



# QUARTERLY STATEMENT

As of March 31, 2014  
of the Condition and Affairs of the

## Great-West Life & Annuity Insurance Company

NAIC Group Code.....769, 769 (Current Period) (Prior Period)	NAIC Company Code..... 68322	Employer's ID Number..... 84-0467907
Organized under the Laws of Colorado Incorporated/Organized..... March 28, 1907	State of Domicile or Port of Entry Colorado Commenced Business..... April 24, 1907	Country of Domicile United States
Statutory Home Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 303-737-3000 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Mail Address	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 303-737-3000 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Internet Web Site Address	www.greatwest.com	
Statutory Statement Contact	Robert Leif Onstad <i>(Name)</i> gwlcomments@gwl.com <i>(E-Mail Address)</i>	303-737-3000 <i>(Area Code) (Telephone Number) (Extension)</i> 303-737-5376 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Richard George Schultz	Senior Vice President, General Counsel and Secretary	2. Rebecca Moore Southall	Vice President, Reporting and Finance
3. Kenneth Thomas Ledwos #	Vice President and Actuary	4. Charles Patrick Nelson	President, Great-West Retirement Services

### VICE PRESIDENTS

Miles Randall Edwards	Ronald John Laeyendecker	Scot Arthur Miller	Robert Kenneth Shaw
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### DIRECTORS

John Lincoln Bernbach	André Roger Desmarais	Paul Guy Desmarais, Jr.	Mitchell Thomas Grenfell Graye
Alain Louvel	Raymond Smalley Lindsay McFeetors	Jerry Edgar Alan Nickerson	Robert Jeffrey Orr
Michel Plessis-Bélair	Brian Edward Walsh	Henri-Paul Rousseau	Raymond Royer
Jerome John Selitto	Gregory Dennis Tretliak	Paul Anthony Mahon	

State of..... COLORADO  
County of..... ARAPAHOE

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)
Richard George Schultz	Rebecca Moore Southall	Kenneth Thomas Ledwos #
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Senior Vice President, General Counsel and Secretary	Vice President, Reporting and Finance	Vice President and Actuary
(Title)	(Title)	(Title)

Subscribed and sworn to before me  
This 9th day of May, 2014

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

NOTARY NOTARY PUBLIC (Seal)

**KARA P KERR**  
NOTARY PUBLIC, STATE OF COLORADO  
My Comm. Expires 10/03/2015

## 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.....	16,879,730,776		16,879,730,776	16,698,167,676
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	188,597,714	7,858,084	180,739,630	179,262,585
3. Mortgage loans on real estate:				
3.1 First liens.....	3,068,908,584		3,068,908,584	3,020,584,846
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	44,448,475		44,448,475	44,640,115
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1,650,691		1,650,691	1,665,738
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....2,854,133), cash equivalents (\$.....2,250,293,820) and short-term investments (\$.....299,529,581).....	2,552,677,534		2,552,677,534	159,756,253
6. Contract loans (including \$.....0 premium notes).....	4,159,233,330		4,159,233,330	4,162,345,952
7. Derivatives.....	3,312,120		3,312,120	4,550,044
8. Other invested assets.....	266,523,951	4,449,186	262,074,765	269,899,040
9. Receivables for securities.....	25,893,680		25,893,680	8,313,436
10. Securities lending reinvested collateral assets.....	99,565,481		99,565,481	14,749,387
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	27,290,542,336	12,307,270	27,278,235,066	24,563,935,072
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	285,436,089		285,436,089	253,029,131
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	21,130,540	922,212	20,208,328	15,203,462
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,301,097		12,301,097	15,240,275
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,371,138		3,371,138	1,454,225
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	5,038,253		5,038,253	5,307,779
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	28,684,493		28,684,493	116,203,099
18.2 Net deferred tax asset.....	431,962,797	202,824,352	229,138,445	215,413,800
19. Guaranty funds receivable or on deposit.....	2,620,444		2,620,444	3,027,144
20. Electronic data processing equipment and software.....	7,627,282		7,627,282	6,699,866
21. Furniture and equipment, including health care delivery assets (\$.....0).....	2,288,204	2,288,204	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	85,093,661	24,567,507	60,526,154	40,662,177
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	466,405,421	31,100,131	435,305,290	441,129,811
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	28,642,501,755	274,009,676	28,368,492,079	25,677,305,841
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	27,539,174,823		27,539,174,823	26,604,671,477
28. Total (Lines 26 and 27).....	56,181,676,578	274,009,676	55,907,666,902	52,281,977,318

### DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Cash value of company owned life insurance.....	234,976,113		234,976,113	233,685,374
2502. Goodwill.....	40,903,730		40,903,730	44,760,543
2503. Other receivables.....	153,487,467	365,263	153,122,204	156,294,338
2598. Summary of remaining write-ins for Line 25 from overflow page.....	37,038,111	30,734,868	6,303,243	6,389,556
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	466,405,421	31,100,131	435,305,290	441,129,811

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....22,794,460,673 less \$.....0 included in Line 6.3 (including \$.....6,133,885,334 Modco Reserve).....	22,794,460,673	22,589,800,159
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	236,072,453	239,419,019
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	302,372,339	308,955,957
4. Contract claims:		
4.1 Life.....	77,906,700	78,008,352
4.2 Accident and health.....	20,595,027	20,413,220
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	59,715,400	59,797,400
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	5,164,549	17,319,836
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....25,132,779 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	53,836,589	88,925,602
9.3 Other amounts payable on reinsurance, including \$.....736,603 assumed and \$.....1,999,827 ceded.....	2,736,431	5,908,284
9.4 Interest Maintenance Reserve.....	112,986,411	138,123,343
10. Commissions to agents due or accrued - life and annuity contracts \$.....14,950,622, accident and health \$.....0 and deposit-type contract funds \$.....0.....	14,950,622	22,940,143
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	106,919,417	126,762,713
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,269,045)	(1,286,174)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	8,810,927	6,391,565
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	314,061	1,549,039
17. Amounts withheld or retained by company as agent or trustee.....	61,076,666	29,643,420
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	39,081,727	24,733,586
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....	2,216,392	2,213,676
22. Borrowed money \$.....98,690,890 and interest thereon \$.....0.....	98,690,890	98,989,641
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	201,319,491	201,195,723
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	19,270	19,080
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	67,329,190	48,658,214
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	159,801,886	163,381,915
24.09 Payable for securities.....	27,460,942	2,793,567
24.10 Payable for securities lending.....	99,565,481	14,749,387
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,638,355,597	187,716,623
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	27,190,490,086	24,477,123,290
27. From Separate Accounts statement.....	27,538,957,152	26,604,244,821
28. Total liabilities (Lines 26 and 27).....	54,729,447,238	51,081,368,111
29. Common capital stock.....	7,032,000	7,032,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	527,825,061	527,818,090
33. Gross paid in and contributed surplus.....	531,445,126	531,059,340
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	111,917,477	134,699,777
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....217,671 in Separate Accounts Statement).....	1,171,187,664	1,193,577,207
38. Totals of Lines 29, 30 and 37.....	1,178,219,664	1,200,609,207
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	55,907,666,902	52,281,977,318

## DETAILS OF WRITE-INS

2501. Dollar repurchase agreement.....	2,416,638,364	
2502. Other contract deposit funds.....	176,828,779	141,854,839
2503. Liability for pension and postretirement benefits.....	11,526,442	11,526,442
2598. Summary of remaining write-ins for Line 25 from overflow page.....	33,362,012	34,335,342
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,638,355,597	187,716,623
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,533,503,007	1,279,409,811	5,610,358,596
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	315,529,554	277,568,435	1,174,116,602
4. Amortization of Interest Maintenance Reserve (IMR).....	6,420,419	6,971,581	29,754,341
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	11,157	30,839	101,677
6. Commissions and expense allowances on reinsurance ceded.....	1,498,800	991,366	5,441,521
7. Reserve adjustments on reinsurance ceded.....	(34,619,426)	(63,495,046)	(248,815,382)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	35,542,690	31,403,296	130,425,752
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	16,887,345	21,902,884	57,850,303
9. Totals (Lines 1 to 8.3).....	1,874,773,546	1,554,783,166	6,759,233,410
10. Death benefits.....	65,638,061	67,455,992	265,886,832
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	54,530,129	58,222,961	216,452,596
13. Disability benefits and benefits under accident and health contracts.....	10,604,092	8,241,034	35,949,389
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,288,599,419	966,307,793	3,733,485,543
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	6,017,354	3,645,457	12,228,224
18. Payments on supplementary contracts with life contingencies.....	485,923	530,383	2,019,721
19. Increase in aggregate reserves for life and accident and health contracts.....	201,313,948	70,047,917	1,137,369,852
20. Totals (Lines 10 to 19).....	1,627,188,926	1,174,451,537	5,403,392,157
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	40,506,579	33,547,000	141,688,445
22. Commissions and expense allowances on reinsurance assumed.....	448,874	601,138	2,112,874
23. General insurance expenses.....	61,137,773	67,381,132	256,367,377
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	15,202,974	9,449,361	35,501,866
25. Increase in loading on deferred and uncollected premiums.....	(247,971)	(63,160)	969,990
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	23,037,898	197,973,954	654,428,157
27. Aggregate write-ins for deductions.....	12,399,749	(14,514,775)	(15,504,499)
28. Totals (Lines 20 to 27).....	1,779,674,802	1,468,826,187	6,478,956,367
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	95,098,744	85,956,979	280,277,043
30. Dividends to policyholders.....	19,349,470	20,094,134	62,260,622
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	75,749,274	65,862,845	218,016,421
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	23,908,678	16,200,841	24,944,921
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).....	51,840,596	49,662,004	193,071,500
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(1,025,681) (excluding taxes of \$.....(10,078,122) transferred to the IMR).....	(1,904,697)	525,169	(17,779,091)
35. Net income (Line 33 plus Line 34).....	49,935,899	50,187,173	175,292,409
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	1,200,609,207	1,109,497,948	1,109,497,948
37. Net income (Line 35).....	49,935,899	50,187,173	175,292,409
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....1,465,012.....	4,485,364	9,131,577	14,643,564
39. Change in net unrealized foreign exchange capital gain (loss).....	(34,254)	(254)	(244)
40. Change in net deferred income tax.....	11,886,996	(2,015,528)	16,740,263
41. Change in nonadmitted assets.....	4,072,011	5,176,852	(32,466,277)
42. Change in liability for reinsurance in unauthorized and certified companies.....	(190)	(206)	(250)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(123,768)	1,285,068	15,663,993
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	16,382	292,838	395,737
47. Other changes in surplus in Separate Accounts Statement.....	(220,142)	(28,167)	299,922
48. Change in surplus notes.....	6,971	6,971	27,883
49. Cumulative effect of changes in accounting principles.....		(12,360,986)	(12,360,986)
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	385,787	132,285	1,528,635
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....	(92,800,599)	(44,434,505)	(102,435,847)
53. Aggregate write-ins for gains and losses in surplus.....	0	13,675,684	13,782,457
54. Net change in capital and surplus (Lines 37 through 53).....	(22,389,543)	21,048,802	91,111,259
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,178,219,664	1,130,546,750	1,200,609,207
<b>DETAILS OF WRITE-INS</b>			
08.301. Other income.....	16,385,748	20,177,507	52,871,393
08.302. Interest on intercompany loan.....	501,597	1,725,377	4,978,910
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	16,887,345	21,902,884	57,850,303
2701. Change in provision for experience refunds.....	12,399,749	(14,514,775)	(15,504,499)
2702. Interest on funds withheld ceded.....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	12,399,749	(14,514,775)	(15,504,499)
5301. Change in pension and postretirement benefit liability, net of income taxes.....			7,869,155
5302. Change in pension plan sponsor, net of income taxes.....			
5303. Adjustment for prior year corrections, net of income taxes.....		13,675,684	5,913,302
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	13,675,684	13,782,457

