420,689	0	1,739,161	....	....1,739,161	..(3,681,528)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JS	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.06/26/2015	.06/28/2016	2,722	5,720,000	...2,101.0000	0	169,880	0	17,652	....	.....17,652	(152,228)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IY	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.06/26/2015	.06/28/2016	...11,987	...25,190,000	...2,101.0000	0	...1,198,700	0	492,386	....	.....492,386	(706,314)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IW	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank..... 7LTWФЗYICNSX8D621K86....	.06/26/2015	.06/28/2016	7,880	...16,560,000	...2,101.0000	0	788,000	0	331,658	....	.....331,658	(456,342)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JT	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.07/07/2015	.07/07/2016	2,570	5,350,000	...2,081.0000	0	168,489	0	32,129	....	.....32,129	(136,360)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JA	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.07/07/2015	.07/07/2016	4,723	9,830,000	...2,081.0000	0	565,249	0	238,778	....	.....238,778	(326,470)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JC	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/07/2015	.07/07/2016	...10,854	...22,590,000	...2,081.0000	0	...1,287,719	0	548,453	....	.....548,453	(739,265)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JE	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/14/2015	.07/14/2016	6,909	...14,570,000	...2,109.0000	0	690,900	0	298,781	....	.....298,781	(392,119)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JG	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/14/2015	.07/14/2016	...20,048	...42,280,000	...2,109.0000	0	...2,004,800	0	866,978	....	.....866,978	..(1,137,822)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JU	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.07/14/2015	.07/14/2016	1,607	3,390,000	...2,109.0000	0	96,243	0	14,146	....	.....14,146	(82,098)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JV	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.07/21/2015	.07/21/2016	...22,537	...47,760,000	...2,119.0000	0	...1,342,078	0	187,714	....	.....187,714	..(1,154,364)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JS	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	...26,128	...55,370,000	...2,119.0000	0	...3,001,062	0	1,050,756	....	....1,050,756	..(1,950,306)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JU	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	...48,254	...102,260,000	...2,119.0000	0	...5,542,454	0	1,940,570	....	....1,940,570	..(3,601,885)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JI	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	.07/21/2015	.07/21/2016	1,614	3,420,000	...2,119.0000	0	186,417	0	63,941	....	.....63,941	(122,476)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JK	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.07/21/2015	.07/21/2016	...16,265	...34,470,000	...2,119.0000	0	...1,861,367	0	654,451	....	.....654,451	..(1,206,916)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	...21,593	...45,760,000	...2,119.0000	0	...2,480,172	0	868,378	....	.....868,378	..(1,611,794)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JM	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.07/21/2015	.07/21/2016	...10,617	...22,500,000	...2,119.0000	0	...1,215,009	0	427,193	....	.....427,193	(787,816)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JQ	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	...38,462	...81,510,000	...2,119.0000	0	...4,417,745	0	1,546,777	....	....1,546,777	..(2,870,968)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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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 PG8 9PG835JW	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	..29,988	...63,550,000	...2,119.0000	0	3,444,422	0	1,205,989	....	..1,205,989	..(2,238,433)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JW	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/28/2015	.07/28/2016	2,857	5,980,000	...2,093.0000	0	175,820	0	36,550	....	....36,550	(139,270)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/28/2015	.07/28/2016	..16,439	...34,410,000	...2,093.0000	0	1,890,485	0	793,154	....	....793,154	..(1,097,331)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JY	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/28/2015	.07/28/2016	6,956	...14,560,000	...2,093.0000	0	799,940	0	335,615	....	....335,615	(464,325)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.08/07/2015	.08/05/2016	2,705	5,620,000	...2,078.0000	0	173,093	0	43,887	....	....43,887	(129,206)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KE	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/07/2015	.08/05/2016	..17,824	...37,030,000	...2,078.0000	0	1,782,400	0	1,000,083	....	..1,000,083	(782,317)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KC	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/07/2015	.08/05/2016	7,398	...15,370,000	...2,078.0000	0	739,800	0	415,093	....	....415,093	(324,707)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KG	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/14/2015	.08/12/2016	7,459	...15,600,000	...2,092.0000	0	867,407	0	400,626	....	....400,626	(466,781)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KI	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.08/14/2015	.08/12/2016	..18,106	...37,870,000	...2,092.0000	0	2,105,547	0	957,997	....	....957,997	..(1,147,550)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837JY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/14/2015	.08/12/2016	2,735	5,720,000	...2,092.0000	0	172,196	0	41,100	....	....41,100	(131,096)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KM	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	..13,050	...25,720,000	...1,971.0000	0	1,682,145	0	1,370,761	....	..1,370,761	(311,384)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KW	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	..34,913	...68,810,000	...1,971.0000	0	4,500,286	0	3,667,231	....	..3,667,231	(833,055)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KQ	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	..45,852	...90,370,000	...1,971.0000	0	5,910,323	0	4,816,254	....	..4,816,254	..(1,094,069)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KS	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	..39,617	...78,080,000	...1,971.0000	0	5,106,631	0	4,161,335	....	..4,161,335	(945,296)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	..39,393	...77,640,000	...1,971.0000	0	5,077,758	0	4,137,806	....	..4,137,806	(939,951)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KU	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	..23,142	...45,610,000	...1,971.0000	0	2,983,004	0	2,430,815	....	..2,430,815	(552,188)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	9,549	...18,820,000	...1,971.0000	0	1,230,866	0	1,003,019	....	..1,003,019	(227,847)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LC	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.08/28/2015	.08/26/2016	..16,663	...33,140,000	...1,989.0000	0	2,270,167	0	1,613,691	....	..1,613,691	(656,476)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LA	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.08/28/2015	.08/26/2016	4,138	8,230,000	...1,989.0000	0	563,761	0	400,735	....	....400,735	(163,026)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LE	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.09/04/2015	.09/07/2016	..18,103	...34,780,000	...1,921.0000	0	2,685,037	0	2,390,167	....	..2,390,167	(294,870)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LG	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.09/14/2015	.09/14/2016	7,634	...14,910,000	...1,953.0000	0	1,091,662	0	894,926	....	....894,926	(196,736)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LI	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	.09/14/2015	.09/14/2016	..15,996	...31,240,000	...1,953.0000	0	2,287,428	0	1,875,196	....	..1,875,196	(412,232)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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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 PG8 9PG835LM	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	..13,162	...25,890,000	...1,967.0000	0	1,737,121	0	1,441,026	....	...1,441,026	(296,095)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LS	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	..30,656	...60,300,000	...1,967.0000	0	4,045,979	0	3,356,336	....	...3,356,336	(689,643)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG837KD	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJPSI7OUK5573.....	.09/21/2015	.09/21/2016	..24,449	...48,090,000	...1,967.0000	0	1,841,743	0	1,253,194	....	...1,253,194	(588,549)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LY	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	..33,051	...65,010,000	...1,967.0000	0	4,362,071	0	3,618,550	....	...3,618,550	(743,521)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LU	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	..38,318	...75,370,000	...1,967.0000	0	5,057,210	0	4,195,201	....	...4,195,201	(862,008)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LK	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	1,164	...2,290,000	...1,967.0000	0	153,625	0	127,439	....	...127,439	(26,186)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LQ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	..19,065	...37,500,000	...1,967.0000	0	2,516,199	0	2,087,309	....	...2,087,309	(428,890)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LO	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	8,668	...17,050,000	...1,967.0000	0	1,144,003	0	949,006	....	...949,006	(194,997)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LW	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/21/2015	.09/21/2016	..54,703	..107,600,000	...1,967.0000	0	7,219,702	0	5,989,094	....	...5,989,094	..(1,230,608)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835MA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/28/2015	.09/28/2016	..22,495	...42,330,000	...1,882.0000	0	2,249,500	0	3,468,373	....	...3,468,373	...1,218,873	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000NU	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.08/07/2015	.08/05/2016	6,073	...7,330,000	...1,207.0000	0	521,428	0	248,623	....	...248,623	(272,805)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000NW	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJPSI7OUK5573.....	.08/14/2015	.08/12/2016	6,737	...8,170,000	...1,213.0000	0	411,765	0	262,541	....	...262,541	(149,224)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000NY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJPSI7OUK5573.....	.08/21/2015	.08/19/2016	3,095	...3,580,000	...1,157.0000	0	277,467	0	190,553	....	...190,553	(86,914)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000OA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.08/28/2015	.08/26/2016	5,056	...5,880,000	...1,163.0000	0	455,040	0	300,240	....	...300,240	(154,800)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000OC	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJPSI7OUK5573.....	.09/04/2015	.09/07/2016	3,776	...4,290,000	...1,136.0000	0	320,960	0	276,335	....	...276,335	(44,625)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000OE	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJPSI7OUK5573.....	.09/14/2015	.09/14/2016	6,337	...7,310,000	...1,154.0000	0	597,959	0	421,995	....	...421,995	(175,964)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000OG	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/21/2015	.09/21/2016	3,324	...3,860,000	...1,161.0000	0	311,858	0	211,684	....	...211,684	(100,174)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0 9RG000OI	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/28/2015	.09/28/2016	6,290	...6,860,000	...1,091.0000	0	599,563	0	618,705	....	...618,705	...19,142	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SCO 9SC000AA	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.08/14/2015	.08/12/2016	258	540,000	...2,092.0000	0	6,048	0	693	....	.....693	(5,355)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SCO 9SC000AB	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.08/21/2015	.08/19/2016	289	570,000	...1,971.0000	0	6,270	0	2,868	....	.....2,868	(3,402)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZA	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJPSI7OUK5573.....	.10/07/2014	.10/07/2015	..10,030	...19,410,000	...1,935.0000	1,146,128	0	0	145,596	....	...145,596	..(1,822,493)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG834ZC	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJPSI7OUK5573.....	.10/07/2014	.10/07/2015	..12,020	...23,260,000	...1,935.0000	1,373,525	0	0	174,482	....	...174,482	..(2,184,084)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	...30,010,000	...1,878.0000	1,598,200	0	0	893,887	....	.....893,887	..(2,902,997)	0	0	0	0	.....	0001.....
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	...15,590,000	...1,878.0000	830,300	0	0	464,394	....	.....464,394	..(1,508,171)	0	0	0	0	.....	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	...44,420,000	...1,941.0000	2,745,840	0	0	581,690	....	.....581,690	..(3,807,908)	0	0	0	0	.....	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	...27,310,000	...1,941.0000	1,688,160	0	0	352,672	....	.....352,672	..(2,350,602)	0	0	0	0	.....	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	...64,050,000	...1,941.0000	3,959,280	0	0	838,749	....	.....838,749	..(5,490,696)	0	0	0	0	.....	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	...83,140,000	...1,941.0000	5,139,240	0	0	1,105,178	....	.....1,105,178	..(7,117,965)	0	0	0	0	.....	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	...72,070,000	...1,941.0000	4,455,000	0	0	958,034	....	.....958,034	..(6,170,277)	0	0	0	0	.....	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	...46,840,000	...1,941.0000	3,720,000	0	0	788,059	....	.....788,059	..(5,158,864)	0	0	0	0	.....	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	...50,260,000	...1,941.0000	3,106,800	0	0	658,157	....	.....658,157	..(4,308,484)	0	0	0	0	.....	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	...13,510,000	...1,941.0000	835,080	0	0	176,907	....	.....176,907	..(1,158,082)	0	0	0	0	.....	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	...36,960,000	...1,985.0000	2,121,449	0	0	272,537	....	.....272,537	..(2,775,642)	0	0	0	0	.....	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	...13,670,000	...1,985.0000	784,591	0	0	100,794	....	.....100,794	..(1,026,536)	0	0	0	0	.....	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	...17,950,000	...2,032.0000	883,400	0	0	67,170	....	.....67,170	..(1,132,407)	0	0	0	0	.....	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	...23,960,000	...2,032.0000	1,179,200	0	0	88,419	....	.....88,419	..(1,515,511)	0	0	0	0	.....	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	...36,200,000	...2,040.0000	2,015,349	0	0	137,679	....	.....137,679	..(2,182,164)	0	0	0	0	.....	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	...12,060,000	...2,040.0000	670,480	0	0	45,158	....	.....45,158	(725,922)	0	0	0	0	.....	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	...43,230,000	...2,064.0000	2,420,982	0	0	118,996	....	.....118,996	..(2,356,221)	0	0	0	0	.....	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	...78,960,000	...2,064.0000	4,421,903	0	0	214,334	....	.....214,334	..(4,314,204)	0	0	0	0	.....	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	...37,320,000	...2,064.0000	2,090,018	0	0	102,729	....	.....102,729	..(2,034,111)	0	0	0	0	.....	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	...13,980,000	...2,064.0000	782,919	0	0	38,482	....	.....38,482	(761,976)	0	0	0	0	.....	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	...62,630,000	...2,064.0000	3,507,362	0	0	172,394	....	.....172,394	..(3,413,541)	0	0	0	0	.....	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	...63,450,000	...2,064.0000	3,553,354	0	0	174,654	....	.....174,654	..(3,458,303)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 9PG835BA	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	..11/21/2014	..11/20/2015	...38,633	...79,720,000	...2,064.0000	4,464,429	0	0	216,395	....	.....216,395	..(4,355,694)	0	0	0	0	.....	0001.....
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	...22,120,000	...2,064.0000	1,238,803	0	0	60,890	....	.....60,890	..(1,205,666)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AK	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	..11/21/2014	..11/20/2015	921	1,900,000	...2,064.0000	106,431	0	0	5,159	....	.....5,159	(103,839)	0	0	0	0	.....	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	...11,520,000	...2,068.0000	612,920	0	0	37,036	....	.....37,036	(617,714)	0	0	0	0	.....	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	...17,830,000	...2,068.0000	948,640	0	0	57,322	....	.....57,322	(956,060)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BM	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..12/12/2014	..12/14/2015	...17,275	...34,590,000	...2,002.0000	1,900,250	0	0	485,366	....	.....485,366	..(2,252,674)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BK	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..12/12/2014	..12/14/2015	6,333	...12,680,000	...2,002.0000	696,630	0	0	177,935	....	.....177,935	(825,829)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..12/19/2014	..12/21/2015	1,033	...2,140,000	...2,071.0000	130,695	0	0	11,526	....	.....11,526	(112,383)	0	0	0	0	.....	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	9,580,000	...2,089.0000	565,179	0	0	40,616	....	.....40,616	(469,833)	0	0	0	0	.....	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	...17,560,000	...2,089.0000	1,036,079	0	0	74,457	....	.....74,457	(861,292)	0	0	0	0	.....	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	...11,950,000	...2,026.0000	0	768,463	0	161,840	....	.....161,840	(606,623)	0	0	0	0	.....	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	...17,600,000	...2,026.0000	0	1,131,655	0	238,329	....	.....238,329	(893,326)	0	0	0	0	.....	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	...22,380,000	...2,073.0000	0	1,335,240	0	389,750	....	.....389,750	(945,490)	0	0	0	0	.....	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	...12,420,000	...2,117.0000	0	741,000	0	216,294	....	.....216,294	(524,706)	0	0	0	0	.....	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	...46,380,000	...2,032.0000	0	2,847,626	0	676,666	....	.....676,666	..(2,170,960)	0	0	0	0	.....	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	...30,110,000	...2,032.0000	0	1,848,717	0	439,301	....	.....439,301	..(1,409,416)	0	0	0	0	.....	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	...16,020,000	...2,032.0000	0	983,562	0	233,719	....	.....233,719	(749,843)	0	0	0	0	.....	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	...79,290,000	...2,032.0000	0	4,868,276	0	1,156,822	....	.....1,156,822	..(3,711,454)	0	0	0	0	.....	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	4,210,000	...2,032.0000	0	258,523	0	61,432	....	.....61,432	(197,092)	0	0	0	0	.....	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	...80,990,000	...2,032.0000	0	4,972,708	0	1,181,638	....	.....1,181,638	..(3,791,071)	0	0	0	0	.....	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	...47,490,000	...2,032.0000	0	2,915,875	0	692,884	....	.....692,884	..(2,222,991)	0	0	0	0	.....	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	...57,550,000	...2,032.0000	0	3,533,486	0	839,643	....	.....839,643	..(2,693,843)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