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,471,929,848	1,174,883,249	5,572,268,686
2. Net investment income.....	268,705,602	272,327,080	1,098,447,029
3. Miscellaneous income.....	19,309,409	(7,962,764)	(55,222,072)
4. Total (Lines 1 through 3).....	1,759,944,859	1,439,247,565	6,615,493,643
5. Benefit and loss related payments.....	1,433,220,899	1,119,623,113	4,289,268,588
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	23,020,769	198,206,075	654,201,474
7. Commissions, expenses paid and aggregate write-ins for deductions.....	105,609,196	15,823,417	404,465,628
8. Dividends paid to policyholders.....	19,431,470	19,966,134	63,565,622
9. Federal and foreign income taxes paid (recovered) net of \$..... (10,078,122) tax on capital gains (losses).....	(74,713,731)	(23,211,388)	13,989,428
10. Total (Lines 5 through 9).....	1,506,568,603	1,330,407,351	5,425,490,740
11. Net cash from operations (Line 4 minus Line 10).....	253,376,256	108,840,214	1,190,002,903
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	6,874,576,662	10,044,161,964	34,221,704,969
12.2 Stocks.....	477,750	(8,261)	10,781,643
12.3 Mortgage loans.....	39,727,240	20,820,544	312,004,533
12.4 Real estate.....			2,524,520
12.5 Other invested assets.....	10,294,034	11,845,100	51,943,474
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	2,441,305,739	1,909,615,547	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	9,366,381,425	11,986,434,894	34,598,959,139
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	7,068,623,115	10,290,811,765	35,003,268,280
13.2 Stocks.....	163,016	1,903,941	5,803,664
13.3 Mortgage loans.....	87,435,000	39,877,000	556,782,688
13.4 Real estate.....	978,452	97,870	2,664,005
13.5 Other invested assets.....	1,073,651	558,362	32,192,042
13.6 Miscellaneous applications.....	15,818,963	82,892,051	66,894,970
13.7 Total investments acquired (Lines 13.1 to 13.6).....	7,174,092,197	10,416,140,989	35,667,605,649
14. Net increase or (decrease) in contract loans and premium notes.....	(3,112,622)	(83,934,965)	(82,352,748)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	2,195,401,850	1,654,228,870	(986,293,762)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	6,971	6,971	27,883
16.2 Capital and paid in surplus, less treasury stock.....	385,787	132,285	1,528,635
16.3 Borrowed funds.....	(298,751)	(1,200,056)	1,003,091
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(6,583,618)	(9,275,254)	(37,040,834)
16.5 Dividends to stockholders.....	92,800,599	44,434,505	102,435,847
16.6 Other cash provided (applied).....	43,433,386	5,392,098	(34,368,094)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(55,856,824)	(49,378,461)	(171,285,166)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	2,392,921,281	1,713,690,623	32,423,975
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	159,756,253	127,332,277	127,332,277
19.2 End of period (Line 18 plus Line 19.1).....	2,552,677,534	1,841,022,900	159,756,253

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

20.0001			
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**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	267,507,670	179,445,121	850,697,623
3. Ordinary individual annuities.....	34,725,389	27,237,597	134,572,069
4. Credit life (group and individual).....			
5. Group life insurance.....	39,487,176	31,564,195	74,831,190
6. Group annuities.....	1,179,463,296	1,032,958,023	4,584,258,941
7. A&H - group.....	12,006,392	6,670,873	54,561,793
8. A&H - credit (group and individual).....			
9. A&H - other.....			
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	1,533,189,923	1,277,875,809	5,698,921,616
12. Deposit-type contracts.....	4,907,507	6,062,837	13,093,175
13. Total.....	1,538,097,430	1,283,938,646	5,712,014,791

**DETAILS OF WRITE-INS**

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

**NOTES TO FINANCIAL STATEMENTS****Note 1 - Summary of Significant Accounting Policies****A. Accounting Practices**

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the Colorado Division of Insurance (the "Division"). The Division requires that insurance companies domiciled in the State of Colorado prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners Accounting Practices and Procedures Manual ("NAIC SAP"), subject to any deviations prescribed or permitted by the State of Colorado insurance commissioner.

The only prescribed deviation that impacts the Company allows the Company to account for certain separate account products at book value instead of fair value. The Division has not permitted the Company to adopt any other accounting practices that have an impact on the Company's statutory financial statements as compared to NAIC SAP or the Division's prescribed accounting practices. There is no impact to either capital and surplus or net income as a result of the prescribed accounting practice.

	State of Domicile	2014	2013
<b>NET INCOME</b>			
(1) Great-West Life & Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 2)		49,935,899	175,292,409
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 - 2 - 3 = 4)		49,935,899	175,292,409
<b>SURPLUS</b>			
(5) Great-West Life & Annuity Insurance Company state basis (Page 3, line 37, Columns 1 & 2)		1,178,219,664	1,200,609,207
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 - 6 - 7 = 8)		1,178,219,664	1,200,609,207

**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****5D - Loan-Based Securities**

- (1) Prepayment assumptions are based on the average of recent historical prepayments, and are obtained from broker/dealer survey values. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method.
- (2) The Company does not have any securities with a recognized other-than-temporary impairment during the year ended March 31, 2014.
- (3) There were no loan-backed or structured securities held with a recognized other-than-temporary impairment during the current period.
- (4) The following table summarizes unrealized investment losses at March 31, 2014. The Company considers these investments to be only temporarily impaired.
  - a. The aggregate amount of unrealized losses:
    1. Less than 12 Months \$ 14,666,921
    2. 12 Months or Longer \$ 19,222,720
  - b. The aggregate related fair value of securities with unrealized losses:
    1. Less than 12 Months \$ 1,404,228,859
    2. 12 Months or Longer \$ 344,525,558
- (5) The underlying collateral on the securities within the portfolio along with credit enhancement and/or guarantees is sufficient to expect full repayment of the principal. At March 31, 2014, the Company does not have the intent to sell the securities before the recovery of

## NOTES TO FINANCIAL STATEMENTS

the cost of the securities and the Company has the intent and ability to hold the securities for a period of time sufficient to recover the amortized cost. Therefore, the Company does not consider these investments to be other-than-temporarily impaired.

### **5E – Repurchase Agreements and/or Securities Lending Transactions**

#### (3) Collateral Received

b. Fair value of the collateral and of the portion of the collateral that has been sold or repledged:

Collateral received at **March 31, 2014**:  
 Reverse repurchase agreements – N/A  
 Dollar repurchase agreements – \$2,407,584,633  
 Securities lending – \$99,565,481

Collateral received at **December 31, 2013**:  
 Reverse repurchase agreements – N/A  
 Dollar repurchase agreements – N/A  
 Securities lending – \$14,749,387

Reinvested collateral at **March 31, 2014**:  
 Reverse repurchase agreements – N/A  
 Dollar repurchase agreements – \$2,407,584,633  
 Securities lending – \$99,565,481

Reinvested collateral at **December 31, 2013**:  
 Reverse repurchase agreements – N/A  
 Dollar repurchase agreements – N/A  
 Securities lending – \$14,749,387

Cash collateral related to the securities lending program and dollar repurchase agreement practices is invested in U.S. Government, U.S. Government Agency, or investment grade bonds that mature within one year. Some cash collateral may be invested in short-term reverse repurchase agreements which are collateralized by U.S. Government or U.S. Government Agency securities. In addition, the securities lending agent indemnifies the Company against borrower risk, meaning that the lending agent agrees contractually to replace securities not returned due to a borrower default.

### **5(I) – Working Capital Finance Transactions-NONE**

### **Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

### **Note 7 - Investment Income**

No significant change.

### **Note 8 - Derivative Instruments**

No significant change.

### **Note 9 - Income Taxes**

No significant change.

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

No significant change.

### **Note 11 – Debt - NONE**

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

Net periodic cost (benefit) of the Post-Retirement Medical and Supplemental Executive Retirement plans included in general insurance expenses in the Summary of Operations for the periods ended **March 31, 2014** and 2013 includes the following components:



**NOTES TO FINANCIAL STATEMENTS**

	Supplemental Executive Retirement Plan		Post-Retirement Medical Plan	
	2014	2013	2014	2013
(4) <b>Components of net periodic benefit cost</b>				
a. Service cost	\$ 204,886	\$ 1,002,376	\$ 206,295	\$ 947,313
b. Interest cost	696,532	2,547,417	129,941	512,001
c. Expected return on plan assets	0	0		0
d. Transition asset or obligation	0	0		0
e. Gains and losses	92,339	1,299,579	(78,870)	(64,956)
f. Prior service cost or credit	233,183	932,730	(18,361)	(73,442)
g. Gain or loss recognized due to a settlement	0	0		0
h. Total net periodic cost (benefit)	\$ <u>1,226,940</u>	\$ <u>5,782,102</u>	\$ <u>239,006</u>	\$ <u>1,320,916</u>

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

17 (B) – Transfer and Servicing of Financial Assets - NONE

17(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****20. Fair Value Measurement****A. Fair Value Disclosures****(1) Fair Value Measurements at Reporting Date**

The following tables present information about the Company's financial assets and liabilities carried at fair value on a recurring basis and indicates the fair value hierarchy of the valuation techniques utilized by the Company to determine such fair value:

**NOTES TO FINANCIAL STATEMENTS**Fair Value Measurements at Reporting Date  
March 31, 2014

Assets:	(Level 1)	(Level 2)	(Level 3)	Total (All Levels)
<b>Bonds</b>				
Industrial and miscellaneous	\$ -	\$ 355,896	\$ 8,688,503	\$ 9,044,399
<b>Derivatives</b>				
Interest rate swaps	-	1,292,109	-	1,292,109
Cross-currency swaps	-	625,126	-	625,126
Interest rate swaptions	-	1,394,885	-	1,394,885
Separate Account Assets	15,063,004,972	12,068,917,703		27,131,922,675
<b>Total Assets:</b>	<b>\$ 15,063,004,972</b>	<b>\$ 12,072,585,719</b>	<b>\$ 8,688,503</b>	<b>\$ 27,144,279,194</b>
<b>Liabilities:</b>				
<b>Derivatives</b>				
Interest rate swaps	\$ -	\$ 2,237,994	\$ -	\$ 2,237,994
Cross-currency swaps	-	153,346,110	-	153,346,110
Separate Account Liabilities <sup>(1)</sup>		78,879,704		78,879,704
<b>Total Liabilities:</b>	<b>\$ -</b>	<b>\$ 234,463,808</b>	<b>\$ -</b>	<b>\$ 234,463,808</b>

Fair Value Measurements at Reporting Date  
December 31, 2013

Assets:	(Level 1)	(Level 2)	(Level 3)	Total (All Levels)
<b>Bonds</b>				
Industrial and miscellaneous	\$ -	\$ 349,616	\$ 8,639,110	\$ 8,988,726
<b>Derivatives</b>				
Interest rate swaps	-	1,453,851	-	1,453,851
Cross-currency swaps	-	1,920,517	-	1,920,517
Interest rate swaptions	-	1,175,676	-	1,175,676
Separate Account Assets	14,585,674,017	12,012,655,524		26,598,329,541
<b>Total Assets:</b>	<b>\$ 14,585,674,017</b>	<b>\$ 12,017,555,184</b>	<b>\$ 8,639,110</b>	<b>\$ 26,611,868,311</b>
<b>Liabilities:</b>				
<b>Derivatives</b>				
Interest rate swaps	\$ -	\$ 3,491,747	\$ -	\$ 3,491,747
Cross-currency swaps	-	156,261,093	-	156,261,093
Separate Account Liabilities <sup>(1)</sup>	2,096	7,619	-	9,715
<b>Total Liabilities:</b>	<b>\$ 2,096</b>	<b>\$ 159,760,459</b>	<b>\$ -</b>	<b>\$ 159,762,555</b>

<sup>(1)</sup> Includes only separate account instruments which are carried at the fair value of the underlying invested assets owned by the separate accounts.

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

The following tables present additional information about assets and liabilities carried at fair value and for which the Company has utilized Level 3 inputs to determine fair value:

Fair Value Measurements in (Level 3) of the Fair Value Hierarchy									
March 31, 2014									
Assets:	Balance at January 1, 2013	Transfers into Level 3	Transfer out of Level 3	Gains (losses) included in net income	Gains (losses) included in surplus	Purchases	Sales	Settlements	Balance at March 31, 2014
LBaSS	\$ 8,639,110	\$ -	\$ -	\$ -	\$ 254,300	\$ -	\$ -	\$ (204,906)	\$ 8,688,504
Separate Accounts	-	-	-	-	-	-	-	-	-
<b>Total Assets</b>	<b>\$ 8,639,110</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 254,300</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ (204,906)</b>	<b>\$ 8,688,504</b>
Fair Value Measurements in (Level 3) of the Fair Value Hierarchy									
December 31, 2013									
Assets:	Balance at January 1, 2012	Transfers into Level 3	Transfer out of Level 3	Gains (losses) included in net income	Gains (losses) included in surplus	Purchases	Sales	Settlements	Balance at December 31, 2012
LBaSS	\$ 28,666,809	\$ -	\$ (21,146,614)	\$ -	\$ 1,902,572	\$ -	\$ -	\$ (783,657)	\$ 8,639,110
RMBS	8,821,493	-	(8,821,493)	-	-	-	-	-	-
Parent, Subsidiaries and Affiliates	2,902,773	-	-	(359,659)	-	-	(2,543,114)	-	-
<b>Total Assets</b>	<b>\$ 40,391,075</b>	<b>\$ -</b>	<b>\$ (29,968,107)</b>	<b>\$ (359,659)</b>	<b>\$ 1,902,572</b>	<b>\$ -</b>	<b>\$ (2,543,114)</b>	<b>\$ (783,657)</b>	<b>\$ 8,639,110</b>

As of March 31, 2014, there were not any transfers into or out of Level 3. As of December 31, 2013, there were not any transfers into Level 3. Transfers out of Level 3 were due primarily to assets no longer being carried at fair value

As of March 31, 2014, the reported fair value of the Company's investments in Level 3 home improvement loans in residential mortgage-backed securities was \$ 8,688,503. These securities are valued using an internal pricing model. The significant unobservable inputs used in the fair value measurement are prepayment speed assumptions, constant default rate assumptions and the ABX Index spread adjusted by an internally calculated liquidity premium with the primary inputs being the constant default rate assumption and the adjusted ABX Index spread assumption. As the constant default rate assumption or the adjusted ABX Index spread assumption increases, the price and therefore, the fair value, of the securities decreases. As of December 31, 2013, the weighted averages of the inputs were as follows: prepayment speed assumption was 10, constant default rate assumption was 7.2 and adjusted ABX Index spread assumption was 612 (including an internally calculated liquidity premium adjustment of 217). After adjusting the ABX Index spread assumption by the liquidity premium, the overall discount rate was 612 basis points. The constant default rate assumption was 7.2.

**(3) Policies for Determining When Transfers between Levels are Recognized**

## NOTES TO FINANCIAL STATEMENTS

Overall, transfers between levels are attributable to a change in the observability of inputs. Assets and liabilities are transferred to a lower level in the hierarchy when a significant input cannot be corroborated with market observable data. This may occur when market activity decreases and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred to a higher level in the hierarchy when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity including recent trades, a specific event, or one or more significant input(s) becoming observable. All transfers between levels are recognized at the beginning of the reporting period in which the transfer occurred.

#### (4) Valuation Techniques and Inputs in Fair Value Measurements

Certain assets and liabilities are recorded at fair value on the Company's Statements of Admitted Assets, Liabilities, Surplus and Other Funds. The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. The Company categorizes its assets and liabilities measured at fair value into a three-level hierarchy, based on the priority of the inputs to the respective valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3).

The Company's assets and liabilities have been categorized based upon the following fair value hierarchy:

- Level 1 inputs, which are utilized for general and separate account assets and liabilities, utilize observable, quoted prices (unadjusted) in active markets for identical assets or liabilities that the Company has the ability to access. Financial assets and liabilities utilizing Level 1 inputs include certain money market funds.
- Level 2 inputs utilize other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. Level 2 inputs, which are utilized for general and separate account assets and liabilities, include quoted prices for similar assets and liabilities in active markets, and inputs other than quoted prices that are observable for the asset or liability, such as interest rates and yield curves that are observable at commonly quoted intervals. The fair values for some Level 2 securities were obtained from pricing services. The inputs used by the pricing services are reviewed at least quarterly or when the pricing vendor issues updates to its pricing methodology. For bond and separate account assets and liabilities, inputs include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, evaluated bids, offers and reference data including market research publications. Additional inputs utilized for assets and liabilities classified as Level 2 are:
  - Asset-backed, residential mortgage-backed, commercial mortgage-backed securities and collateralized debt obligations – new issue data, monthly payment information, collateral performance and third party real estate analysis.
  - U.S. states and their subdivisions – material event notices.
  - Mortgage loans – based on discounted cash flows.
  - Cash equivalents, short-term investments, contract loans, receivable and payable for securities, repurchase agreements and commercial paper – valued based on amortized cost.
  - Real estate - the estimated fair value for real estate is based on the unadjusted annual appraised value which includes factors such as comparable property sales, property income analysis, and capitalization rates.
  - Derivatives – trading activity, swap curves, credit spreads, currency volatility, net present value of cash flows and news sources.
  - Separate account assets and liabilities - exchange rates, various index data and news sources, amortized cost (which approximates fair value), reported trades, swap curves, credit spreads, recovery rates, restructuring, currency volatility, net present value of cash flows and quoted prices in markets that are not active or for which all significant inputs are observable, either directly or indirectly.
- Level 3 inputs are unobservable and include situations where there is little, if any, market activity for the asset or liability. In general, the prices of Level 3 securities, which include both general and separate account assets and liabilities, were obtained from single broker quotes and internal pricing models. If the broker's inputs are largely unobservable, the valuation is classified as a Level 3. Broker quotes are validated through an internal analyst review process, which includes validation through known market conditions and other relevant data. Internal models are usually cash flow based utilizing characteristics of the underlying collateral of the security such as default rate and other relevant data. Inputs utilized for securities classified as Level 3 are as follows:
  - Corporate debt securities – single broker quotes which may be in an illiquid market or otherwise deemed unobservable.
  - Asset-backed/residential mortgage backed securities - internal models utilizing asset-backed securities index spreads.
  - Separate account assets - single broker quotes which may be in an illiquid market or otherwise deemed unobservable or net asset value per share of the underlying investments.

**NOTES TO FINANCIAL STATEMENTS**

- Limited partnership interests – determined by using the partnership financial statement reported capital account or an adjusted net asset value.
- Low-income housing tax credits - valued at amortized cost, which approximates fair value.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the level in the fair value hierarchy within which the fair value measurement in its entirety falls has been determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the asset or liability. Changes in the value of separate account assets for realized and unrealized gains (losses) accrue directly to the policyholders and are not included in net income.

The policies and procedures utilized to review, account for and report on the value and level of the Company's securities were determined and implemented by the Finance division. The Investments division is responsible for the processes related to security purchases and sales and provides valuation and leveling input to the Finance division when necessary. Both divisions within the Company have worked in conjunction to establish thorough pricing, review, approval, accounting and reporting policies and procedures around the securities valuation process.

In some instances, securities are priced using external broker quotes. In most cases, when broker quotes are used as pricing inputs, more than one broker quote is obtained. External broker quotes are reviewed internally by comparing the quotes to similar securities in the public market and/or to vendor pricing, if available. Additionally, external broker quotes are compared to market reported trade activity to ascertain whether the price is reasonable, reflective of the current market prices and takes into account the characteristics of the Company's securities.

**B. Fair Value Reporting Under Other Accounting Pronouncements – NONE****C. Aggregate Fair Value for All Financial Instruments**

The following tables summarizes the fair value hierarchy for all financial instruments:

Assets:	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)
Bonds	\$ 17,728,108,493	\$ 16,825,937,576	\$ -	\$ 17,484,437,548	\$ 243,670,945
Mortgage loans	3,175,117,994	3,068,908,584	-	3,175,117,994	-
Real Estate	133,168,400	46,099,167	-	133,168,400	-
Cash equivalents and short-term investments	2,549,841,233	2,549,823,400	284,860,104	2,264,981,129	-
Contract loans	4,159,233,330	4,159,233,330	-	4,159,233,330	-
Other invested assets	291,932,163	260,324,348	-	220,408,933	71,523,230
Securities lending reinvested collateral assets	99,565,481	99,565,481	-	99,565,481	-
Derivative collateral	141,898,704	141,898,704	141,898,704	-	-
Receivable for securities	25,893,680	25,893,680	-	25,893,680	-
Derivatives	22,406,961	3,312,120	-	22,406,961	-
Assets from separate accounts	27,542,927,118	27,539,174,823	15,063,105,868	12,479,821,250	-
Total Assets:	<u>\$ 55,870,093,557</u>	<u>\$ 54,720,171,213</u>	<u>\$ 15,489,864,676</u>	<u>\$ 40,065,034,706</u>	<u>\$ 315,194,175</u>
<b>Liabilities:</b>					
Deposit-type contracts	\$ 302,372,339	\$ 302,372,339	\$ -	\$ 302,372,339	\$ -
Commercial paper	98,690,889	98,690,889	-	98,690,889	-
Payable under securities lending agreements	99,565,481	99,565,481	-	99,565,481	-
Payable for securities	27,460,942	27,460,942	-	27,460,942	-
Derivatives	163,925,928	159,801,886	-	163,925,928	-
Repurchase agreements	2,416,638,364	2,416,638,364	-	2,416,638,364	-
Total Liabilities:	<u>\$ 3,108,653,943</u>	<u>\$ 3,104,529,901</u>	<u>\$ -</u>	<u>\$ 3,108,653,943</u>	<u>\$ -</u>

Type of financial instrument	Fair Value Measurements at Reporting Date December 31, 2013				
	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)
Assets:					
Bonds	\$ 16,698,167,675	\$ 17,310,124,980	\$ -	\$ 17,005,548,750	\$ 304,576,230
Mortgage loans	3,020,584,845	3,091,515,607	-	3,091,515,607	-
Real Estate	46,305,855	133,168,400	-	133,168,400	-
Cash equivalents and short-term investments	172,515,660	172,515,660	167,295,730	5,219,930	-
Contract loans	4,162,345,952	4,162,345,952	-	4,162,345,952	-
Other invested assets	267,891,366	289,769,449	-	208,589,783	81,179,666
Securities lending reinvested collateral assets	14,749,387	14,749,387	-	14,749,387	-
Derivative collateral	143,710,387	143,710,387	143,710,387	-	-
Receivable for securities	8,313,436	8,313,436	-	8,313,436	-
Derivatives	4,550,044	23,476,512	-	23,476,512	-
Assets from separate accounts	26,604,671,477	26,598,329,541	14,585,674,017	12,012,655,524	-
Total Assets:	<u>\$ 51,143,806,084</u>	<u>\$ 51,948,019,311</u>	<u>\$ 14,896,680,134</u>	<u>\$ 36,665,583,281</u>	<u>\$ 385,755,896</u>
<b>Liabilities:</b>					
Deposit-type contracts	\$ 308,955,957	\$ 308,955,957	-	\$ 308,955,957	-
Commercial paper	98,989,641	98,989,641	-	98,989,641	-
Payable under securities lending agreements	14,749,387	14,749,387	-	14,749,387	-
Payable for securities	2,793,567	2,793,567	-	2,793,567	-
Derivatives	167,743,317	163,381,915	-	167,743,317	-
Total Liabilities:	<u>\$ 593,231,869</u>	<u>\$ 588,870,467</u>	<u>\$ -</u>	<u>\$ 593,231,869</u>	<u>\$ -</u>

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**NOTES TO FINANCIAL STATEMENTS**

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**Bonds**

The fair values for bonds are based on quoted market prices from independent pricing services. However, in cases where quoted market prices are not readily available, such as for private bond investments, fair values are estimated. To determine estimated fair value for these instruments, the Company generally utilizes discounted cash flows calculated at current market rates on investments of similar quality and term. Fair value estimates are made at a specific point in time, based on available market information and judgments about financial instruments, including estimates of the timing and amounts of expected future cash flows and the credit standing of the issuer or counterparty.

**Mortgage loans**

Mortgage loan fair value estimates are generally based on discounted cash flows. A discount rate matrix is incorporated whereby the discount rate used in valuing a specific mortgage generally corresponds to that mortgage's remaining term and credit quality. Management believes the discount rate used is comparable to the credit, interest rate, term, servicing costs and risks of loans similar to the portfolio loans that the Company would make today given its internal pricing strategy.

**Real estate**

The estimated fair value for real estate is based on the unadjusted annual appraised value which includes factors such as comparable property sales, property income analysis, and capitalization rates.

**Cash equivalents, short-term investments, collateral and payable under securities lending agreements, receivable and payable for securities and commercial paper**

The amortized cost of cash equivalents, short-term investments, collateral and payable under securities lending agreements, receivable and payable for securities and commercial paper is a reasonable estimate of fair value due to their short-term nature and the high credit quality of the issuers, counterparties and obligor.

**Contract loans**

Contract loans accrue interest at variable rates which approximate current market rates. Additionally, contract loans are fully collateralized by the cash surrender value of the underlying insurance policy. Given the absence of borrower credit risk and the short-term period between interest rate resets, carrying value approximates fair value.

**Other long-term invested assets**

The fair values of other long-term invested assets are based on the specific asset type. Other invested assets that are held as bonds, such as surplus notes, are primarily valued the same as bonds. For low-income housing tax credits amortized cost approximates fair value.