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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 9PG835DE	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.01/21/2015	.01/21/2016	...17,499	...35,560,000	...2,032.0000	0	2,183,350	0	518,818	....	.....518,818	..(1,664,533)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DK	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	4,290	8,590,000	...2,002.0000	0	540,111	0	183,325	....	.....183,325	(356,786)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DM	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	9,934	...19,890,000	...2,002.0000	0	1,250,691	0	424,511	....	.....424,511	(826,180)	0	0	0	0	.....	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	9,150,000	...2,055.0000	0	534,240	0	109,327	....	.....109,327	(424,913)	0	0	0	0	.....	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	...21,570,000	...2,055.0000	0	1,259,280	0	257,698	....	.....257,698	..(1,001,582)	0	0	0	0	.....	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	...29,750,000	...2,097.0000	0	1,702,440	0	218,265	....	.....218,265	..(1,484,175)	0	0	0	0	.....	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	9,160,000	...2,097.0000	0	524,160	0	67,201	....	.....67,201	(456,959)	0	0	0	0	.....	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	...62,100,000	...2,110.0000	0	3,570,672	0	445,442	....	.....445,442	..(3,125,230)	0	0	0	0	.....	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	...21,840,000	...2,110.0000	0	1,255,748	0	156,655	....	.....156,655	..(1,099,093)	0	0	0	0	.....	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	...93,550,000	...2,110.0000	0	5,379,002	0	671,032	....	.....671,032	..(4,707,970)	0	0	0	0	.....	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	...49,350,000	...2,110.0000	0	2,837,536	0	353,983	....	.....353,983	..(2,483,553)	0	0	0	0	.....	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	...90,760,000	...2,110.0000	0	5,218,591	0	651,020	....	.....651,020	..(4,567,570)	0	0	0	0	.....	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	...16,320,000	...2,110.0000	0	938,322	0	117,056	....	.....117,056	(821,266)	0	0	0	0	.....	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	...45,380,000	...2,110.0000	0	2,609,295	0	325,510	....	.....325,510	..(2,283,785)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DW	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLNB8C3868....	.02/20/2015	.02/19/2016	938	...1,980,000	...2,110.0000	0	113,817	0	13,793	....	.....13,793	(100,024)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.02/27/2015	.02/26/2016	...10,283	...21,640,000	...2,105.0000	0	1,211,852	0	179,436	....	.....179,436	..(1,032,415)	0	0	0	0	.....	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	...11,370,000	...2,105.0000	0	636,744	0	92,828	....	.....92,828	(543,915)	0	0	0	0	.....	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	5,060,000	...1,935.0000	162,444	0	0	285,269	....	.....285,269	(34,313)	0	0	0	0	.....	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	3,410,000	...1,878.0000	127,501	0	0	302,879	....	.....302,879	(11,835)	0	0	0	0	.....	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	...49,410,000	...1,941.0000	1,660,234	0	0	2,649,600	....	.....2,649,600	(521,161)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IN	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748....	.10/28/2014	.10/28/2015	...3,018	5,990,000	...1,985.0000	190,225	0	0	148,570	....	.....148,570	(145,621)	0	0	0	0	.....	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	4,160,000	...2,032.0000	123,946	0	0	30,575	....	.....30,575	(118,604)	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 9PG837IP	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.11/14/2014	.11/13/2015	1,618	3,300,000	...2,040.0000	99,005	0	0	10,632	....	.....10,632	(104,184)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IQ	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.11/21/2014	.11/20/2015	..22,942	...47,340,000	...2,064.0000	1,415,521	0	0	2,125	....	.....2,125	..(1,390,733)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837IR	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.11/28/2014	.11/27/2015	2,027	4,190,000	...2,068.0000	125,309	0	0	145	....	.....145	(123,348)	0	0	0	0	.....	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	8,100,000	...2,002.0000	125,888	0	0	49,622	....	.....49,622	(112,329)	0	0	0	0	.....	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	4,260,000	...2,089.0000	137,531	0	0	57	....	.....57	(122,958)	0	0	0	0	.....	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	3,100,000	...2,026.0000	0	113,450	0	15,362	....	.....15,362	(98,087)	0	0	0	0	.....	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	...37,190,000	...2,032.0000	0	1,331,398	0	147,940	....	.....147,940	..(1,183,458)	0	0	0	0	.....	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	3,550,000	...2,002.0000	0	122,107	0	39,056	....	.....39,056	(83,050)	0	0	0	0	.....	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	3,030,000	...2,055.0000	0	105,435	0	5,222	....	.....5,222	(100,214)	0	0	0	0	.....	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	2,680,000	...2,097.0000	0	85,754	0	541	....	.....541	(85,213)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PXA 9PG837JB	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.02/20/2015	.02/19/2016	..19,353	...40,840,000	...2,110.0000	0	1,257,945	0	3,689	....	.....3,689	..(1,254,256)	0	0	0	0	.....	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	3,700,000	...2,105.0000	0	109,506	0	934	....	.....934	(108,572)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835GW	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.05/07/2015	.05/06/2016	6,279	...13,110,000	...2,088.0000	0	785,315	0	233,441	....	.....233,441	(551,874)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835GY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.05/07/2015	.05/06/2016	9,148	...19,100,000	...2,088.0000	0	1,144,140	0	340,104	....	.....340,104	(804,036)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835HC	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.05/14/2015	.05/13/2016	..17,298	...36,690,000	...2,121.0000	0	2,072,992	0	486,295	....	.....486,295	..(1,586,697)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835HA	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.05/14/2015	.05/13/2016	5,582	...11,840,000	...2,121.0000	0	668,947	0	156,926	....	.....156,926	(512,021)	0	0	0	0	.....	0001.....
S&P Asian OTC Call Option SPX 9PG837JL	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.05/07/2015	.05/06/2016	2,280	4,760,000	...2,088.0000	0	149,477	0	12,158	....	.....12,158	(137,319)	0	0	0	0	.....	0001.....
S&P Asian OTC Call Option SPX 9PG837JM	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.05/14/2015	.05/13/2016	1,400	2,970,000	...2,121.0000	0	87,892	0	3,850	....	.....3,850	(84,042)	0	0	0	0	.....	0001.....
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants.....										104,458,593	311,541,038	0	134,676,947	XXX	134,676,947	(309,358,379)	0	0	0	0	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective.....										104,458,593	311,541,038	0	134,676,947	XXX	134,676,947	(309,358,379)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										104,458,593	311,541,038	0	134,676,947	XXX	134,676,947	(309,358,379)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										104,458,593	311,541,038	0	134,676,947	XXX	134,676,947	(309,358,379)	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																						
Russell 2000 OTC Call Option RGO 9RG000LJ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.12/05/2014	.12/07/2015	4,305	5,090,000	...1,231.0000	(273,324)	0	0	(10,890)	....	.....(10,890)	348,688	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.12