Limited partnership interests represent the Company's minor ownership interests in pooled investment funds. These funds employ varying investment strategies that principally make private equity investments across diverse industries and geographical focuses. The estimated fair value was determined by using the partnership financial statement reported capital account or net asset value adjusted for other financial information or other relevant variables which may impact the exit value of the investments. Distributions by these investments are generated from investment gains, from operating income generated by the underlying investments of the funds and from liquidation of the underlying assets of the funds. It is estimated that the underlying assets of the funds will be liquidated over the next one to ten years.

**Derivative collateral**

The carrying value of the collateral is a reasonable estimate of fair value.

**Derivatives**

The estimated fair values of OTC derivatives, primarily consisting of cross-currency swaps, interest rate swaps and interest rate swaptions, are the estimated amount the Company would receive or pay to terminate the agreements at each period end, taking into consideration current interest rates and other relevant factors.

**Assets from separate accounts**

Assets from separate accounts include investments in mutual funds, bonds and short-term securities. Mutual funds are recorded at net asset value, which approximates fair value, on a daily basis. The bonds and short-term investments are valued in the same manner, and using the same pricing sources and inputs as the bonds and short-term investments of the Company.

**Deposit-type contracts**

Fair values for liabilities under deposit-type insurance contracts are estimated using discounted liability calculations, adjusted to approximate the effect of current market interest rates for the assets supporting the liabilities.

***D. Financial Instruments for which an Estimated Fair Value is Not Practicable - NONE***

**NOTES TO FINANCIAL STATEMENTS****Note 21 - Other Items****G. Retained Assets**

1. The Company does not have retained asset accounts in which checkbooks or drafts are issued to the beneficiary. However, many of the Company's contracts contain a contractual provision which allows the beneficiary to leave the funds on deposit with the Company and receive interest. This option is also used for beneficiaries who have not yet reached the age of majority and for whom no trust or guardianship has been established. These amounts are paid out at age of majority.

The interest rate paid varies by contract. There are a number of guaranteed rates: 3%, 3.5%, 4% or at the Company's declared delayed interest rate, which is determined quarterly. Beneficiaries can choose to have interest credited annually, semi-annually quarterly or monthly.

These funds are held within the Company's general account and reported as a deposit-type liability. There are no fees to the beneficiary and amounts can be withdrawn at any time.

The retained asset account is not the default method for satisfying life insurance claims.

2.

	In Force			
	YTD ended March 31, 2014		Year ended December 31, 2013	
	(a) Number	(b) Balance	(a) Number	(b) Balance
Up to and including 12 Month	34	1,469,042	29	1,594,375
13 to 24 Months	17	825,029	15	643,520
25 to 36 Months	11	409,423	14	540,660
37 to 48 Months	16	784,865	11	582,787
49 to 60 Months	15	1,694,329	17	1,771,525
Over 60 Months	135	11,046,363	136	10,977,641
Total	228	16,229,051	222	16,110,508

3.

	Individual		Group	
	(1) Number	(2) Balance/Amount	(3) Number	(4) Balance/Amount
Retained Asset Accts at Beginning of Year	222	16,110,508	0	0
Retained Asset Accts Issued/Added During Year	11	247,951	0	0
Investment Earning Credited to Retained Asset Accts During Year	N/A	11,805	N/A	0
Fees and Other Charges Assessed to Retained Asset Accts During Year	N/A	0	N/A	0
Retained Asset Accts Transferred to State Unclaimed Property funds During Year	0	0	0	0
Retained Asset Accts Closed/Withdrawn During Year	(5)	(141,213)	0	0
Balance of Retained Asset Accts at End of Year	228	16,229,051	0	0

21(H) – Offsetting and Netting of Assets and Liabilities-NONE

**Note 22 - Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

### **Note 25 - Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2013 were \$210.1 million. Reserves remaining for prior years are now \$173.1 million. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this increase (decrease), the Company experienced \$0 million of unfavorable (favorable) prior year loss development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

### **Note 26 - Intercompany Pooling Arrangements**

No significant change.

### **Note 27 - Structured Settlements**

No significant change.

### **Note 28 - Health Care Receivables**

No significant change.

### **Note 29 - Participating Policies**

No significant change.

### **Note 30 - Premium Deficiency Reserves**

No significant change.

### **Note 31 - Reserves for Life Contracts and Annuity Contracts**

No significant change.

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

No significant change.

### **Note 33 - Premiums and Annuity Considerations Deferred and Uncollected**

No significant change.

### **Note 34 - Separate Accounts**

No significant change.

### **Note 35 - Loss/Claim Adjustment Expenses**

No significant change.

# Great-West Life & Annuity Insurance Company 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? Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 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.  
In the ordinary course of business, entity name changes, acquisitions, dispositions, formations, and percentage of entity ownership changes, routinely occur.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .....12/31/2010.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .....12/31/2010.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .....2/16/2012.....

- 6.4 By what department or departments?  
State of Colorado Department of Insurance

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ X ] No [ ] N/A [ ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ X ] No [ ] N/A [ ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ X ]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Advised Assets Group, LLC	Greenwood Village, CO				SEC
Great-West Capital Management, LLC	Greenwood Village, CO				SEC
GWFS Equities, Inc.	Greenwood Village, CO				SEC
Great-West Funds, Inc.	Baltimore, MD				SEC
Putnam Fiduciary Trust Company	Boston, MA				SEC
Putnam Retail Management Limited Partnership	Boston, MA				SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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



# Great-West Life & Annuity Insurance Company GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES - GENERAL

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
\_\_\_\_\_
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
\_\_\_\_\_

## PART 1 - FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

## PART 1 - INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]
- 11.2 If yes, give full and complete information relating thereto:  
\_\_\_\_\_

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
13. Amount of real estate and mortgages held in short-term investments: \$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....54,701,731	\$ .....53,793,199
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....187,213,405	\$ .....180,739,630
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....0	\$ .....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....241,915,136	\$ .....234,532,829
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]  
If no, attach a description with this statement.  
\_\_\_\_\_

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....99,565,481
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....99,565,481
- 16.3 Total payable for securities lending reported on the liability page: \$.....99,565,481

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

- 17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

**PART 1 - INVESTMENT**

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes  No

18.2 If no, list exceptions:

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**GENERAL INTERROGATORIES (continued)**

**PART 2 - LIFE & HEALTH**

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

		Amount
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$ .....	
1.12 Residential mortgages.....	\$ .....	
1.13 Commercial mortgages.....	\$ .....	3,068,908,584
1.14 Total mortgages in good standing.....	\$ .....	3,068,908,584
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$ .....	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$ .....	
1.32 Residential mortgages.....	\$ .....	
1.33 Commercial mortgages.....	\$ .....	
1.34 Total mortgages with interest overdue more than three months.....	\$ .....	0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$ .....	
1.42 Residential mortgages.....	\$ .....	
1.43 Commercial mortgages.....	\$ .....	
1.44 Total mortgages in process of foreclosure.....	\$ .....	0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ .....	3,068,908,584
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$ .....	
1.62 Residential mortgages.....	\$ .....	
1.63 Commercial mortgages.....	\$ .....	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$ .....	0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....	73.2
2.2 A&H cost containment percent.....	.....	
2.3 A&H expense percent excluding cost containment expenses.....	.....	16.7
3.1 Do you act as a custodian for health savings accounts?.....	Yes [ ] No [X]	
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$ .....	
3.3 Do you act as an administrator for health savings accounts?.....	Yes [ ] No [X]	
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$ .....	

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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**NONE**

# Great-West Life & Annuity Insurance Company 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					
1. Alabama.....	AL	L	4,461,460	17,112,334	143,909		21,717,703	4,161
2. Alaska.....	AK	L	147,839	1,777,665	29,279		1,954,783	64,436
3. Arizona.....	AZ	L	9,683,917	21,098,338	148,922		30,931,177	38,080
4. Arkansas.....	AR	L	2,837,761	1,081,441	95,305		4,014,507	21,507
5. California.....	CA	L	12,463,822	171,679,505	1,121,602		185,264,929	284,968
6. Colorado.....	CO	L	7,873,830	61,632,382	229,084		69,735,296	602,780
7. Connecticut.....	CT	L	1,366,504	18,251,746	238,132		19,856,382	3,126
8. Delaware.....	DE	L	11,426,318	6,623,069	72,243		18,121,630	171
9. District of Columbia.....	DC	L	360,228	8,317,468	29,100		8,706,796	5,537
10. Florida.....	FL	L	16,814,287	57,017,444	645,220		74,476,951	220,312
11. Georgia.....	GA	L	12,487,210	28,395,874	295,400		41,178,484	15,186
12. Hawaii.....	HI	L	382,506	5,100,538	154,713		5,637,757	3,265
13. Idaho.....	ID	L	540,704	4,315,551	42,520		4,898,775	22,212
14. Illinois.....	IL	L	22,936,213	65,174,840	633,984		88,745,037	774,697
15. Indiana.....	IN	L	6,980,160	80,647,664	201,761		87,829,585	454,036
16. Iowa.....	IA	L	2,187,933	8,701,308	121,082		11,010,323	1,795
17. Kansas.....	KS	L	1,591,751	13,866,588	123,585		15,581,924	9,533
18. Kentucky.....	KY	L	8,393,311	8,036,510	116,098		16,545,919	7,075
19. Louisiana.....	LA	L	710,078	52,119,948	133,853		52,963,879	110,284
20. Maine.....	ME	L	266,532	5,795,989	86,859		6,149,380	17,513
21. Maryland.....	MD	L	5,598,918	29,658,187	220,435		35,477,540	41,188
22. Massachusetts.....	MA	L	2,528,333	40,691,393	367,464		43,587,190	20,019
23. Michigan.....	MI	L	8,380,747	23,253,255	389,645		32,023,647	38,117
24. Minnesota.....	MN	L	3,909,461	51,296,759	216,779		55,422,999	39,166
25. Mississippi.....	MS	L	6,874,825	3,610,568	90,580		10,575,973	134
26. Missouri.....	MO	L	3,759,199	47,419,227	178,253		51,356,679	874,937
27. Montana.....	MT	L	303,324	9,924,395	54,039		10,281,758	9,255
28. Nebraska.....	NE	L	1,778,409	6,225,832	74,640		8,078,881	11,130
29. Nevada.....	NV	L	487,878	3,059,296	79,055		3,626,229	5,806
30. New Hampshire.....	NH	L	1,280,686	9,423,305	85,771		10,789,762	-
31. New Jersey.....	NJ	L	7,209,594	38,551,446	449,158		46,210,198	76,633
32. New Mexico.....	NM	L	295,596	1,572,363	109,849		1,977,808	17,906
33. New York.....	NY	Q	4,678,122	666,373	1,064,509		6,409,004	-
34. North Carolina.....	NC	L	2,520,164	20,558,425	374,862		23,453,451	15,610
35. North Dakota.....	ND	L	2,908,544	3,577,121	39,103		6,524,768	123
36. Ohio.....	OH	L	15,661,639	44,046,352	359,070		60,067,061	224,743
37. Oklahoma.....	OK	L	561,301	10,837,775	127,712		11,526,788	42,306
38. Oregon.....	OR	L	1,532,376	14,978,141	126,877		16,637,394	34,194
39. Pennsylvania.....	PA	L	33,952,344	33,438,269	543,328		67,933,941	160,102
40. Rhode Island.....	RI	L	176,647	4,099,947	42,785		4,319,379	19,787
41. South Carolina.....	SC	L	937,555	26,066,828	160,415		27,164,798	302,661
42. South Dakota.....	SD	L	875,415	914,870	39,983		1,830,268	-
43. Tennessee.....	TN	L	15,965,123	18,846,572	217,216		35,028,911	10,653
44. Texas.....	TX	L	9,601,517	53,333,294	736,599		63,671,410	65,882
45. Utah.....	UT	L	4,768,983	4,486,362	87,268		9,342,613	365
46. Vermont.....	VT	L	278,335	2,507,311	61,075		2,846,721	8,010
47. Virginia.....	VA	L	4,564,114	23,817,326	384,612		28,766,052	58,256
48. Washington.....	WA	L	21,890,686	16,552,501	258,959		38,702,146	73,785
49. West Virginia.....	WV	L	1,475,318	2,228,871	63,548		3,767,737	34,688
50. Wisconsin.....	WI	L	1,972,850	24,575,017	230,325		26,778,192	29,217
51. Wyoming.....	WY	L	89,843	1,673,422	27,917		1,791,182	32,163
52. American Samoa.....	AS	N	-	-	-		0	-
53. Guam.....	GU	L	12,835	-	714		13,549	-
54. Puerto Rico.....	PR	L	105,270	6,048,178	19,814		6,173,262	-
55. US Virgin Islands.....	VI	L	35,964	-	1,407		37,371	-
56. Northern Mariana Islands.....	MP	N	-	-	-		0	-
57. Canada.....	CAN	N	23,949	1,030,546	2,895		1,057,390	-
58. Aggregate Other Alien.....	OT	XXX	(6,252)	(1,527,040)	0		(1,533,292)	0
59. Subtotal.....	(a)	53	290,901,976	1,214,188,689	11,949,312	0	1,517,039,977	4,907,510
90. Reporting entity contributions for employee benefit plans.....	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		15,104,351				15,104,351	
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		988,517		57,080		1,045,597	
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95. Totals (Direct Business).....	XXX		306,994,844	1,214,188,689	12,006,392	0	1,533,189,925	4,907,510
96. Plus Reinsurance Assumed.....	XXX		10,530,623	784,708	7,796		11,323,127	
97. Totals (All Business).....	XXX		317,525,467	1,214,973,397	12,014,188	0	1,544,513,052	4,907,510
98. Less Reinsurance Ceded.....	XXX		10,892,250	23,668	94,122		11,010,040	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		306,633,217	1,214,949,729	11,920,066	0	1,533,503,012	4,907,510

**DETAILS OF WRITE-INS**

58001. Other foreign premiums not included above.....	XXX		(6,252)				(6,252)	
58002. U.S. premiums of Canadian affiliate included above.....	XXX			(1,527,040)			(1,527,040)	
58003.....	XXX						0	
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		(6,252)	(1,527,040)	0	0	(1,533,292)	0
9401.....	XXX						0	
9402.....	XXX						0	
9403.....	XXX						0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

## Organizational Chart – March 31, 2014

### I. OWNERSHIP OF POWER CORPORATION OF CANADA

*The following sets out the ownership, based on votes attached to the outstanding voting shares, of Power Corporation of Canada:*

The Desmarais Family Residuary Trust

99.999% - Pansolo Holding Inc.