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 9RG000LN RGO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	12/19/2014	12/21/2015	3,838	4,590,000	1,245.0000	(264,400)	0	0	(9,562)	.....	.....(9,562)	291,729	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MH RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	03/06/2015	03/07/2016	4,000	4,870,000	1,267.0000	0	(254,960)	0	(30,766)	.....	.....(30,766)	224,194	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MJ RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	03/13/2015	03/14/2016	5,162	6,360,000	1,282.0000	0	(335,840)	0	(33,988)	.....	.....(33,988)	301,852	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000ML RGO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	03/20/2015	03/21/2016	3,940	4,990,000	1,319.0000	0	(239,000)	0	(13,949)	.....	.....(13,949)	225,051	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MN RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	03/27/2015	03/28/2016	4,329	5,370,000	1,299.0000	0	(218,268)	0	(24,664)	.....	.....(24,664)	193,604	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MP RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	04/07/2015	04/07/2016	4,316	5,410,000	1,308.0000	0	(224,087)	0	(25,074)	.....	.....(25,074)	199,013	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MR RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	04/14/2015	04/14/2016	6,370	8,060,000	1,313.0000	0	(407,871)	0	(35,259)	.....	.....(35,259)	372,612	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MT RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	04/21/2015	04/21/2016	2,721	3,440,000	1,318.0000	0	(141,546)	0	(15,524)	.....	.....(15,524)	126,023	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MV RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	04/28/2015	04/28/2016	3,962	4,990,000	1,310.0000	0	(258,481)	0	(26,640)	.....	.....(26,640)	231,840	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NB RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	05/21/2015	05/20/2016	3,223	4,050,000	1,322.0000	0	(178,232)	0	(22,367)	.....	.....(22,367)	155,865	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000ND RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	05/28/2015	05/27/2016	4,541	5,690,000	1,314.0000	0	(267,465)	0	(39,024)	.....	.....(39,024)	228,441	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NF RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	06/05/2015	06/07/2016	3,124	3,940,000	1,315.0000	0	(193,313)	0	(29,189)	.....	.....(29,189)	164,124	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NH RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	06/12/2015	06/14/2016	6,213	7,860,000	1,311.0000	0	(377,191)	0	(64,185)	.....	.....(64,185)	313,006	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NJ RGO	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	06/19/2015	06/21/2016	2,779	3,570,000	1,347.0000	0	(160,293)	0	(18,414)	.....	.....(18,414)	141,879	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NL RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	06/26/2015	06/28/2016	4,415	5,650,000	1,336.0000	0	(268,388)	0	(36,403)	.....	.....(36,403)	231,985	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NN RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	07/07/2015	07/07/2016	3,325	4,150,000	1,307.0000	0	(165,984)	0	(43,793)	.....	.....(43,793)	122,191	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NP RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	07/14/2015	07/14/2016	6,636	8,450,000	1,325.0000	0	(354,296)	0	(70,848)	.....	.....(70,848)	283,448	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NR RGO	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	07/21/2015	07/21/2016	4,113	5,160,000	1,306.0000	0	(244,065)	0	(59,243)	.....	.....(59,243)	184,823	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000NT RGO	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80.....	07/28/2015	07/28/2016	4,344	5,320,000	1,275.0000	0	(252,734)	0	(92,838)	.....	.....(92,838)	159,896	0	0	0	0	.....	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	7,220,000	1,129.0000	(397,114)	0	0	(24,792)	.....	.....(24,792)	891,523	0	0	0	0	.....	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	7,480,000	1,103.0000	(460,738)	0	0	(128,958)	.....	.....(128,958)	960,710	0	0	0	0	.....	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	4,690,000	1,159.0000	(282,296)	0	0	(15,321)	.....	.....(15,321)	482,138	0	0	0	0	.....	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	7,400,000	1,190.0000	(443,964)	0	0	(8,711)	.....	.....(8,711)	641,739	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.13

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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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	6,450,000	...1,229.0000	(329,600)	0	0	(2,039)	.....	.....(2,039)	437,881	0	0	0	0	.....	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	8,010,000	...1,219.0000	(446,153)	0	0	(7,832)	.....	.....(7,832)	582,660	0	0	0	0	.....	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	3,560,000	...1,227.0000	(189,629)	0	0	(3,751)	.....	.....(3,751)	251,581	0	0	0	0	.....	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	4,880,000	...1,232.0000	(248,375)	0	0	(6,413)	.....	.....(6,413)	332,877	0	0	0	0	.....	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	8,100,000	...1,198.0000	(394,608)	0	0	(58,111)	.....	.....(58,111)	657,820	0	0	0	0	.....	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	3,800,000	...1,261.0000	(222,799)	0	0	(6,193)	.....	.....(6,193)	219,620	0	0	0	0	.....	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	4,170,000	...1,226.0000	0	(212,370)	0	(24,211)	.....	.....(24,211)	188,159	0	0	0	0	.....	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	5,470,000	...1,220.0000	0	(353,033)	0	(42,277)	.....	.....(42,277)	310,756	0	0	0	0	.....	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	2,160,000	...1,207.0000	0	(133,900)	0	(23,995)	.....	.....(23,995)	109,905	0	0	0	0	.....	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	3,870,000	...1,217.0000	0	(190,302)	0	(38,343)	.....	.....(38,343)	151,959	0	0	0	0	.....	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	3,750,000	...1,249.0000	0	(224,272)	0	(21,534)	.....	.....(21,534)	202,738	0	0	0	0	.....	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	7,290,000	...1,270.0000	0	(329,528)	0	(29,143)	.....	.....(29,143)	300,385	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MD RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.02/20/2015	.02/19/2016	2,289	2,820,000	...1,282.0000	0	(157,895)	0	(9,861)	.....	.....(9,861)	148,034	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MF RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.02/27/2015	.02/26/2016	3,219	3,970,000	...1,286.0000	0	(192,979)	0	(14,865)	.....	.....(14,865)	178,114	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MX RTY	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.05/07/2015	.05/06/2016	5,606	6,870,000	...1,279.0000	0	(362,764)	0	(68,595)	.....	.....(68,595)	294,169	0	0	0	0	.....	0001.....
Russell 2000 OTC Call Option 9RG000MZ RTY	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11.....	.05/14/2015	.05/13/2016	6,851	8,530,000	...1,291.0000	0	(452,097)	0	(73,799)	.....	.....(73,799)	378,298	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option 9PG835HV ***	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.05/28/2015	.05/27/2016	5,149	10,920,000	...2,265.0000	0	(266,564)	0	(37,420)	.....	.....(37,420)	229,144	0	0	0	0	.....	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	16,640,000	...2,143.0000	(600,789)	0	0	(11,012)	.....	.....(11,012)	638,521	0	0	0	0	.....	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	12,720,000	...2,210.0000	(296,398)	0	0	(1,663)	.....	.....(1,663)	330,515	0	0	0	0	.....	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	...75,190,000	...2,135.0000	...(3,316,012)	0	0	(95,658)	.....	.....(95,658)	...3,109,378	0	0	0	0	.....	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	...75,730,000	...2,157.0000	...(2,949,978)	0	0	(63,040)	.....	.....(63,040)	...2,807,388	0	0	0	0	.....	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	...67,410,000	...2,185.0000	...(2,219,274)	0	0	(32,170)	.....	.....(32,170)	...2,097,981	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