100% - 3876357 Canada Inc.

32% - Nordex Inc. (68% also owned directly by the Desmarais Family Residuary Trust)

94.9% - Gelco Enterprises Ltd. (5.1% also owned directly by the Desmarais Family Residuary Trust)

53.58% - **Power Corporation of Canada**

The total voting rights of Power Corporation of Canada (PCC) controlled directly and indirectly by the Desmarais Family Residuary Trust are as follows. There are issued and outstanding as of March 31, 2014 411,733,721 Subordinate Voting Shares (SVS) of PCC carrying one vote per share and 48,854,772 Participating Preferred Shares (PPS) carrying 10 votes per share; hence the total voting rights are 900,281,441.

Pansolo Holding Inc. owns directly 7,677,312 SVS and 367,692 PPS, entitling Pansolo Holding Inc. directly to an aggregate percentage of voting rights of 11,354,232 or 1.26% of the total voting rights attached to the shares of PCC. Pansolo Holding Inc. wholly owns 3876357 Canada Inc., which owns 40,686,080 SVS representing 4.52% of the aggregate voting rights of PCC.

Gelco Enterprises Ltd owns directly 48,235,700 PPS, representing 53.58% of the aggregate voting rights of PCC (PPS (10 votes) and SVS (1 vote)). Hence, the total voting rights of PCC under the direct and indirect control of the Desmarais Family Residuary Trust is approximately 59.36%; note that this is not the equity percentage.

### II. OWNERSHIP BY POWER CORPORATION OF CANADA

*Power Corporation of Canada has a 10% or greater voting interest in the following entities:*

#### A. Great-West Life & Annuity Insurance Company Group of Companies (U.S. insurance)

Power Corporation of Canada

100.0% - 171263 Canada Inc.

65.78% - Power Financial Corporation

67.0% - Great-West Lifeco Inc.

100.0% - Great-West Financial (Canada) Inc.

100.0% - Great-West Financial (Nova Scotia) Co.

100.0% - Great-West Lifeco U.S. Inc.

100.0% - GWL&A Financial Inc.

60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.

60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II

60.0% - Great-West Life & Annuity Insurance Capital, LLC

- 60.0% - Great-West Life & Annuity Insurance Capital, LLC II
- 100.0% - **Great-West Life & Annuity Insurance Company** (Fed ID # 84-0467907 - NAIC # 68322, CO)
  - 100.0% - Great-West Life & Annuity Insurance Company of New York (Fed ID # 13-2690792 - NAIC # 79359, NY)
  - 100.0% - Advised Assets Group, LLC
  - 100.0% - GWFS Equities, Inc.
  - 100.0% - Great-West Life & Annuity Insurance Company of South Carolina
  - 100.0% - Emjay Corporation
  - 100.0% - FASCore, LLC
    - 50.0% - Westkin Properties Ltd.
    - 65.34% - Great-West Funds, Inc.
  - 100.0% - Great-West Capital Management, LLC
  - 100.0% - Great-West Trust Company, LLC
  - 100.0% - Lottery Receivables Company One LLC
  - 100.0% - LR Company II, L.L.C.
  - 100.0% - Singer Collateral Trust IV
  - 100.0% - Singer Collateral Trust V

**B. Putnam Investments Group of Companies (Mutual Funds)**

- Power Corporation of Canada
  - 100.0% - 171263 Canada Inc.
  - 65.78% - Power Financial Corporation
  - 67.0% - Great-West Lifeco Inc.
    - 100.0% - Great-West Financial (Canada) Inc.
    - 100.0% - Great-West Financial (Nova Scotia) Co.
    - 100% - Great-West Lifeco U.S. Inc.
    - 100% - Putnam Investments, LLC
      - 100.0% - Putnam Acquisition Financing Inc.
      - 100.0% - Putnam Acquisition Financing LLC
      - 100.0% - Putnam U.S. Holdings I, LLC
        - 100.0% - Putnam Investment Management, LLC
        - 100.0% - Putnam Fiduciary Trust Company (NH)
        - 100.0% - Putnam Investor Services, Inc.
        - 100.0% - Putnam Retail Management GP, Inc.
          - 99.0% - Putnam Retail Management Limited Partnership (1% owned by Putnam Retail Management GP, Inc.)
        - 100.0% - PanAgora Holdings Inc.
          - 80.0% - PanAgora Asset Management, Inc.
        - 100.0% - Putnam GP Inc.
          - 99.0% - TH Lee Putnam Equity Managers LP (1% owned by Putnam GP Inc.)
      - 100.0% - Putnam Investment Holdings, LLC
        - 100.0% - Savings Investments, LLC
        - 100.0% - Putnam Aviation Holdings, LLC

- 100.0% - Putnam Capital, LLC
- 100.0% - The Putnam Advisory Company, LLC
- 100.0% - Putnam Investments Inc.
- 100.0% - Putnam Investments (Ireland) Limited
- 100.0% - Putnam Investments Australia Pty Limited
- 100.0% - Putnam Investments Securities Co., Ltd.
- 100.0% - Putnam International Distributors, Ltd.
- 100.0% - Putnam Investments Argentina S.A.
- 100.0% - Putnam Investments Limited

**C. The Great-West Life Assurance Company Group of Companies** *(Canadian insurance)*

Power Corporation of Canada

- 100.0% - 171263 Canada Inc.
- 65.78% - Power Financial Corporation
- 67.0% - Great-West Lifeco Inc.
  - 100.0% - 2142540 Ontario Inc.
    - 100.0% - Great-West Lifeco Finance (Delaware) LP
    - 100.0% - Great-West Lifeco Finance (Delaware) LLC
  - 100.0% - 2023308 Ontario Inc.
    - 100.0% - Great-West Life & Annuity Insurance Capital, LP
      - 40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.
      - 40.0% - Great-West Life & Annuity Insurance Capital, LLC
    - 100.0% - Great-West Life & Annuity Insurance Capital, LP II
      - 40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II
      - 40.0% - Great-West Life & Annuity Insurance Capital, LLC II
  - 100.0% - 2171866 Ontario Inc.
    - 100.0% - Great-West Lifeco Finance (Delaware) LP II
    - 100.0% - Great-West Lifeco Finance (Delaware) LLC II
  - 100.0% - 2023310 Ontario Inc.
  - 100.0% - 2023311 Ontario Inc.
  - 100.0% - 6109756 Canada Inc.
  - 100.0% - 6922023 Canada Inc.
  - 100.0% - 8563993 Canada Inc.
  - 100.0% - **The Great-West Life Assurance Company** *(NAIC #80705, MI)*
    - 71.4% - GWL THL Private Equity I Inc. (28.6% owned by The Canada Life Assurance Company)
      - 100.0% - GWL THL Private Equity II Inc.
      - 100.0% - Great-West Investors Holdco Inc.
      - 100.0% - Great-West Investors LLC
        - 100.0% - Great-West Investors LP Inc.
          - 100.0% - Great-West Investors GP Inc.
          - 100.0% - Great-West Investors LP



- 100.0% - T.H. Lee Interests
- 100.0% - GWL Realty Advisors Inc.
  - 100.0% - GWL Realty Advisors U.S., Inc.
  - 100.0% - RA Real Estate Inc.
    - 0.1% RMA Real Estate LP
  - 100.0% - Vertica Resident Services Inc.
  - 100.0% - 2278372 Ontario Inc. (0.0001% interest in NF Real Estate Limited Partnership)
- 100.0% - GLC Asset Management Group Ltd.
- 100.0% - 801611 Ontario Limited
- 100.0% - 118050 Canada Inc.
- 100.0% - 1213763 Ontario Inc.
  - 99.9% - Riverside II Limited Partnership
- 70.0% - Kings Cross Shopping Centre Ltd.
- 100.0% - 681348 Alberta Ltd.
  - 100.0% - The Owner: Condominium Plan No 8510578
- 50.0% - 3352200 Canada Inc.
- 100.0% - 1420731 Ontario Limited
- 100.0% - 1455250 Ontario Limited
- 100.0% - CGWLL Inc.
- 65.0% - The Walmer Road Limited Partnership
- 50.0% - Laurier House Apartments Limited
- 100.0% - 2024071 Ontario Limited
  - 100.0% - 431687 Ontario Limited
  - 0.1% - Riverside II Limited Partnership
- 100.0% - High Park Bayview Inc.
- 75.0% - High Park Bayview Limited Partnership
  - 5.6% - MAM Holdings Inc. (94.4% owned by The Canada Life Insurance Company of Canada)
- 100.0% - 647679 B.C. Ltd.
- 70.0% - TGS North American Real Estate Investment Trust
  - 100.0% - TGS Trust
- 70.0% - RMA Investment Company (Formerly TGS Investment Company)
  - 100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
  - 100.0% - RMA Property Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)
  - 100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
    - 100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. (50%)]
    - 100.0% - RMA American Realty Corp.
      - 1% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware))]
      - 99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
- 100.0% - 1218023 Alberta Ltd.
  - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)
- 100.0% - 1214931 Alberta Ltd.
  - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)

- 70.0% - RMA Real Estate LP
    - 100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
    - 100.0% - S-8025 Holdings Ltd.
    - 100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.)
  - 70.0% - KS Village (Millstream) Inc.
  - 70.0% - 0726861 B.C. Ltd.
  - 70.0% - Trop Beau Developments Limited
  - 70.0% - Kelowna Central Park Properties Ltd.
  - 70.0% - Kelowna Central Park Phase II Properties Ltd.
  - 40.0% - PVS Preferred Vision Services
  - 12.5% - Vaudreuil Shopping Centres Limited
  - 70.0% - Saskatoon West Shopping Centres Limited
  - 12.5% - 2331777 Ontario Ltd.
  - 12.5% - 2344701 Ontario Ltd.
  - 12.5% - 2356720 Ontario Ltd.
  - 12.5% - 0977221 B.C. Ltd.
  - 100.0% - London Insurance Group Inc.
    - 100.0% - Trivest Insurance Network Limited
    - 100.0% - London Life Insurance Company (*Fed ID # 52-1548741 – NAIC # 83550, MI*)
      - 100.0% - 1542775 Alberta Ltd.
      - 100.0% - 0813212 B.C. Ltd.
      - 30.0% - Kings Cross Shopping Centre Ltd.
      - 30.0% - 0726861 B.C. Ltd.
      - 30.0% - TGS North American Real Estate Investment Trust
        - 100.0% - TGS Trust
      - 30.0% - RMA Investment Company (Formerly TGS Investment Company)
        - 100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
        - 100.0% - RMAProperty Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)
        - 100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
          - 100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. 50%)]
            - 100.0% - RMA American Realty Corp.
              - 1% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware))]
              - 99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
      - 100.0% - 1218023 Alberta Ltd.
        - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)
      - 100.0% - 1214931 Alberta Ltd.
        - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)
  - 30.0% - RMA Real Estate LP
    - 100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
    - 100.0% - S-8025 Holdings Ltd.
    - 100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.)
- 100.0% - 1319399 Ontario Inc.