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	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 PG8 9PG835BZ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.12/19/2014	.12/21/2015	...14,367	...29,750,000	...2,201.0000	(884,433)	0	0	(9,918)	.....	.....(9,918)	864,825	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.12/19/2014	.12/21/2015	...29,851	...61,810,000	...2,217.0000	(1,656,432)	0	0	(14,291)	.....	.....(14,291)	...1,614,854	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BV	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	...26,137	...54,120,000	...2,239.0000	(1,239,417)	0	0	(7,499)	.....	.....(7,499)	...1,226,617	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BT	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	8,002	...16,570,000	...2,285.0000	(266,787)	0	0	(665)	.....	.....(665)	...269,959	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835BR	Multiple.....	N/A.....	Equity/ Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748.....	.12/19/2014	.12/21/2015	...14,213	...29,430,000	...2,339.0000	(291,367)	0	0	(283)	.....	.....(283)	...311,943	0	0	0	0	.....	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	...20,060,000	...2,134.0000	0	(637,467)	0	(131,720)	.....	.....(131,720)	505,747	0	0	0	0	.....	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	8,680,000	...2,206.0000	0	(145,679)	0	(23,809)	.....	.....(23,809)	121,871	0	0	0	0	.....	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	...28,770,000	...2,116.0000	0	(1,237,031)	0	(254,995)	.....	.....(254,995)	982,036	0	0	0	0	.....	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	...13,850,000	...2,178.0000	0	(408,545)	0	(60,731)	.....	.....(60,731)	347,814	0	0	0	0	.....	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	...104,810,000	...2,177.0000	0	(4,043,646)	0	(498,597)	.....	.....(498,597)	...3,545,050	0	0	0	0	.....	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	...86,230,000	...2,209.0000	0	(2,724,682)	0	(265,311)	.....	.....(265,311)	...2,459,371	0	0	0	0	.....	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	...95,310,000	...2,235.0000	0	(2,533,228)	0	(209,538)	.....	.....(209,538)	...2,323,690	0	0	0	0	.....	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	...43,560,000	...2,257.0000	0	(951,784)	0	(69,209)	.....	.....(69,209)	882,574	0	0	0	0	.....	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	...65,020,000	...2,279.0000	0	(1,182,867)	0	(72,462)	.....	.....(72,462)	...1,110,405	0	0	0	0	.....	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	...23,850,000	...2,326.0000	0	(285,000)	0	(11,876)	.....	.....(11,876)	273,123	0	0	0	0	.....	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	...31,880,000	...2,382.0000	0	(211,117)	0	(7,450)	.....	.....(7,450)	203,667	0	0	0	0	.....	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	...21,580,000	...2,127.0000	0	(885,323)	0	(204,548)	.....	.....(204,548)	680,775	0	0	0	0	.....	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	...12,230,000	...2,198.0000	0	(319,724)	0	(50,778)	.....	.....(50,778)	268,945	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FV	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/07/2015	.04/07/2016	...11,983	...24,880,000	...2,140.0000	0	(1,047,434)	0	(222,735)	.....	.....(222,735)	824,699	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FT	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/07/2015	.04/07/2016	8,029	...16,670,000	...2,213.0000	0	(446,734)	0	(63,572)	.....	.....(63,572)	383,162	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FZ	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.04/14/2015	.04/14/2016	...16,075	...33,690,000	...2,160.0000	0	(1,350,943)	0	(257,675)	.....	.....(257,675)	...1,093,268	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835FX	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.04/14/2015	.04/14/2016	8,837	...18,520,000	...2,219.0000	0	(511,220)	0	(71,711)	.....	.....(71,711)	439,510	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option PG8 9PG835GR	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.04/21/2015	.04/21/2016	..29,176	..61,190,000	...2,161.0000	0	(2,524,016)	0	(494,835)	....	....(494,835)	..2,029,181	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GP	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.04/21/2015	.04/21/2016	..46,026	..96,530,000	...2,188.0000	0	(3,397,639)	0	(595,659)	....	....(595,659)	..2,801,980	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GN	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	..26,782	..56,170,000	...2,207.0000	0	(1,725,029)	0	(277,541)	....	....(277,541)	..1,447,488	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GL	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	..44,481	..93,290,000	...2,226.0000	0	(2,544,313)	0	(367,325)	....	....(367,325)	..2,176,988	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GJ	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	..30,091	..63,110,000	...2,246.0000	0	(1,492,815)	0	(190,992)	....	....(190,992)	..1,301,822	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GH	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	..29,414	..61,690,000	...2,263.0000	0	(1,296,275)	0	(146,858)	....	....(146,858)	..1,149,417	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GF	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	9,088	...19,060,000	...2,308.0000	0	(279,456)	0	(20,744)	....	....(20,744)	258,712	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GD	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.04/21/2015	.04/21/2016	..14,395	..30,190,000	...2,369.0000	0	(256,087)	0	(16,399)	....	....(16,399)	239,688	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GV	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.04/28/2015	.04/28/2016	..11,089	..23,450,000	...2,181.0000	0	(945,005)	0	(161,449)	....	....(161,449)	783,555	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835GT	Multiple.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	.04/28/2015	.04/28/2016	5,816	..12,300,000	...2,253.0000	0	(316,100)	0	(34,472)	....	....(34,472)	281,627	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HT	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2015	.05/20/2016	..28,374	..60,460,000	...2,195.0000	0	(2,285,242)	0	(421,419)	....	....(421,419)	..1,863,823	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HR	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2015	.05/20/2016	..35,615	..75,890,000	...2,222.0000	0	(2,420,752)	0	(401,852)	....	....(401,852)	..2,018,900	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HP	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2015	.05/20/2016	..43,824	..93,380,000	...2,247.0000	0	(2,530,398)	0	(347,591)	....	....(347,591)	..2,182,807	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HN	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2015	.05/20/2016	..37,328	..79,540,000	...2,271.0000	0	(1,805,555)	0	(218,902)	....	....(218,902)	..1,586,653	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HJ	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2015	.05/20/2016	8,302	..17,690,000	...2,348.0000	0	(210,539)	0	(18,667)	....	....(18,667)	191,871	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HH	Multiple.....	N/A.....	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868....	.05/21/2015	.05/20/2016	..10,414	..22,190,000	...2,408.0000	0	(144,234)	0	(12,293)	....	....(12,293)	131,941	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HX	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.05/28/2015	.05/27/2016	9,850	..20,890,000	...2,191.0000	0	(814,989)	0	(159,514)	....	....(159,514)	655,475	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835IB	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.06/05/2015	.06/07/2016	6,498	..13,600,000	...2,156.0000	0	(556,749)	0	(160,476)	....	....(160,476)	396,273	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835HZ	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.05/21/2015	.06/07/2016	8,840	..18,500,000	...2,227.0000	0	(481,692)	0	(111,831)	....	....(111,831)	369,861	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835IF	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.06/12/2015	.06/14/2016	..16,437	..34,420,000	...2,159.0000	0	(1,240,172)	0	(416,777)	....	....(416,777)	823,395	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835ID	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.05/21/2015	.06/14/2016	5,071	..10,620,000	...2,230.0000	0	(224,341)	0	(61,640)	....	....(61,640)	162,701	0	0	0	0	0	0001.....
S&P 500 OTC Call Option PG8 9PG835IV	Multiple.....	N/A.....	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	...36,213	..76,410,000	...2,176.0000	0	(3,067,965)	0	(811,779)	....	....(811,779)	..2,256,186	0	0	0	0	0	0001.....

QE06.15

SCHEDULE DB - PART A - SECTION 1

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

QE06.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 PG8 9PG835IT	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	..38,711	...81,680,000	...2,204.0000	0	(2,789,515)	0	(682,541)	....	.....(682,541)	..2,106,974	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IR	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	..45,071	...95,100,000	...2,230.0000	0	(2,743,472)	0	(577,438)	....	.....(577,438)	..2,166,034	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IP	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	..38,375	...80,970,000	...2,252.0000	0	(2,016,223)	0	(386,618)	....	.....(386,618)	..1,629,605	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IN	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	..23,711	...50,030,000	...2,276.0000	0	(1,045,655)	0	(181,821)	....	.....(181,821)	863,834	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IL	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	8,749	...18,460,000	...2,318.0000	0	(275,069)	0	(37,939)	....	.....(37,939)	237,130	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IJ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.06/19/2015	.06/21/2016	..13,787	...29,090,000	...2,385.0000	0	(232,725)	0	(32,104)	....	.....(32,104)	200,620	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IZ	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	.06/26/2015	.06/28/2016	..11,987	...25,190,000	...2,164.0000	0	(805,736)	0	(319,644)	....	.....(319,644)	486,092	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835IX	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTFWZYICNSX8D621K86....	.06/26/2015	.06/28/2016	7,880	...16,560,000	...2,237.0000	0	(275,485)	0	(101,477)	....	.....(101,477)	174,008	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JD	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/07/2015	.07/07/2016	..10,854	...22,590,000	...2,153.0000	0	(878,848)	0	(323,328)	....	.....(323,328)	555,520	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JB	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.07/07/2015	.07/07/2016	4,723	9,830,000	...2,227.0000	0	(239,881)	0	(69,280)	....	.....(69,280)	170,601	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JH	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/14/2015	.07/14/2016	..20,048	...42,280,000	...2,173.0000	0	(1,319,960)	0	(522,494)	....	.....(522,494)	797,466	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JF	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/14/2015	.07/14/2016	6,909	...14,570,000	...2,245.0000	0	(243,611)	0	(94,301)	....	.....(94,301)	149,311	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JX	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	..29,988	...63,550,000	...2,183.0000	0	(2,424,530)	0	(763,154)	....	.....(763,154)	..1,661,376	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JV	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	..48,254	...102,260,000	...2,209.0000	0	(3,328,561)	0	(932,858)	....	.....(932,858)	..2,395,703	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JT	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	..26,128	...55,370,000	...2,237.0000	0	(1,486,683)	0	(394,043)	....	.....(394,043)	..1,092,640	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JR	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	..38,462	...81,510,000	...2,256.0000	0	(1,886,946)	0	(472,130)	....	.....(472,130)	..1,414,815	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JP	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.07/21/2015	.07/21/2016	..21,593	...45,760,000	...2,275.0000	0	(912,952)	0	(213,445)	....	.....(213,445)	699,508	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JN	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.07/21/2015	.07/21/2016	..10,617	...22,500,000	...2,317.0000	0	(308,318)	0	(62,700)	....	.....(62,700)	245,618	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JL	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.07/21/2015	.07/21/2016	..16,265	...34,470,000	...2,384.0000	0	(234,379)	0	(53,258)	....	.....(53,258)	181,121	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KB	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/28/2015	.07/28/2016	..16,439	...34,410,000	...2,157.0000	0	(1,327,942)	0	(525,019)	....	.....(525,019)	802,924	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835JZ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.07/28/2015	.07/28/2016	6,956	...14,560,000	...2,231.0000	0	(344,183)	0	(113,383)	....	.....(113,383)	230,800	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KF	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/07/2015	.08/05/2016	..17,824	...37,030,000	...2,146.0000	0	(1,138,062)	0	(653,986)	....	.....(653,986)	484,076	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 PG8 9PG835KD	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/07/2015	..08/05/2016	7,398	...15,370,000	...2,216.0000	0	(254,121)	0	(148,641)	....	....(148,641)	105,480	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KJ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..08/14/2015	..08/12/2016	18,106	...37,870,000	...2,155.0000	0	(1,480,709)	0	(621,561)	....	....(621,561)	859,148	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KH	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/14/2015	..08/12/2016	7,459	...15,600,000	...2,221.0000	0	(393,164)	0	(150,271)	....	....(150,271)	242,893	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KZ	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/21/2015	..08/19/2016	...39,393	...77,640,000	...2,033.0000	0	(3,750,214)	0	(3,137,673)	....	..(3,137,673)	612,540	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KX	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/21/2015	..08/19/2016	...34,913	...68,810,000	...2,054.0000	0	(2,972,842)	0	(2,478,728)	....	..(2,478,728)	494,114	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KV	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/21/2015	..08/19/2016	...23,142	...45,610,000	...2,069.0000	0	(1,810,862)	0	(1,492,428)	....	..(1,492,428)	318,433	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KT	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/21/2015	..08/19/2016	...39,617	...78,080,000	...2,088.0000	0	(2,772,001)	0	(2,269,471)	....	..(2,269,471)	502,530	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KR	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/21/2015	..08/19/2016	...45,852	...90,370,000	...2,113.0000	0	(2,765,334)	0	(2,169,214)	....	..(2,169,214)	596,121	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KP	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/21/2015	..08/19/2016	...9,549	...18,820,000	...2,157.0000	0	(431,042)	0	(334,022)	....	....(334,022)	97,020	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835KN	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	..08/21/2015	..08/19/2016	...13,050	...25,720,000	...2,217.0000	0	(372,969)	0	(279,047)	....	....(279,047)	93,922	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LD	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	..08/28/2015	..08/26/2016	...16,663	...33,140,000	...2,052.0000	0	(1,696,127)	0	(1,210,746)	....	..(1,210,746)	485,380	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LB	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	..08/28/2015	..08/26/2016	...4,138	...8,230,000	...2,125.0000	0	(286,557)	0	(188,994)	....	....(188,994)	97,563	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LF	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	..09/04/2015	..09/07/2016	...18,103	...34,780,000	...2,007.0000	0	(1,871,126)	0	(1,691,611)	....	..(1,691,611)	179,515	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LJ	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	..09/14/2015	..09/14/2016	...15,996	...31,240,000	...2,013.0000	0	(1,772,037)	0	(1,478,183)	....	..(1,478,183)	293,854	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LH	Multiple.....	N/A.....	Equity/ Index	Deutsche Bank.... 7LTWFZYICNSX8D621K86....	..09/14/2015	..09/14/2016	7,634	...14,910,000	...2,077.0000	0	(620,492)	0	(488,662)	....	....(488,662)	131,830	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LZ	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..09/21/2015	..09/21/2016	...33,051	...65,010,000	...2,026.0000	0	(3,315,346)	0	(2,864,895)	....	..(2,864,895)	450,451	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..09/21/2015	..09/21/2016	...54,703	...107,600,000	...2,053.0000	0	(4,798,547)	0	(4,171,923)	....	..(4,171,923)	626,625	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LV	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..09/21/2015	..09/21/2016	...38,318	...75,370,000	...2,081.0000	0	(2,886,495)	0	(2,457,272)	....	..(2,457,272)	429,223	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LT	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..09/21/2015	..09/21/2016	...30,656	...60,300,000	...2,100.0000	0	(2,068,054)	0	(1,752,946)	....	..(1,752,946)	315,108	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LR	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..09/21/2015	..09/21/2016	...19,065	...37,500,000	...2,114.0000	0	(1,184,890)	0	(988,352)	....	....(988,352)	196,538	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LP	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..09/21/2015	..09/21/2016	8,668	...17,050,000	...2,153.0000	0	(419,358)	0	(347,406)	....	....(347,406)	71,952	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option PG8 9PG835LN	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	..09/21/2015	..09/21/2016	...13,162	...25,890,000	...2,213.0000	0	(411,576)	0	(335,937)	....	....(335,937)	75,639	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

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 PG8	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.09/28/2015	.09/28/2016	..22,495	...42,330,000	...1,956.0000	0	(1,377,594)	0	(2,741,230)	....	..(2,741,230)	..(1,363,636)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.08/07/2015	.08/05/2016	6,073	7,330,000	...1,253.0000	0	(373,064)	0	(168,809)	....	....(168,809)	204,255	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/14/2015	.08/12/2016	6,737	8,170,000	...1,256.0000	0	(258,162)	0	(182,622)	....	....(182,622)	75,540	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.08/21/2015	.08/19/2016	3,095	3,580,000	...1,205.0000	0	(195,109)	0	(136,524)	....	....(136,524)	58,585	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.08/28/2015	.08/26/2016	5,056	5,880,000	...1,209.0000	0	(327,427)	0	(220,699)	....	....(220,699)	106,728	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.09/04/2015	.09/07/2016	3,776	4,290,000	...1,182.0000	0	(228,712)	0	(208,283)	....	....(208,283)	20,430	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.09/14/2015	.09/14/2016	6,337	7,310,000	...1,199.0000	0	(443,020)	0	(314,304)	....	....(314,304)	128,715	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/21/2015	.09/21/2016	3,324	3,860,000	...1,210.0000	0	(225,035)	0	(153,566)	....	....(153,566)	71,469	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option RG0	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.09/28/2015	.09/28/2016	6,290	6,860,000	...1,128.0000	0	(473,323)	0	(514,373)	....	....(514,373)	(41,050)	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/07/2014	.10/07/2015	..12,020	...23,260,000	...1,993.0000	(1,014,127)	0	0	(18,925)	....	....(18,925)	...1,865,186	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/07/2014	.10/07/2015	..10,030	...19,410,000	...2,063.0000	(552,252)	0	0	(49)	....	.....(49)	...1,117,723	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.10/14/2014	.10/14/2015	..15,982	...30,010,000	...1,938.0000	(1,093,968)	0	0	(358,435)	....	....(358,435)	...2,733,550	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.10/14/2014	.10/14/2015	8,303	...15,590,000	...1,997.0000	(356,365)	0	0	(35,550)	....	.....(35,550)	...1,256,441	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	..32,994	...64,050,000	...2,001.0000	(2,929,207)	0	0	(235,787)	....	....(235,787)	...4,774,013	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	..25,890	...50,260,000	...2,022.0000	(2,046,863)	0	0	(98,408)	....	....(98,408)	...3,485,777	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	..31,000	...46,840,000	...2,036.0000	(2,267,960)	0	0	(68,785)	....	....(68,785)	...4,016,970	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/21/2014	.10/21/2015	..37,125	...72,070,000	...2,059.0000	(2,364,863)	0	0	(32,228)	....	....(32,228)	...4,255,175	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.10/21/2014	.10/21/2015	..42,827	...83,140,000	...2,081.0000	(2,383,323)	0	0	(12,640)	....	....(12,640)	...4,426,916	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	..22,882	...44,420,000	...2,101.0000	(1,112,980)	0	0	(1,938)	....	....(1,938)	...2,125,588	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.10/21/2014	.10/21/2015	6,959	...13,510,000	...2,148.0000	(245,096)	0	0	(31)	....	.....(31)	497,015	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.10/21/2014	.10/21/2015	..14,068	...27,310,000	...2,194.0000	(350,012)	0	0	(4)	....	.....(4)	745,545	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.10/28/2014	.10/28/2015	..18,619	...36,960,000	...2,045.0000	(1,544,446)	0	0	(60,828)	....	.....(60,828)	...2,288,081	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

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 9PG834ZZ	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	.10/28/2014	.10/28/2015	6,886	...13,670,000	...2,124.0000	(347,192)	0	0	(564)	....	.....(564)	...573,066	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AF	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.11/07/2014	.11/06/2015	...11,792	...23,960,000	...2,097.0000	(788,649)	0	0	(10,446)	....	.....(10,446)	...1,168,346	0	0	0	0	.....	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	...17,950,000	...2,171.0000	(328,713)	0	0	(473)	....	.....(473)	...570,492	0	0	0	0	.....	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	...36,200,000	...2,105.0000	(1,422,777)	0	0	(21,579)	....	.....(21,579)	...1,676,805	0	0	0	0	.....	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	...12,060,000	...2,170.0000	(314,755)	0	0	(760)	....	.....(760)	...388,943	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835BB	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.11/21/2014	.11/20/2015	...38,633	...79,720,000	...2,129.0000	(3,172,928)	0	0	(30,567)	....	.....(30,567)	...3,271,896	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835AZ	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868....	.11/21/2014	.11/20/2015	...38,265	...78,960,000	...2,158.0000	(2,645,259)	0	0	(13,589)	....	.....(13,589)	...2,789,888	0	0	0	0	.....	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	...62,630,000	...2,181.0000	(1,819,542)	0	0	(5,566)	....	.....(5,566)	...1,934,674	0	0	0	0	.....	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	...43,230,000	...2,201.0000	(1,105,951)	0	0	(2,080)	....	.....(2,080)	...1,172,456	0	0	0	0	.....	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	...63,450,000	...2,214.0000	(1,491,941)	0	0	(2,002)	....	.....(2,002)	...1,552,867	0	0	0	0	.....	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	...37,320,000	...2,235.0000	(757,261)	0	0	(589)	....	.....(589)	...785,691	0	0	0	0	.....	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	...13,980,000	...2,281.0000	(202,708)	0	0	(43)	....	.....(43)	...205,628	0	0	0	0	.....	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	...22,120,000	...2,332.0000	(212,578)	0	0	(9)	....	.....(9)	...209,878	0	0	0	0	.....	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	...17,830,000	...2,132.0000	(658,011)	0	0	(9,304)	....	.....(9,304)	...728,257	0	0	0	0	.....	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	...11,520,000	...2,211.0000	(251,632)	0	0	(746)	....	.....(746)	...291,605	0	0	0	0	.....	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	...34,590,000	...2,067.0000	(1,301,844)	0	0	(181,453)	....	.....(181,453)	...1,903,141	0	0	0	0	.....	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	...12,680,000	...2,134.0000	(290,875)	0	0	(13,622)	....	.....(13,622)	...541,394	0	0	0	0	.....	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	...17,560,000	...2,151.0000	(748,980)	0	0	(20,014)	....	.....(20,014)	...665,426	0	0	0	0	.....	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	...9,580,000	...2,222.0000	(267,456)	0	0	(2,684)	....	.....(2,684)	...247,180	0	0	0	0	.....	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	...17,600,000	...2,088.0000	0	(841,249)	0	(96,995)	....	.....(96,995)	...744,254	0	0	0	0	.....	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	...11,950,000	...2,164.0000	0	(378,657)	0	(15,733)	....	.....(15,733)	...362,923	0	0	0	0	.....	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	...22,380,000	...2,011.0000	0	(967,715)	0	(185,464)	....	.....(185,464)	...782,251	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 9PG835CP	Multiple.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	.01/14/2015	.01/14/2016	6,175	...12,420,000	...2,011.0000	0	(410,020)	0	(41,790)	....	.....(41,790)	368,230	0	0	0	0	.....	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	...47,490,000	...2,095.0000	0	(2,137,420)	0	(276,156)	....	.....(276,156)	...1,861,265	0	0	0	0	.....	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	...80,990,000	...2,121.0000	0	(3,155,320)	0	(301,131)	....	.....(301,131)	...2,854,189	0	0	0	0	.....	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	...35,560,000	...2,138.0000	0	(1,255,203)	0	(102,811)	....	.....(102,811)	...1,152,393	0	0	0	0	.....	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	...79,290,000	...2,155.0000	0	(2,521,343)	0	(175,441)	....	.....(175,441)	...2,345,903	0	0	0	0	.....	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	...46,380,000	...2,176.0000	0	(1,290,184)	0	(73,350)	....	.....(73,350)	...1,216,834	0	0	0	0	.....	0001.....
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	...57,550,000	...2,198.0000	0	(1,384,565)	0	(63,223)	....	.....(63,223)	...1,321,342	0	0	0	0	.....	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	...16,020,000	...2,247.0000	0	(269,756)	0	(6,803)	....	.....(6,803)	...262,954	0	0	0	0	.....	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	...30,110,000	...2,296.0000	0	(336,642)	0	(4,631)	....	.....(4,631)	...332,011	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DN	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	9,934	...19,890,000	...2,063.0000	0	(925,451)	0	(219,250)	....	.....(219,250)	...706,201	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835DL	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	.01/28/2015	.01/28/2016	4,290	...8,590,000	...2,135.0000	0	(264,564)	0	(30,636)	....	.....(30,636)	...233,928	0	0	0	0	.....	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	...21,570,000	...2,118.0000	0	(903,324)	0	(109,329)	....	.....(109,329)	...793,995	0	0	0	0	.....	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	...9,150,000	...2,190.0000	0	(243,613)	0	(16,440)	....	.....(16,440)	...227,174	0	0	0	0	.....	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	...29,750,000	...2,166.0000	0	(1,178,798)	0	(90,129)	....	.....(90,129)	...1,088,668	0	0	0	0	.....	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	...9,160,000	...2,239.0000	0	(226,481)	0	(8,832)	....	.....(8,832)	...217,648	0	0	0	0	.....	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	...62,100,000	...2,175.0000	0	(2,539,844)	0	(183,280)	....	.....(183,280)	...2,356,564	0	0	0	0	.....	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	...90,760,000	...2,206.0000	0	(3,103,887)	0	(176,481)	....	.....(176,481)	...2,927,406	0	0	0	0	.....	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	...93,550,000	...2,237.0000	0	(2,638,078)	0	(109,438)	....	.....(109,438)	...2,528,640	0	0	0	0	.....	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	...45,380,000	...2,260.0000	0	(1,084,447)	0	(36,026)	....	.....(36,026)	...1,048,421	0	0	0	0	.....	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	...49,350,000	...2,282.0000	0	(1,013,974)	0	(26,481)	....	.....(26,481)	...987,493	0	0	0	0	.....	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	...16,320,000	...2,332.0000	0	(224,334)	0	(3,358)	....	.....(3,358)	...220,977	0	0	0	0	.....	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	...21,840,000	...2,385.0000	0	(186,696)	0	(1,908)	....	.....(1,908)	...184,788	0	0	0	0	.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 9PG835EP	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	.02/27/2015	.02/26/2016	...10,283	...21,640,000	...2,171.0000	0	(839,607)	0	(75,866)	....	.....(75,866)	763,741	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835EN	Multiple.....	N/A.....	Equity/ Index	Bank of America..	EYKN6V0ZCB8VD9ULB80....	.02/27/2015	.02/26/2016	5,403	...11,370,000	...2,248.0000	0	(266,422)	0	(12,423)	....	.....(12,423)	253,999	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835GZ	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	.05/07/2015	.05/06/2016	9,148	...19,100,000	...2,156.0000	0	(811,794)	0	(181,966)	....	.....(181,966)	629,827	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835GX	Multiple.....	N/A.....	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	.05/07/2015	.05/06/2016	6,279	...13,110,000	...2,225.0000	0	(367,070)	0	(60,947)	....	.....(60,947)	306,123	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835HD	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	.05/14/2015	.05/13/2016	...17,298	...36,690,000	...2,187.0000	0	(1,456,665)	0	(273,387)	....	.....(273,387)	...1,183,277	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835HB	Multiple.....	N/A.....	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11....	.05/14/2015	.05/13/2016	5,582	...11,840,000	...2,260.0000	0	(294,562)	0	(36,875)	....	.....(36,875)	257,687	0	0	0	0	.....	0001.....
S&P 500 OTC Call Option SPX 9PG835HL	Multiple.....	N/A.....	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLNN8C3868....	.05/21/2015	.05/20/2016	...34,775	...74,100,000	...2,295.0000	0	(1,400,389)	0	(148,264)	....	.....(148,264)	...1,252,125	0	0	0	0	.....	0001.....
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants.....											..(54,064,401)	(160,311,624)	0	(57,106,611)	XXX	(57,106,611)	178,600,041	0	0	0	0	XXX	XXX
0499999. Total-Written Options-Hedging Effective.....											..(54,064,401)	(160,311,624)	0	(57,106,611)	XXX	(57,106,611)	178,600,041	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants.....											..(54,064,401)	(160,311,624)	0	(57,106,611)	XXX	(57,106,611)	178,600,041	0	0	0	0	XXX	XXX
0849999. Total-Written Options.....											..(54,064,401)	(160,311,624)	0	(57,106,611)	XXX	(57,106,611)	178,600,041	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
AFLAC Inc Variable Rate Inte.....	AFLAC Inc 001055AM4.....	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/08/2015	.11/15/2024	0	9,400,000	0.3205	0	0	18,126	- .....	....	- .....	- .....	.....0	0	0	141,976	.....	97.....
AFLAC Inc Fixed Rate Interes.....	AFLAC Inc 001055AM4.....	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/08/2015	.11/15/2024	0	9,400,000	(2.1300)	0	0	(144,047)	36,391	....	.....36,391	36,391	0	0	0	0	.....	97.....
AT&T INC Variable Rate Inter.....	AT&T INC 00206RCE0.....	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.11/06/2014	.03/11/2024	0	2,250,000	0.3330	0	0	4,636	- .....	....	- .....	- .....	.....0	0	0	32,697	.....	94.....
AT&T INC Fixed Rate Interest.....	AT&T INC 00206RCE0.....	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.11/06/2014	.03/11/2024	0	2,250,000	(2.4570)	0	0	(41,462)	17,686	....	.....17,686	17,686	0	0	0	0	.....	94.....
BP CAPITAL MARKETS PLC Varia.....	BP CAPITAL MARKETS PLC 05565QCS5	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/08/2015	.11/04/2024	0	9,000,000	0.3086	0	0	17,379	- .....	....	- .....	- .....	.....0	0	0	135,706	.....	96.....
BP CAPITAL MARKETS PLC Fixed.....	BP CAPITAL MARKETS PLC 05565QCS5	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/08/2015	.11/04/2024	0	9,000,000	(2.1290)	0	0	(138,385)	35,713	....	.....35,713	35,713	0	0	0	0	.....	96.....
BROOKFIELD ASSET MGMNT Varia.....	BROOKFIELD ASSET MGMNT 112585AH7	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/22/2015	.01/15/2025	0	2,700,000	0.2888	0	0	4,991	- .....	....	- .....	- .....	.....0	0	0	41,151	.....	100.....
BROOKFIELD ASSET MGMNT Fixed.....	BROOKFIELD ASSET MGMNT 112585AH7	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/22/2015	.01/15/2025	0	2,700,000	(2.0250)	0	0	(37,209)	4,065	....	.....4,065	4,065	0	0	0	0	.....	100.....
CBS CORP Variable Rate Inter.....	CBS CORP 124857AP8.....	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/08/2015	.01/15/2025	0	4,500,000	0.2753	0	0	8,761	- .....	....	- .....	- .....	.....0	0	0	68,585	.....	96.....
CBS CORP Fixed Rate Interest.....	CBS CORP 124857AP8.....	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.01/08/2015	.01/15/2025	0	4,500,000	(2.1420)	0	0	(69,395)	14,610	....	.....14,610	14,610	0	0	0	0	.....	96.....
CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.02/05/2015	.07/10/2024	0	4,850,000	0.2835	0	0	8,205	- .....	....	- .....	- .....	.....0	0	0	71,846	.....	95.....
CITIGROUP COMMERCIAL MORT FI.....	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interes t Rate	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748....	.02/05/2015	.07/10/2024	0	4,850,000	(1.9205)	0	0	(60,026)	3,365	....	.....3,365	3,365	0	0	0	0	.....	95.....