- 100.0% - 3853071 Canada Limited
- 50.0% - Laurier House Apartments Limited
- 30.0% - Kelowna Central Park Properties Ltd.
- 30.0% - Kelowna Central Park Phase II Properties Ltd.
- 30.0% - Trop Beau Developments Limited
- 100.0% - 4298098 Canada Inc.
- 100.0% - GWLC Holdings Inc.
  - 100% - GLC Reinsurance Corporation
- 100.0% - 389288 B.C. Ltd.
- 100.0% - Quadrus Investment Services Ltd.
- 35.0% - The Walmer Road Limited Partnership
- 100.0% - 177545 Canada Limited
- 100.0% - Lonlife Financial Services Limited
- 88.0% - Neighborhood Dental Services Ltd.
- 100.0% - Quadrus Distribution Services Ltd.
- 100.0% - Toronto College Park Ltd.
- 25.0% - High Park Bayview Limited Partnership
- 30.0% - KS Village (Millstream) Inc.
- 100.0% - London Life Financial Corporation
  - 89.4% - London Reinsurance Group, Inc. (10.6% owned by London Life Insurance Company)
    - 100.0% - London Life & General Reinsurance Co. Ltd. (1 share held by London Life & Casualty Reinsurance Corporation and 20,099,999 shares held by London Reinsurance Group Inc.)
    - 100.0% - London Life & Casualty Reinsurance Corporation
      - 100.0% - Trabaja Reinsurance Company Ltd.
      - 100.0% - London Life and Casualty (Barbados) Corporation
    - 100.0% - LRG (US), Inc.
      - 100.0% - London Life International Reinsurance Corporation
      - 100.0% - London Life Reinsurance Company (*Fed ID # 23-2044256 – NAIC # 76694, PA*)
  - 75.0% - Vaudreuil Shopping Centres Limited
  - 30.0% - Saskatoon West Shopping Centres Limited
  - 75.0% - 2331777 Ontario Ltd.
  - 75.0% - 2344701 Ontario Ltd.
  - 75.0% - 2356720 Ontario Ltd.
  - 75.0% - 0977221 B.C. Ltd.
- 100.0% - Canada Life Financial Corporation
  - 100.0% - **The Canada Life Assurance Company** (*Fed ID # 38-0397420, NAIC # 80659, MI*)
    - 100.0% - Canada Life Brasil LTDA
    - 100.0% - Canada Life Capital Corporation, Inc.
      - 100.0% - Canada Life International Holdings, Limited
        - 100.0% - Canada Life International Services Limited
        - 100.0% - Canada Life International, Limited

100.0% - CLI Institutional Limited  
 100.0% - Canada Life Irish Holding Company, Limited  
 100.0% - Canada Life Group Services Limited  
 100.0% - Canada Life Europe Investment Limited  
 78.67% - Canada Life Assurance Europe Limited  
 100.0% - Canada Life Europe Management Services, Limited  
 21.33% - Canada Life Assurance Europe Limited  
 100.0% - Canada Life International Re, Limited  
 100.0% - Canada Life Reinsurance International, Ltd.  
 100.0% - Canada Life Reinsurance, Ltd.  
 100.0% - The Canada Life Group (U.K.), Limited  
 100.0% - Irish Life Investment Managers Limited  
 100.0% - Summit Asset Managers Ltd.  
 7.0% - Irish Association of Investment Managers  
 100.0% - Setanta Asset Management Limited  
 50.0% - Setanta Asset Management Funds Public Limited Company  
 100.0% - Canada Life Pension Managers & Trustees, Limited  
 100.0% - Canada Life Asset Management Limited  
 100.0% - Canada Life European Real Estate Limited  
 100.0% - Hotel Operations (Walsall) Limited  
 100.0% - Hotel Operations (Cardiff) Limited  
 100.0% - Canada Life Trustee Services (U.K.), Limited  
 100.0% - CLFIS (U.K.), Limited  
 100.0% - Canada Life, Limited  
 100.0% - Canada Life (Ireland), Limited  
 50.0% - Setanta Asset Management Funds Public Limited Company  
 100.0% - Canada Life (U.K.), Limited  
 100.0% - Albany Life Assurance Company, Limited  
 100.0% - Canada Life Management (U.K.), Limited  
 100.0% - Canada Life Services (U.K.), Limited  
 100.0% - Canada Life Fund Managers (U.K.), Limited  
 100.0% - Canada Life Group Services (U.K.), Limited  
 100.0% - Canada Life Holdings (U.K.), Limited  
 100.0% - Canada Life Irish Operations, Limited  
 100.0% - Canada Life Ireland Holdings, Limited.  
 100.0% - Irish Life Group Limited  
 100.0% - Irish Progressive Services International Ltd  
 100.0% - Irish Life Group Services Limited  
 100.0% - Irish Life Financial Services Limited  
 49.0% - Glohealth Financial Services Limited  
 100.0% - Vestone Ltd.  
 100.0% - Commarket Group Financial Services Ltd.

- 100.0% - Commarket Insurance Brokers Ltd.
- 100.0% - Adelaide Insurance Services Ltd.
- 100.0% - Savings & Investments Ltd.
- 100.0% - Gregan McGuinness (Life & Pensions) Ltd.
- 100.0% - Irish Life Associate Holdings
  - 100.0% - Irish Life Irish Holdings
  - 30.0% - Allianz-Irish Life Holdings plc.
- 100.0% - Irish Life Assurance plc.
  - 100.0% - Ballsbridge Property Investments Ltd.
  - 100.0% - Cathair Ce Ltd.
  - 100.0% - Ilona Financial Group, Inc.
  - 100.0% - Irish Life Unit Fund Managers Ltd.
  - 100.0% - Keko Park Ltd.
  - 100.0% - Stephen Court Ltd.
  - 100.0% - Tredwell Associates Ltd.
  - 100.0% - Irish Life Trustee Services Limited
  - 100.0% - Kohlenberg & Ruppert Premium Properties S.A.
  - 100.0% - Office Park De Mont-St-Guibert A S.A.
  - 100.0% - Office Park De Mont-St-Guibert B S.A.
  - 100.0% - Office Park De Mont-St-Guibert C S.A.
  - 100.0% - Ilot St Michel Lux S.A.R.L.
  - 100.0% - Ilot St Michel FH S.P.R.L.
  - 100.0% - Ilot St Michel LLH S.P.R.L.
  - 100.0% - Etak SAS
  - 100.0% - Mili SAS
  - 100.0% - Sarip SCI
  - 66.66% - City Park (Hove) Management Company Ltd.
  - 66.66% - City Gate Park Administration Limited
  - 98.0% - Westlink Industrial Estate Management Company Ltd.
  - 51.0% - Sjrq Riverside IV Management Limited
  - 50.0% - Hollins Clough Management Company Ltd.
  - 50.0% - Dakline Company Ltd.
  - 50.0% - Ashtown Management Company Ltd.
  - 25.0% - Fulwood Park Management Company (No. 2) Ltd.
  - 20.0% - Choralli Limited
  - 14.0% - Houghton Hall Management Limited
  - 14.0% - Baggot Court Management Limited
  - 14.0% - Richview Office Park Management Company Limited
  - 5.5% - Padamul Ltd.
- 100.0% - Canada Life Group Holdings Limited
- 100.0% - 4073649 Canada, Inc. (1 common share owned by 587443 Ontario, Inc.)
- 100.0% - Canada Life Finance (U.K.), Limited

100.0% - CL Luxembourg Capital Management S.á.r.l.  
 100.0% - 8478163 Canada Limited  
 100.0% - Canada Life Bermuda Limited  
 100.0% - The Canada Life Insurance Company of Canada  
 100.0% - 6855572 Manitoba Ltd.  
 94.4% - MAM Holdings Inc. (5.6% owned by GWL)  
 100.0% - Mountain Asset Management LLC  
 12.5% - 2331777 Ontario Ltd.  
 12.5% - 2344701 Ontario Ltd.  
 12.5% - Vaudreuil Shopping Centres Limited  
 12.5% - 2356720 Ontario Ltd.  
 12.5% - 0977221 B.C. Ltd.  
 100.0% - CL Capital Management (Canada), Inc.  
 100.0% - GRS Securities, Inc.  
 100.0% - 587443 Ontario, Inc.  
 100.0% - Canada Life Mortgage Services, Ltd.  
 100.0% - Adason Properties, Limited  
 100.0% - Adason Realty, Ltd.

**D. IGM Financial Inc. Group of Companies** (*Canadian mutual funds*)

Power Corporation of Canada

100.0% - 171263 Canada Inc.  
 65.78% - Power Financial Corporation  
 58.62% - **IGM Financial Inc.**

100.0% - Investors Group Inc.  
 100.0% - Investors Group Financial Services Inc.  
 100.0% - I.G. International Management Limited  
 100.0% - I.G. Investment Management (Hong Kong) Limited  
 100.0% - Investors Group Trust Co. Ltd.  
 100.0% - 391102 B.C. Ltd.  
 100.0% - I.G. Insurance Services Inc.  
 100.0% - Investors Syndicate Limited  
 100.0% - Investors Group Securities Inc.  
 100.0% - 6460675 Manitoba Ltd.  
 100.0% - I.G. Investment Management, Ltd.  
 100.0% - Investors Group Corporate Class Inc.  
 100.0% - Investors Syndicate Property Corp.  
 100.0% - 0965311 B.C. Ltd.  
 100.0% - 0992480 B.C. Ltd.  
 19.63% - I.G. (Rockies) Corp.  
 100.0% - I.G. Investment Corp.

- 80.37% - I.G. (Rockies) Corp. (19.63% owned by I.G. Investment Management, Ltd.)
- 100.0% - Mackenzie Inc.
  - 100.0% - Mackenzie Financial Corporation
    - 100.0% - Mackenzie Investments Charitable Foundation
    - 14.28% - Strategic Charitable Giving Foundation
    - 100.0% - Mackenzie Cundill Investment Management (Bermuda) Ltd.
    - 100.0% - Mackenzie Financial Capital Corporation
    - 100.0% - Multi-Class Investment Corp.
    - 100.0% - MMLP GP Inc.
    - 100.0% - Mackenzie Investments Corporation
    - 100.0% - Mackenzie Investments PTE. Ltd.
    - 100.0% - Mackenzie Global Macro Asian Credit Fund Ltd.
      - 100% - Mackenzie Global Macro Asian Credit Master Fund, Ltd.
- 97.50% - Investment Planning Counsel Inc. (and 2.50% owned by Management of IPC)
  - 100.0% - IPC Investment Corporation
  - 100.0% - 9132-2115 Quebec Inc.
  - 100.0% - IPC Estate Services Inc.
  - 100.0% - IPC Securities Corporation
    - 88.95% - IPC Portfolio Services Inc. (and 11.05% owned by advisors of IPC Investment Corporation and IPC Securities Corporation)
      - 100.0% - Counsel Portfolio Services Inc.
        - 100.0% - Counsel Portfolio Corporation
  - 100% - Independent Planning Group Inc.
    - 100.0% - VirtucoTechnologies Inc. (in process of being dissolved)
    - 100.0% - IPG Insurance Inc.

**E. Pargesa Holding SA Group of Companies** (*European investments*)

Power Corporation of Canada

- 100.0% - 171263 Canada Inc.
- 65.78% - Power Financial Corporation
  - 100.0% - Power Financial Europe B.V.
  - 50.0% - Parjointco N.V.
    - 75.4% - **Pargesa Holding SA** (55.5% capital)
      - 100.0% - Pargesa Netherlands B.V.
        - 52.0% - Groupe Bruxelles Lambert (50.0% in capital)
          - Capital
            - 7.2% - Suez Environment Company (of which 0.3% in trading)
            - 29.2% - Lafarge SA (21.0% in capital)
            - 6.9% - Pernod Ricard (7.5% in capital)
            - 5.9% - Umicore (INFORMATION NOT PUBLIC)
            - 0.4% - LTI One
- 100.0% - Belgian Securities B.V.

Capital

71.5% - Imerys (56.0% in capital)  
 100.0% - Brussels Securities B.V.

Capital

99.6% - LTI One  
     0.1% - Groupe Bruxelles Lambert  
 100.0% - Sagerpar  
     3.8% - Groupe Bruxelles Lambert  
 100.0% - GBL Overseas Finance N.V.  
 100.0% - GBL Treasury Center

Capital

100.0% - GBL Energy S.á.r.l.