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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap	CML 6400 GOLDSBORO 210676 Variable Rate Interest Rate Swap	B-1	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	11/06/2014	11/10/2024	0	9,250,000	0.3114	0	0	18,951	-	-	-	0	0	0	0	139,604	-	107
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap	CML 6400 GOLDSBORO 210676 Fixed Rate Interest Rate Swap	B-2	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	11/06/2014	11/10/2024	0	9,250,000	(2.5225)	0	0	(175,647)	90,385	90,385	90,385	0	0	0	0	0	-	107
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5 Variable Rate Interest Rate Swap	D-1	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	02/05/2015	11/10/2024	0	9,400,000	0.3114	0	0	16,927	-	-	-	0	0	0	0	141,868	-	97
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5 Fixed Rate Interest Rate Swap	D-2	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	02/05/2015	11/10/2024	0	9,400,000	(1.9425)	0	0	(118,180)	10,445	10,445	10,445	0	0	0	0	0	-	97
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1 Variable Rate Interest Rate Swap	D-3	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	02/05/2015	03/10/2024	0	5,850,000	0.3320	0	0	10,119	-	-	-	0	0	0	0	84,999	-	93
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1 Fixed Rate Interest Rate Swap	D-4	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	02/05/2015	03/10/2024	0	5,850,000	(1.8985)	0	0	(71,573)	2,179	2,179	2,179	0	0	0	0	0	-	93
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	US Bancorp 91159HHK9 Variable Rate Interest Rate Swap	D-5	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	09/11/2024	0	4,700,000	0.3330	0	0	1,492	-	-	-	0	0	0	0	70,293	-	97
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	US Bancorp 91159HHK9 Fixed Rate Interest Rate Swap	D-6	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	09/11/2024	0	4,700,000	(2.3850)	0	0	(6,228)	30,796	30,796	30,796	0	0	0	0	0	-	97
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	BAT INTL FINANCE PLC 05530QAK6 Variable Rate Interest Rate Swap	D-7	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	06/15/2025	0	9,250,000	0.3372	0	0	7,274	-	-	-	0	0	0	0	144,107	-	99
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	BAT INTL FINANCE PLC 05530QAK6 Fixed Rate Interest Rate Swap	D-8	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	06/15/2025	0	9,250,000	(2.4475)	0	0	(62,258)	72,845	72,845	72,845	0	0	0	0	0	-	99
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	Comcast Corp 20030NBNO Variable Rate Interest Rate Swap	D-9	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	08/04/2015	08/15/2025	0	4,500,000	0.3205	0	0	2,098	-	-	-	0	0	0	0	70,705	-	95
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	Comcast Corp 20030NBNO Fixed Rate Interest Rate Swap	D-10	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	08/04/2015	08/15/2025	0	4,500,000	(2.3075)	0	0	(16,441)	22,154	22,154	22,154	0	0	0	0	0	-	95
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	Branch Banking & Trust 07330MAA5 Variable Rate Interest Rate Swap	D-11	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	10/30/2026	0	4,600,000	0.1983	0	0	13,923	-	-	-	0	0	0	0	76,571	-	98
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	Branch Banking & Trust 07330MAA5 Fixed Rate Interest Rate Swap	D-12	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	10/30/2026	0	4,600,000	(2.5388)	0	0	(32,115)	39,052	39,052	39,052	0	0	0	0	0	-	98
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5 Variable Rate Interest Rate Swap	D-13	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	07/21/2015	07/15/2025	0	6,500,000	0	0	0	0	-	-	-	0	0	0	0	101,698	-	99
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5 Fixed Rate Interest Rate Swap	D-14	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	07/21/2015	07/15/2025	0	6,500,000	(2.4763)	0	0	(30,850)	51,136	51,136	51,136	0	0	0	0	0	-	99
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	Stryker Corporation 863667AF8 Variable Rate Interest Rate Swap	D-15	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	05/15/2024	0	4,700,000	0.3205	0	0	3,680	-	-	-	0	0	0	0	69,016	-	98
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	Stryker Corporation 863667AF8 Fixed Rate Interest Rate Swap	D-16	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	06/18/2015	05/15/2024	0	4,700,000	(2.3550)	0	0	(30,438)	33,825	33,825	33,825	0	0	0	0	0	-	98
DEUTSCHE BANK Variable Rate Interest Rate Swap	Gilead Sciences Inc 375558BF9 Variable Rate Interest Rate Swap	D-17	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	09/09/2015	03/01/2026	0	9,250,000	0	0	0	0	-	-	-	0	0	0	0	149,291	-	100
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Gilead Sciences Inc 375558BF9 Fixed Rate Interest Rate Swap	D-18	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	09/09/2015	03/01/2026	0	9,250,000	(2.2580)	0	0	(9,863)	25,065	25,065	25,065	0	0	0	0	0	-	100
DEUTSCHE BANK Variable Rate Interest Rate Swap	Caterpillar Financial Service 14912L6G1 Variable Rate Interest Rate Swap	D-19	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	04/23/2015	12/01/2024	0	4,800,000	0.3244	0	0	5,647	-	-	-	0	0	0	0	72,675	-	98
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Caterpillar Financial Service 14912L6G1 Fixed Rate Interest Rate Swap	D-20	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748	04/23/2015	12/01/2024	0	4,800,000	(2.0155)	0	0	(41,385)	9,505	9,505	9,505	0	0	0	0	0	-	98

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Variable Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPW8	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/18/2015	.06/01/2025	0	3,000,000	0.....	0	0	0	- .....	....	- .....	- .....	.....0	0	0	46,644	.....	98.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPW8	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/18/2015	.06/01/2025	0	3,000,000	(2.2630)	0	0	(5,280)	12,815	....	.....12,815	12,815	0	0	0	0	.....	98.....
DEUTSCHE BANK Variable Rate Interest Rate Swap	Marsh & McLennan 571748AZ5.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.09/09/2015	.03/14/2026	0	6,500,000	0.3360	0	0	1,031	- .....	....	- .....	- .....	.....0	0	0	105,089	.....	100.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Marsh & McLennan 571748AZ5.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.09/09/2015	.03/14/2026	0	6,500,000	(2.2600)	0	0	(6,937)	22,130	....	.....22,130	22,130	0	0	0	0	.....	100.....
DEUTSCHE BANK Variable Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/12/2015	.04/15/2026	0	5,300,000	0.....	0	0	0	- .....	....	- .....	- .....	.....0	0	0	86,040	.....	96.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/12/2015	.04/15/2026	0	5,300,000	(2.2310)	0	0	(15,437)	16,612	....	.....16,612	16,612	0	0	0	0	.....	96.....
DEUTSCHE BANK Variable Rate Interest Rate Swap	Citigroup Inc 172967JP7.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.04/23/2015	.04/27/2025	0	9,250,000	0.2951	0	0	11,481	- .....	....	- .....	- .....	.....0	0	0	143,114	.....	99.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Citigroup Inc 172967JP7.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.04/23/2015	.04/27/2025	0	9,250,000	(2.0370)	0	0	(80,603)	19,480	....	.....19,480	19,480	0	0	0	0	.....	99.....
DEUTSCHE BANK Variable Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/12/2015	.04/15/2025	0	2,700,000	0.....	0	0	0	- .....	....	- .....	- .....	.....0	0	0	41,701	.....	96.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/12/2015	.04/15/2025	0	2,700,000	(2.1640)	0	0	(7,628)	8,347	....	.....8,347	8,347	0	0	0	0	.....	96.....
DEUTSCHE BANK Variable Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPV0	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/18/2015	.06/01/2024	0	1,750,000	0.....	0	0	0	- .....	....	- .....	- .....	.....0	0	0	25,763	.....	94.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPV0	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/18/2015	.06/01/2024	0	1,750,000	(2.1880)	0	0	(2,978)	7,175	....	.....7,175	7,175	0	0	0	0	.....	94.....
DEUTSCHE BANK Variable Rate Interest Rate Swap	Tyco Intl Group 902118BS6.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.09/09/2015	.02/14/2026	0	3,600,000	0.....	0	0	0	- .....	....	- .....	- .....	.....0	0	0	57,971	.....	99.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Tyco Intl Group 902118BS6.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.09/09/2015	.02/14/2026	0	3,600,000	(2.2440)	0	0	(3,815)	9,485	....	.....9,485	9,485	0	0	0	0	.....	99.....
DOMINION GAS HLDGS LLC Variable Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/07/2015	.12/15/2024	0	4,700,000	0.3372	0	0	9,276	- .....	....	- .....	- .....	.....0	0	0	71,311	.....	101.....
DOMINION GAS HLDGS LLC Fixed Rate Interest Rate Swap	DOMINION GAS HLDGS LLC 257375AH8	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/07/2015	.12/15/2024	0	4,700,000	(2.0620)	0	0	(70,532)	11,826	....	.....11,826	11,826	0	0	0	0	.....	101.....
EBay Inc Variable Rate Interest Rate Swap	EBay Inc 278642AL7.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.12/11/2014	.08/01/2024	0	4,500,000	0.3001	0	0	9,462	- .....	....	- .....	- .....	.....0	0	0	66,883	.....	112.....
EBay Inc Fixed Rate Interest Rate Swap..	EBay Inc 278642AL7.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.12/11/2014	.08/01/2024	0	4,500,000	(2.2880)	0	0	(77,792)	25,329	....	.....25,329	25,329	0	0	0	0	.....	112.....
GEORGIA-PACIFIC LLC Variable Rate Interest Rate Swap	GEORGIA-PACIFIC LLC 37331NAH4.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/08/2015	.03/01/2025	0	4,500,000	0.3244	0	0	7,648	- .....	....	- .....	- .....	.....0	0	0	69,055	.....	93.....
GEORGIA-PACIFIC LLC Fixed Rate Interest Rate Swap	GEORGIA-PACIFIC LLC 37331NAH4.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/08/2015	.03/01/2025	0	4,500,000	(2.1440)	0	0	(68,072)	12,391	....	.....12,391	12,391	0	0	0	0	.....	93.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Morgan Stanley 6174468C6.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/04/2015	.07/23/2025	0	4,600,000	0.....	0	0	0	- .....	....	- .....	- .....	.....0	0	0	72,052	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Morgan Stanley 6174468C6.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/04/2015	.07/23/2025	0	4,600,000	(2.2850)	0	0	(16,058)	21,868		21,868	21,868	0	0	0	0		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/06/2015	.07/15/2024	0	2,300,000	0.....	0	0	0	-	-	-	0	0	0	0	34,098	.....	98.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/06/2015	.07/15/2024	0	2,300,000	(2.2600)	0	0	(7,364)	12,032	12,032	12,032	0	0	0	0	0	.....	98.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/10/2015	.09/01/2023	0	850,000	0.3244	0	0	310	-	-	-	0	0	0	0	11,960	.....	93.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/10/2015	.09/01/2023	0	850,000	(2.1760)	0	0	(2,518)	3,952	3,952	3,952	0	0	0	0	0	.....	93.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	CML RANCHO SAN DIEGO LNCOMM\$TG	B.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.04/23/2015	.06/30/2027	0	...10,000,000	0.3266	0	0	7,291	-	-	-	0	0	0	0	171,391	.....	106.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	CML RANCHO SAN DIEGO LNCOMM\$TG	B.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.04/23/2015	.06/30/2027	0	...10,000,000	(2.1805)	0	0	(55,118)	15,183	15,183	15,183	0	0	0	0	0	.....	106.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	INGRAM MICRO INC 457153AG9.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.02/05/2015	.12/15/2024	0	4,375,000	0.3372	0	0	7,609	-	-	-	0	0	0	0	66,380	.....	101.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	INGRAM MICRO INC 457153AG9.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.02/05/2015	.12/15/2024	0	4,375,000	(1.9475)	0	0	(84,730)	3,541	3,541	3,541	0	0	0	0	0	.....	101.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/10/2015	.09/01/2025	0	550,000	0.3244	0	0	201	-	-	-	0	0	0	0	8,661	.....	93.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/10/2015	.09/01/2025	0	550,000	(2.3370)	0	0	(1,750)	2,864	2,864	2,864	0	0	0	0	0	.....	93.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Eaton Vance Corp 278265AD5.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.06/19/2015	.06/15/2023	0	9,250,000	0.3372	0	0	7,184	-	-	-	0	0	0	0	128,408	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Eaton Vance Corp 278265AD5.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.06/19/2015	.06/15/2023	0	9,250,000	(2.2010)	0	0	(55,422)	54,262	54,262	54,262	0	0	0	0	0	.....	97.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.07/28/2015	.08/01/2024	0	3,600,000	0.3026	0	0	1,846	-	-	-	0	0	0	0	53,506	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.07/28/2015	.08/01/2024	0	3,600,000	(2.2680)	0	0	(14,228)	19,244	19,244	19,244	0	0	0	0	0	.....	97.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	National Fuel Gas Co 636180BM2.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.06/22/2015	.07/15/2025	0	8,250,000	0.2888	0	0	5,989	-	-	-	0	0	0	0	129,078	.....	95.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	National Fuel Gas Co 636180BM2.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.06/22/2015	.07/15/2025	0	8,250,000	(2.4800)	0	0	(55,128)	65,991	65,991	65,991	0	0	0	0	0	.....	95.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Harley Davidson Inc 412822AD0.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/04/2015	.07/28/2025	0	4,600,000	0.....	0	0	0	-	-	-	0	0	0	0	72,103	.....	97.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Harley Davidson Inc 412822AD0.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/04/2015	.07/28/2025	0	4,600,000	(2.3050)	0	0	(16,199)	23,233	23,233	23,233	0	0	0	0	0	.....	97.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Celgene Corp 151020AS3.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/03/2015	.08/15/2025	0	6,000,000	0.3205	0	0	2,826	-	-	-	0	0	0	0	94,274	.....	94.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Celgene Corp 151020AS3.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.08/03/2015	.08/15/2025	0	6,000,000	(2.2550)	0	0	(21,798)	24,640	24,640	24,640	0	0	0	0	0	.....	94.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.07/28/2015	.07/15/2025	0	3,750,000	0.....	0	0	0	-	-	-	0	0	0	0	58,672	.....	99.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.07/28/2015	.07/15/2025	0	3,750,000	(2.3430)	0	0	(14,888)	21,480	21,480	21,480	0	0	0	0	0	.....	99.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.25