Capital

3.1% - Total SA (3.4% in capital)  
 100.0% - GBL Verwaltung GmbH  
 100.0% - Immobilière Rue de Namur S.á.r.l.  
 100.0% - GBL Verwaltung SA

Capital

100.0% - GBL Investments Limited  
 100.0% - GBL R  
 100.0% - Sienna Capital S.á.r.l.

Capital

60.1% - Kartesia Credit Opportunities I SCA, SICAV-SIF  
 40.0% - Kartesia GP SA  
 43.0% - ECP1  
 100.0% - ECP3  
 100.0% - Serena S.á.r.l.

Capital

15.0% - SGS  
 2.4% - GDF SUEZ (of which 0.1% in trading)

42.4% - ECP 2

100.0% - Pargesa Netherlands B.V.  
 100.0% - SFPG

**F. Square Victoria Communications Group Inc. Group of Companies** *(Canadian communications)*

Power Corporation of Canada

100.0% - Square Victoria Communications Group Inc.

100.0% - Gesca Ltée

100.0% - La Presse, ltée

100.0% - 7991347 Canada Inc.

100.0% - Gesca Numérique Ltée



100.0% - Cyberpresse Inc.  
 100.0% - 3834310 Canada Inc.  
 100.0% - Square Victoria Digital Properties inc.  
 100.0% - 4400046 Canada Inc.  
 81.73% - 9059-2114 Québec Inc.  
 99.27% - DuProprio Inc.  
 100.0% - VR Estates Inc.  
 100.0% - 0757075 B.C. Ltd.  
 0.1% - Lower Mainland Comfree LP  
 99.9% - Lower Mainland Comfree LP  
 100.0% - Comfree Commission Free Realty Inc.  
 100.0% - CF Real Estate First Inc.  
 100.0% - CF Real Estate Max Inc.  
 100.0% - CF Real Estate Ontario Inc.  
 100.0% - CF Real Estate Maritimes Inc.  
 100.0% - DP Immobilier Québec Inc.  
 100.0% - 8495122 Canada Inc.  
 100.0% - Les Éditions Gesca Ltée  
 100.0% - 9289-9822 Québec inc. (anciennement Groupe Espaces Inc.)  
 100.0% - Les Éditions La Presse Ltée  
 100.0% - (W.illi.am) 6657443 Canada Inc.  
 2.72% - Acquisio Inc.  
 50.0% - Workopolis Canada  
 23.61% - Tuango Inc.  
 25.0% - Olive Média  
 100.0% - Attitude Digitale Inc.  
 26.32% - Checkout 51 Inc.  
 100.0% - Square Victoria C.P. Holding Inc.  
 33.3% - Canadian Press Enterprises Inc.  
 100.0% - Broadcast News Limited  
 100.0% - Press News Limited  
 100.0% - Pagemasters North America Inc.

**G. Power Corporation (International) Limited Group of Companies** (*Asian investments*)

Power Corporation of Canada

100.0% - **Power Corporation (International) Limited**

99.9% - Power Pacific Corporation Limited

25.0% - Barrick Power Gold Corporation of China Limited

100.0% - Power Pacific Mauritius Limited

9.78% - Vimicro International Corporation

0.1% - Power Pacific Equities Limited

99.9% - Power Pacific Equities Limited  
4.31% - CITIC Pacific Limited  
100.0% - **Power Communications Inc.**  
0.1% - Power Pacific Corporation Limited  
10.0% - China Asset Management Limited

**H. Other PCC Companies**

Power Corporation of Canada

100.0% - 152245 Canada Inc.  
100.0% - Power Tek, LLC  
100.0% - 3540529 Canada Inc.  
18.75% - Société Immobilière HMM  
100.0% - Square Victoria Real Estate Inc./ Spuare Victoria Immobilier Inc.  
100.0% - 3121011 Canada Inc.  
100.0% - 171263 Canada Inc.  
100.0% - Victoria Square Ventures Inc.  
22.12% - Bellus Health Inc.  
25.0% - Club de Hockey Les Remparts de Québec Inc.  
100.0% - Power Energy Corporation  
62.83% - Potentia Solar Inc.  
100.0% - Power Energy Eagle Creek Inc.  
60.0% - Power Energy Eagle Creek LLP  
23.25% - Eagle Creek Renewable Energy, LLC  
100.0% - Power Communications Inc.  
100.0% - Brazeau River Resources Investments Inc.  
100.0% - PCC Industrial (1993) Corporation  
100.0% - Power Corporation International  
100.0% - 3249531 Canada Inc.  
100.0% - Sagard Capital Partners GP, Inc.  
99.4% - Sagard Capital Partners, L.P.  
100.0% - Power Corporation of Canada Inc.  
100.0% - PL S.A.  
100.0% - 4190297 Canada Inc.  
100% - Sagard Capital Partners Management Corp.  
100.0% - Sagard S.A.S.  
100.0% - Marquette Communications (1997) Corporation  
100.0% - 4507037 Canada Inc.  
100.0% - 4524781 Canada Inc.  
100.0% - 4524799 Canada Inc.  
100.0% - 4524802 Canada Inc.

**I. Other PFC Companies**

Power Financial Corporation

100.0% - 4400003 Canada Inc.

100.0% - 3411893 Canada Inc.

100.0% - 3439453 Canada Inc.

100.0% - Power Financial Capital Corporation

100.0% - 7973594 Canada Inc.

100.0% - 7973683 Canada Inc.

100.0% - 7974019 Canada Inc.

100.0% - 8677964 Canada Inc.

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
		00000					Pansolo Holding Inc.....	CAN.....	UIP.....	The Desmarais Family Residual Trust.....	Ownership.....	...99.999	The Desmarais Family Residual Trust.....	
		00000					3876357 Canada Inc.....	CAN.....	UIP.....	Pansolo Holding Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Nordex Inc. ....	CAN.....	UIP.....	Pansolo Holding Inc.....	Ownership.....	...32.000	The Desmarais Family Residual Trust.....	
									UIP.....	The Desmarais Family Residual Trust.....	Ownership.....	...68.000	The Desmarais Family Residual Trust.....	
		00000					Gelco Enterprises Ltd. ....	CAN.....	UIP.....	Nordex Inc. ....	Ownership.....	...94.900	The Desmarais Family Residual Trust.....	
									UIP.....	The Desmarais Family Residual Trust.....	Ownership.....	...5.100	The Desmarais Family Residual Trust.....	
		00000			0000801166	Toronto Stock Exchange (TSX)	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd. ....	Ownership.....	...53.580	The Desmarais Family Residual Trust.....	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd. ....	Ownership.....	...53.600	The Desmarais Family Residual Trust.....	
		00000					171263 Canada Inc. ....	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation .....	CAN.....	UIP.....	171263 Canada Inc. ....	Ownership.....	...65.780	The Desmarais Family Residual Trust.....	
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.....	CAN.....	UIP.....	Power Financial Corporation .....	Ownership.....	...67.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Financial (Canada) Inc.....	CAN.....	UIP.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Financial (Nova Scotia) Co.....	CAN.....	UIP.....	Great-West Financial (Canada) Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000		4349800			Great-West Lifeco U.S. Inc.....	DE.....	UIP.....	Great-West Financial (Nova Scotia) Co.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					GWL&A Financial Inc.....	DE.....	UDP.....	Great-West Lifeco U.S. Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. ....	CAN.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	...60.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	...60.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital, LLC.	DE.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	...60.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital, LLC II	DE.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	...60.000	The Desmarais Family Residual Trust.....	
0769	Great-West Life.....	68322	84-0467907		0000744455		Great-West Life & Annuity Insurance Company .....	CO.....	RE.....	GWL&A Financial Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
0769	Great-West Life.....	79359	13-2690792		0001036213		Great-West Life & Annuity Insurance Company of New York	NY.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000	84-1532243				Advised Assets Group, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000	84-0965407				GWFS Equities, Inc.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
0769	Great-West Life.....	12510	20-3387742				Great-West Life & Annuity Insurance Company of South Carolina	SC.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000	39-6079818	2694458			Emjay Corporation.....	WI.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000	84-1233483				FASCore, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000	95-3621044				Westkin Properties Ltd.....	CA.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...50.000	The Desmarais Family Residual Trust.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000.....	84-1429507		0000356476		Great-West Funds, Inc.....	MD.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...65.340	The Desmarais Family Residual Trust.....	
		00000.....	84-1444062				Great-West Capital Management, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	84-1455663	2682718....			Great-West Trust Company, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	52-2277093				Lottery Receivables Company One LLC.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	52-2080297				LR Company II, L.L.C.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	52-2184985				Singer Collateral Trust IV.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	51-6515315				Singer Collateral Trust V.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd. ....	Ownership.....	...53.600	The Desmarais Family Residual Trust.....	
		00000.....					171263 Canada Inc. ....	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....			0000817411	Toronto Stock Exchange	Power Financial Corporation .....	CAN.....	UIP.....	171263 Canada Inc. ....	Ownership.....	...65.780	The Desmarais Family Residual Trust.....	
		00000.....			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.....	CAN.....	UIP.....	Power Financial Corporation .....	Ownership.....	...67.000	The Desmarais Family Residual Trust.....	
		00000.....					Great-West Financial (Canada) Inc.....	CAN.....	UIP.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....					Great-West Financial (Nova Scotia) Co.....	CAN.....	UIP.....	Great-West Financial (Canada) Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....					Great-West Lifeco U.S. Inc.....	DE.....	UIP.....	Great-West Financial (Nova Scotia) Co.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	26-1080669				Putnam Investments, LLC.....	DE.....	NIA.....	Great-West Lifeco U.S. Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	98-0539229				Putnam Acquisition Financing Inc.....	CO.....	NIA.....	Putnam Investments, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	87-0803672				Putnam Acquisition Financing LLC.....	DE.....	NIA.....	Putnam Acquisition Financing Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	26-0334814				Putnam U.S. Holdings I, LLC.....	DE.....	NIA.....	Putnam Acquisition Financing LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-3542621				Putnam Investment Management, LLC .....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-2777224	913203....			Putnam Fiduciary Trust Company (NH).....	NH.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-2539562				Putnam Investor Services, Inc.....	MA.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-3554902				Putnam Retail Management GP, Inc.....	MA.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-1223767				Putnam Retail Management Limited Partnership .....	MA.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...99.000	The Desmarais Family Residual Trust.....	
									NIA.....	Putnam Retail Management GP, Inc.....	Ownership.....	...1.000	The Desmarais Family Residual Trust.....	
		00000.....					PanAgora Holdings Inc.....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-3063840				PanAgora Asset Management, Inc. ....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...80.000	The Desmarais Family Residual Trust.....	
		00000.....	26-0648680				Putnam GP Inc.....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-3542286				TH Lee Putnam Equity Managers LP .....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...99.000	The Desmarais Family Residual Trust.....	
									NIA.....	Putnam GP Inc.....	Ownership.....	...1.000	The Desmarais Family Residual Trust.....	
		00000.....	04-3534983				Putnam Investment Holdings, LLC.....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	27-3560340				Savings Investments, LLC.....	DE.....	NIA.....	Putnam Investment Holdings, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-3577153				Putnam Aviation Holdings, LLC.....	DE.....	NIA.....	Putnam Investment Holdings, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....	04-3561914				Putnam Capital, LLC.....	DE.....	NIA.....	Putnam Investment Holdings, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000.....					The Putnam Advisory Company, LLC.....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	

Q13.1

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Putnam Investments Inc. ....	CAN.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Putnam Investments (Ireland) Limited.....	IRL.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Putnam Investments Australia Pty Limited.....	AUS.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Putnam Investments Securities Co., Ltd. ....	JPN.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Putnam International Distributors, Ltd. ....	KY.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Putnam Investments Argentina S.A.....	ARG.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Putnam Investments Limited .....	GBR.....	NIA.....	The Putnam Advisory Company, LLC.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd. ....	Ownership.....	...53.600	The Desmarais Family Residual Trust.....	
		00000					171263 Canada Inc. ....	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation .....	CAN.....	UIP.....	171263 Canada Inc. ....	Ownership.....	...65.780	The Desmarais Family Residual Trust.....	
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.....	CAN.....	UIP.....	Power Financial Corporation .....	Ownership.....	...67.000	The Desmarais Family Residual Trust.....	
		00000					2142540 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Lifeco Finance (Delaware) LP.....	DE.....	NIA.....	2142540 Ontario Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Lifeco Finance (Delaware) LLC.....	DE.....	NIA.....	Great-West Lifeco Finance (Delaware) LP.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					2023308 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital, LP....	DE.....	IA.....	2023308 Ontario Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN.....	IA.....	Great-West Life & Annuity Insurance Capital, LP	Ownership.....	...40.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital, LLC.	DE.....	IA.....	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	Ownership.....	...40.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital, LP II.	DE.....	IA.....	2023308 Ontario Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN.....	IA.....	Great-West Life & Annuity Insurance Capital, LP II	Ownership.....	...40.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Life & Annuity Insurance Capital, LLC II	DE.....	IA.....	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	Ownership.....	...40.000	The Desmarais Family Residual Trust.....	
		00000					2171866 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Lifeco Finance (Delaware) LP II.....	DE.....	NIA.....	2171866 Ontario Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Great-West Lifeco Finance (Delaware) LLC II.....	DE.....	NIA.....	Great-West Lifeco Finance (Delaware) LP II.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					2023310 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					2023311 Ontario Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					6109756 Canada Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					6922023 Canada Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					8563993 Canada Inc.....	CAN.....	NIA.....	Great-West Lifeco Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	