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	08/10/2015	09/01/2024	0	850,000	0.3244	0	0	310	- .....	.....	- .....	- .....	.....0	0	0	12,693	.....	91.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	08/10/2015	09/01/2024	0	850,000	(2.2650)	0	0	(2,620)	4,221	.....	.....4,221	4,221	0	0	0	0	.....	91.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	CF INDUSTRIES INC 12527GAC7.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	08/04/2015	06/01/2023	0	2,500,000	0.3244	0	0	1,001	- .....	.....	- .....	- .....	.....0	0	0	34,617	.....	93.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	CF INDUSTRIES INC 12527GAC7.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	08/04/2015	06/01/2023	0	2,500,000	(2.1030)	0	0	(8,032)	10,547	.....	.....10,547	10,547	0	0	0	0	.....	93.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Comerica Bank 200339DX4.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	08/04/2015	07/27/2025	0	4,500,000	0.....	0	0	0	- .....	.....	- .....	- .....	.....0	0	0	70,526	.....	96.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Comerica Bank 200339DX4.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	08/04/2015	07/27/2025	0	4,500,000	(2.2860)	0	0	(15,716)	21,401	.....	.....21,401	21,401	0	0	0	0	.....	96.....
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap	KEYSIGHT TECHNOLOGIES 49338LAA1	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	01/22/2015	10/30/2024	0	4,500,000	0.2968	0	0	8,433	- .....	.....	- .....	- .....	.....0	0	0	67,812	.....	101.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap	KEYSIGHT TECHNOLOGIES 49338LAA1	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	01/22/2015	10/30/2024	0	4,500,000	(2.0100)	0	0	(61,556)	10,273	.....	.....10,273	10,273	0	0	0	0	.....	101.....
KLA-Tencor Corp Variable Rate Interest Rate Swap	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	01/08/2015	11/01/2024	0	4,500,000	0.2782	0	0	8,589	- .....	.....	- .....	- .....	.....0	0	0	67,822	.....	97.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	01/08/2015	11/01/2024	0	4,500,000	(2.1280)	0	0	(68,894)	18,020	.....	.....18,020	18,020	0	0	0	0	.....	97.....
L-3 Communications Corp Variable Rate Interest Rate Swap	L-3 Communications Corp 502413BD8.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	12/11/2014	05/28/2024	0	4,500,000	0.3252	0	0	9,600	- .....	.....	- .....	- .....	.....0	0	0	66,217	.....	108.....
L-3 Communications Corp Fixed Rate Interest Rate Swap	L-3 Communications Corp 502413BD8.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	12/11/2014	05/28/2024	0	4,500,000	(2.2730)	0	0	(76,714)	28,332	.....	.....28,332	28,332	0	0	0	0	.....	108.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	02/05/2015	11/15/2024	0	3,750,000	0.3205	0	0	6,694	- .....	.....	- .....	- .....	.....0	0	0	56,639	.....	93.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	02/05/2015	11/15/2024	0	3,750,000	(1.9425)	0	0	(46,944)	4,024	.....	.....4,024	4,024	0	0	0	0	.....	93.....
Medtronic PLC Variable Rate Interest Rate Swap	Medtronic Inc 585055BM7.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	12/11/2014	03/15/2025	0	4,700,000	0.3372	0	0	9,709	- .....	.....	- .....	- .....	.....0	0	0	72,273	.....	103.....
Medtronic PLC Fixed Rate Interest Rate Swap	Medtronic Inc 585055BM7.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	12/11/2014	03/15/2025	0	4,700,000	(2.3340)	0	0	(82,274)	25,451	.....	.....25,451	25,451	0	0	0	0	.....	103.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap	Oceaneering Intl Inc 675232AA0.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	12/11/2014	11/15/2024	0	4,400,000	0.3205	0	0	9,310	- .....	.....	- .....	- .....	.....0	0	0	66,457	.....	98.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap	Oceaneering Intl Inc 675232AA0.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	12/11/2014	11/15/2024	0	4,400,000	(2.3100)	0	0	(76,230)	28,854	.....	.....28,854	28,854	0	0	0	0	.....	98.....
Pitney Bowes Inc Variable Rate Interest Rate Swap	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	01/22/2015	03/15/2024	0	5,500,000	0.3372	0	0	10,080	- .....	.....	- .....	- .....	.....0	0	0	79,979	.....	96.....
Pitney Bowes Inc Fixed Rate Interest Rate Swap	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	01/22/2015	03/15/2024	0	5,500,000	(1.9700)	0	0	(73,738)	7,047	.....	.....7,047	7,047	0	0	0	0	.....	96.....
Quest Diagnostics Inc Variable Rate Interest Rate Swap	Quest Diagnostics Inc 74834LAV2.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	11/06/2014	04/01/2024	0	4,650,000	0.2837	0	0	12,825	- .....	.....	- .....	- .....	.....0	0	0	67,796	.....	100.....
Quest Diagnostics Inc Fixed Rate Interest Rate Swap	Quest Diagnostics Inc 74834LAV2.....	D.....	Interest Rate	JP Morgan Chase & Co	8/5DZWZKVSZI1NUHU748.....	11/06/2014	04/01/2024	0	4,650,000	(2.4630)	0	0	(143,162)	35,862	.....	.....35,862	35,862	0	0	0	0	.....	100.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SELECT INCOME REIT Variable Rate Interest Rate Swap	SELECT INCOME REIT 81618TAC4.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.02/05/2015	.02/01/2025	0	4,250,000	0.2418	0	0	7,140	- .....	....	- .....	- .....	.....0	0	0	64,929	.....	100.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap	SELECT INCOME REIT 81618TAC4.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.02/05/2015	.02/01/2025	0	4,250,000	(1.9565)	0	0	(54,048)	1,136	....	.....1,136	1,136	0	0	0	0	.....	100.....
Southwestern Energy Co Variable Rate Interest Rate Swap	Southwestern Energy Co 845467AL3.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/22/2015	.01/23/2025	0	8,750,000	0.2941	0	0	16,438	- .....	....	- .....	- .....	.....0	0	0	133,519	.....	99.....
Southwestern Energy Co Fixed Rate Interest Rate Swap	Southwestern Energy Co 845467AL3.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/22/2015	.01/23/2025	0	8,750,000	(2.0260)	0	0	(120,645)	12,490	....	.....12,490	12,490	0	0	0	0	.....	99.....
Stifel Financial Corp Variable Rate Interest Rate Swap	Stifel Financial Corp 860630AD4.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/23/2015	.07/18/2024	0	4,000,000	0.2870	0	0	7,377	- .....	....	- .....	- .....	.....0	0	0	59,330	.....	98.....
Stifel Financial Corp Fixed Rate Interest Rate Swap	Stifel Financial Corp 860630AD4.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/23/2015	.07/18/2024	0	4,000,000	(1.9270)	0	0	(52,243)	2,727	....	.....2,727	2,727	0	0	0	0	.....	98.....
VENTAS REALTY LP Variable Rate Interest Rate Swap	VENTAS REALTY LP 92277GAE7.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/08/2015	.02/01/2025	0	4,500,000	0.2782	0	0	8,589	- .....	....	- .....	- .....	.....0	0	0	68,749	.....	100.....
VENTAS REALTY LP Fixed Rate Interest Rate Swap	VENTAS REALTY LP 92277GAE7.....	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.01/08/2015	.02/01/2025	0	4,500,000	(2.1430)	0	0	(69,915)	13,681	....	.....13,681	13,681	0	0	0	0	.....	100.....
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.11/06/2014	.06/03/2026	0	4,550,000	0.3340	0	0	10,135	- .....	....	- .....	- .....	.....0	0	0	74,330	.....	103.....
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D.....	Interest Rate	JP Morgan Chase & Co	815DZWZKVSZI1NUHU748.....	.11/06/2014	.06/03/2026	0	4,550,000	(2.6430)	0	0	(90,192)	48,844	....	.....48,844	48,844	0	0	0	0	.....	103.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....											0	0	(2,472,107)	1,186,005	XXX	...1,186,005	...1,186,005	0	0	0	4,290,630	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....											0	0	(2,472,107)	1,186,005	XXX	...1,186,005	...1,186,005	0	0	0	4,290,630	XXX	XXX
1159999. Total-Swaps-Interest Rate.....											0	0	(2,472,107)	1,186,005	XXX	...1,186,005	...1,186,005	0	0	0	4,290,630	XXX	XXX
1209999. Total-Swaps.....											0	0	(2,472,107)	1,186,005	XXX	...1,186,005	...1,186,005	0	0	0	4,290,630	XXX	XXX
1399999. Total-Hedging Effective.....											...50,394,192	...151,229,414	(2,472,107)	78,756,341	XXX	...78,756,341	(129,572,333)	0	0	0	4,290,630	XXX	XXX
1449999. TOTAL.....											...50,394,192	...151,229,414	(2,472,107)	78,756,341	XXX	...78,756,341	(129,572,333)	0	0	0	4,290,630	XXX	XXX

QE06.26

(a)

Code	Description of Hedged Risk(s)
0001	The change in fair value of the derivative hedging instrument is 101% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income 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

RTZ5.....	31	3,397,290	RUSSELL 2000 MINI.....	Multiple.....	N/A.....	Equity index	.12/18/2015	NYF.....	.09/24/2015	1,144.3097	1,095.9000	194,258	194,258	(150,070)	0	0	0	(150,070)	142,600	0001	100
ESZ5.....	670	#####	S&P500 EMINI FUT.....	Multiple.....	N/A.....	Equity index	.12/18/2015	CME.....	.09/21/2015	1,942.0858	1,908.7000	4,198.486	4,198,486	(1,118,425)	0	0	0	(1,118,425)	3,618,000	0001	50
1279999. Total-Long Futures-Hedging Effective.....												4,392,744	4,392,744	(1,268,495)	0	0	0	(1,268,495)	3,760,600	XXX	XXX
1329999. Total-Long Futures.....												4,392,744	4,392,744	(1,268,495)	0	0	0	(1,268,495)	3,760,600	XXX	XXX
1399999. Total-Hedging Effective.....												4,392,744	4,392,744	(1,268,495)	0	0	0	(1,268,495)	3,760,600	XXX	XXX
1449999. TOTAL.....												4,392,744	4,392,744	(1,268,495)	0	0	0	(1,268,495)	3,760,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan	321,636	4,071,107	5,661,239
Total Net Cash Deposits.....	321,636	4,071,107	5,661,239

(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 101% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART 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	4,392,744	0	4,392,744	4,392,744	0	0	3,760,600	0
NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	31,108,271	61,721,099	(24,913,077)	5,699,751	61,721,099	(24,913,077)	5,699,751	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	710,000	46,297,611	(20,971,721)	24,615,890	46,297,611	(20,971,721)	24,615,890	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	3,341,000	8,142,234	(2,337,223)	2,464,011	8,142,234	(2,337,223)	2,464,011	0	0
Deutsche Bank..... 7LTFWFZYICNSX8D621K86.....	Y.....	Y.....	3,000,000	8,100,475	(4,441,508)	658,967	8,100,475	(4,441,508)	658,967	0	0
JP Morgan Chase & Co..... 8I5DZWZKVSZI1NUHU748.....	Y.....	Y.....	-	661,407	(8,447)	652,960	661,407	(8,447)	652,960	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11.....	Y.....	Y.....	4,450,000	9,754,121	(4,434,635)	869,486	9,754,121	(4,434,635)	869,486	0	0
0299999. Total NAIC 1 Designation.....			42,609,271	134,676,947	(57,106,611)	34,961,065	134,676,947	(57,106,611)	34,961,065	0	0
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	0	1,186,005	0	1,186,005	1,186,005	0	1,186,005	4,290,630
0999999. Gross Totals.....			42,609,271	140,255,696	(57,106,611)	40,539,814	140,255,696	(57,106,611)	36,147,070	8,051,230	4,290,630
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				140,255,696	(57,106,611)						

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 G2 0 United States Treasury 0 7/8% Due 11/15/2017 MN15.....	7,026,810	7,000,000	6,990,515	.11/15/2017	IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVTTWT807....	TREASURY.....	912828 H3 7 United States Treasury 0 7/8% Due 01/15/2018 JJ15.....	1,504,335	1,500,000	1,499,233	.01/15/2018	IV.....
0199999. Totals.....				8,531,145	8,500,000	8,489,748	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912796 FB 0 US Treasury 0.0475% Due 10/15/2015 At Mat.....	1,298,026	1,298,000	XXX	.10/15/2015	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 QN 3 United States Treasury 3 1/8% Due 5/15/2021 MN15.....	8,182,146	7,465,000	XXX	.05/15/2021	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 QX 1 United States Treasury 1 1/2% Due 7/31/2016 JJ31.....	14,817,959	14,642,000	XXX	.07/31/2016	V.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80....	TREASURY.....	912828 VS 6 United States Treasury 2 1/2% Due 8/15/2023 FA15.....	6,810,140	6,496,000	XXX	.08/15/2023	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....		710,000	710,000	XXX		V.....
Credit Suisse FB Int.....	E58DKGMJYYYYJLN8C3868....	CASH.....		3,341,000	3,341,000	XXX		V.....
Deutsche Bank.....	7LTWFZYICNSX8D621K86....	CASH.....		3,000,000	3,000,000	XXX		V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11....	CASH.....		4,450,000	4,450,000	XXX		V.....
0299999. Totals.....				42,609,271	41,402,000	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JP Morgan Chase Bank..... New York, NY.....		0.000	C	C	13,216,260	(13,446,750)	13,292,775	XXX
JP Morgan Chase Bank..... Dallas, TX.....		0.000	C	C	(557,989)	(2,815,340)	(557,988)	XXX
JP Morgan Chase Bank..... San Angelo, TX.....		0.000	C	C	(15,530,628)	(14,134,857)	(15,530,628)	XXX
State Street Bank..... Boston, MA.....		0.000	C	C	299,599	438,847	299,599	XXX
BNY Mellon..... Pittsburgh, PA.....		0.000	C	C	1,774,182	9,149,736	1,774,182	XXX
0199999. Total Open Depositories.....	XXX	XXX	C	C	(798,576)	(20,808,364)	(722,060)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	C	C	(798,576)	(20,808,364)	(722,060)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	149	149	149	XXX
0599999. Total Cash.....	XXX	XXX	C	C	(798,427)	(20,808,215)	(721,911)	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

QE13

NONE