Q13.2

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0769	Great-West Life	80705 00000	98-0000673		0001046192		The Great-West Life Assurance Company	MI	IA	Great-West Lifeco Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
							GWL THL Private Equity I Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	71.400	The Desmarais Family Residual Trust	
									NIA	The Canada Life Assurance Company	Ownership	28.600	The Desmarais Family Residual Trust	
		00000					GWL THL Private Equity II Inc.	CAN	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors Holdco Inc.	DE	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors LLC	DE	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors LP Inc.	DE	NIA	Great-West Investors LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors GP Inc.	DE	NIA	Great-West Investors LP Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Great-West Investors LP	DE	NIA	Great-West Investors GP Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GWL Realty Advisors Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GWL Realty Advisors U.S., Inc.	DE	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RA Real Estate Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Real Estate LP	CAN	NIA	RA Real Estate Inc.	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					Vertica Resident Services Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					2278372 Ontario Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GLC Asset Management Group Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					801611 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					118050 Canada Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					1213763 Ontario Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Riverside II Limited Partnership	CAN	NIA	1213763 Ontario Inc.	Ownership	99.900	The Desmarais Family Residual Trust	
		00000					Kings Cross Shopping Centre Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					681348 Alberta Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					The Owner: Condominium Plan No 8510578	CAN	NIA	681348 Alberta Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3352200 Canada Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					1420731 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					1455250 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					CGWLL Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					The Walmer Road Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	65.000	The Desmarais Family Residual Trust	
		00000					Laurier House Apartments Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					2024071 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					431687 Ontario Limited	CAN	NIA	2024071 Ontario Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Riverside II Limited Partnership	CAN	NIA	2024071 Ontario Limited	Ownership	0.100	The Desmarais Family Residual Trust	
		00000					High Park Bayview Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					High Park Bayview Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	The Desmarais Family Residual Trust	
		00000					MAM Holdings Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	5.600	The Desmarais Family Residual Trust	
									NIA	The Canada Life Insurance Company of Canada	Ownership	94.400	The Desmarais Family Residual Trust	

Q13.3

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					647679 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					TGS North American Real Estate Investment Trust	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					TGS Trust	CAN	NIA	TGS North American Real Estate Investment Trust	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Investment Company	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management 2004 Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Realty Holdings Corporation Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	RMA Realty Holdings Corporation Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Corp.	DE	NIA	RMA (U.S.) Realty LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA American Realty Corp.	Ownership	1.000	The Desmarais Family Residual Trust	
									NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	
									NIA	RMA American Realty Corp.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					1218023 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1218023 Alberta Ltd.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					1214931 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1214931 Alberta Ltd.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					RMA Real Estate LP	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					RMA Properties Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					S-8025 Holdings Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Properties (Riverside) Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					KS Village (Millstream) Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					0726861 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					Trop Beau Developments Limited.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Properties Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Phase II Properties Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					PVS Preferred Vision Services	CAN	NIA	The Great-West Life Assurance Company	Ownership	40.000	The Desmarais Family Residual Trust	
		00000					Vaudreuil Shopping Centres Limited.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					Saskatoon West Shopping Centres Limited.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	The Desmarais Family Residual Trust	
		00000					2331777 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					2344701 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					2356720 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					0977221 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	The Desmarais Family Residual Trust	
		00000					London Insurance Group Inc.	CAN	IA	The Great-West Life Assurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Trivest Insurance Network Limited	CAN	IA	London Insurance Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	

Q13.4



**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0769	Great-West Life	83550	52-1548741		0001089712		London Life Insurance Company	MI	IA	London Insurance Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					1542775 Alberta Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					0813212 B.C. Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Kings Cross Shopping Centre Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					0726861 B.C. Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					TGS North American Real Estate Investment Trust	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					TGS Trust	CAN	NIA	TGS North American Real Estate Investment Trust	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Investment Company	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Property Management 2004 Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Realty Holdings Corporation Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	RMA Realty Holdings Corporation Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Corp.	DE	NIA	RMA (U.S.) Realty LLC	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA American Realty Limited Partnership	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA (U.S.) Realty LLC	Ownership	99.000	The Desmarais Family Residual Trust	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA American Realty Corp.	Ownership	1.000	The Desmarais Family Residual Trust	
		00000					1218023 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1218023 Alberta Ltd.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					1214931 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1214931 Alberta Ltd.	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					RMA Real Estate LP	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					RMA Properties Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					S-8025 Holdings Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					RMA Properties (Riverside) Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					1319399 Ontario Inc.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					3853071 Canada Limited	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Laurier House Apartments Limited	CAN	NIA	London Life Insurance Company	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Properties Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					Kelowna Central Park Phase II Properties Ltd.	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					Trop Beau Developments Limited	CAN	NIA	London Life Insurance Company	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					4298098 Canada Inc.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GWLC Holdings Inc.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					GLC Reinsurance Corporation	CAN	IA	GWLC Holdings Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					389288 B.C. Ltd.	CAN	NIA	London Life Insurance Company	Ownership	100.000	The Desmarais Family Residual Trust	

Q13.5

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Quadrus Investment Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					The Walmer Road Limited Partnership.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	35.000	The Desmarais Family Residual Trust.....	
		00000					177545 Canada Limited.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Lonlife Financial Services Limited.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Neighborhood Dental Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	88.000	The Desmarais Family Residual Trust.....	
		00000					Quadrus Distribution Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Toronto College Park Ltd.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					High Park Bayview Limited Partnership.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	25.000	The Desmarais Family Residual Trust.....	
		00000					KS Village (Millstream) Inc.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	30.000	The Desmarais Family Residual Trust.....	
		00000					London Life Financial Corporation.....	CAN.....	NIA.....	London Life Insurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					London Reinsurance Group, Inc. ....	CAN.....	IA.....	London Life Financial Corporation.....	Ownership.....	89.400	The Desmarais Family Residual Trust.....	
									IA.....	London Life Insurance Company .....	Ownership.....	10.600	The Desmarais Family Residual Trust.....	
		00000					London Life & General Reinsurance Co. Ltd. ....	IRL.....	IA.....	London Reinsurance Group, Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					London Life & Casualty Reinsurance Corporation..	BRB.....	IA.....	London Reinsurance Group, Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Trabaja Reinsurance Company Ltd.....	BRB.....	IA.....	London Life & Casualty Reinsurance Corporation	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					London Life and Casualty (Barbados) Corporation..	BRB.....	NIA.....	London Life & Casualty Reinsurance Corporation	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					LRG (US), Inc.....	DE.....	NIA.....	London Reinsurance Group, Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					London Life International Reinsurance Corporation	BRB.....	IA.....	LRG (US), Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
0769	Great-West Life	76694	23-2044256				London Life Reinsurance Company .....	PA.....	IA.....	LRG (US), Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Vaudreuil Shopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company .....	Ownership.....	75.000	The Desmarais Family Residual Trust.....	
		00000					Saskatoon West Chopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company .....	Ownership.....	30.000	The Desmarais Family Residual Trust.....	
		00000					2331777 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company .....	Ownership.....	75.000	The Desmarais Family Residual Trust.....	
		00000					2344701 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company .....	Ownership.....	75.000	The Desmarais Family Residual Trust.....	
		00000					2356720 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company .....	Ownership.....	75.000	The Desmarais Family Residual Trust.....	
		00000					0977221 B.C. Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company .....	Ownership.....	75.000	The Desmarais Family Residual Trust.....	
		00000			0001123266		Canada Life Financial Corporation.....	CAN.....	NIA.....	The Great-West Life Assurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
0769	Great-West Life	80659	38-0397420		0001097187		The Canada Life Assurance Company .....	MI.....	IA.....	Canada Life Financial Corporation.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life Brasil LTDA.....	BRA.....	NIA.....	The Canada Life Assurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life Capital Corporation, Inc. ....	CAN.....	NIA.....	The Canada Life Assurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life International Holdings, Limited.....	BMU.....	NIA.....	Canada Life Capital Corporation, Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life International Services Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life International, Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					CLI Institutional Limited.....	GBR.....	NIA.....	Canada Life International, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life Irish Holding Company, Limited.....	IRL.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	

Q13.6

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Canada Life Group Services Limited	IRL	NIA	Canada Life Irish Holding Company, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Europe Investment Limited	IRL	NIA	Canada Life Irish Holding Company, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Assurance Europe Limited	IRL	IA	Canada Life Europe Investment Limited	Ownership	78.600	The Desmarais Family Residual Trust	
		00000					Canada Life Europe Management Services, Limited	IRL	NIA	Canada Life Assurance Europe Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Assurance Europe Limited	IRL	IA	Canada Life Europe Management Services, Limited	Ownership	21.330	The Desmarais Family Residual Trust	
		00000					Canada Life International Re, Limited	IRL	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Reinsurance International, Ltd	BMU	IA	Canada Life International Re, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Reinsurance, Ltd	BRB	IA	Canada Life International Re, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					The Canada Life Group (U.K.), Limited	GBR	NIA	Canada Life International Holdings, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Investment Managers Limited	IRL	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Summit Asset Managers Ltd	IRL	NIA	Irish Life Investment Managers Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Association of Investment Managers	IRL	NIA	Irish Life Investment Managers Limited	Ownership	7.000	The Desmarais Family Residual Trust	
		00000					Setanta Asset Management Limited	IRL	NIA	Irish Life Investment Managers Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Setanta Asset Management Funds Public Limited Company	IRL	NIA	Setanta Asset Management Limited	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Canada Life Pension Managers & Trustees, Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Asset Management Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life European Real Estate Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Hotel Operations (Walsall) Limited	GBR	NIA	Canada Life European Real Estate Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Hotel Operations (Cardiff) Limited	GBR	NIA	Canada Life European Real Estate Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Trustee Services (U.K.), Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					CLFIS (U.K.), Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life, Limited	GBR	NIA	The Canada Life Group (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life (Ireland), Limited	IRL	IA	Canada Life Irish Holding Company, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Setanta Asset Management Funds Public Limited Company	IRL	IA	Canada Life Assurance (Ireland), Limited	Ownership	50.000	The Desmarais Family Residual Trust	
		00000					Canada Life (U.K.), Limited	GBR	NIA	Canada Life, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Albany Life Assurance Company, Limited	GBR	IA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Management (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Services (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Fund Managers (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Group Services (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Holdings (U.K.), Limited	GBR	NIA	Canada Life (U.K.), Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Canada Life Irish Operations, Limited	GBR	NIA	Canada Life, Limited	Ownership	100.000	The Desmarais Family Residual Trust	

Q13.7

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Canada Life Ireland Holdings, Limited	GBR	NIA	Canada Life Irish Operations, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Group Limited	GBR	NIA	Canada Life, Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Progressive Services International Ltd	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Group Services Limited	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Financial Services Limited	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Glohealth Financial Services Limited	GBR	NIA	Irish Life Group Limited	Ownership	49.000	The Desmarais Family Residual Trust	
		00000					Vestone Ltd.	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Commarket Group Financial Services Ltd.	GBR	NIA	Vestone Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Commarket Insurance Brokers Ltd.	GBR	NIA	Commarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Adelaide Insurance Services Ltd.	GBR	NIA	Commarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Savings & Investments Ltd.	GBR	NIA	Commarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Gregan McGuinness (Life & Pensions) Ltd.	GBR	NIA	Commarket Group Financial Services Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Associate Holdings	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Irish Holdings	GBR	NIA	Irish Life Associate Holdings	Ownership	30.000	The Desmarais Family Residual Trust	
		00000					Allianz-Irish Life Holdings plc.	GBR	NIA	Irish Life Irish Holdings	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Assurance plc.	GBR	NIA	Irish Life Group Limited	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Ballsbridge Property Investments Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Cathair Ce Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Ilona Financial Group, Inc.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Unit Fund Managers Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Keko Park Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Stephen Court Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Tredwell Associates Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Irish Life Trustee Services Limited	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Kohlenberg & Ruppert Premium Properties S.A.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Office Park De Mont-St-Guibert A S.A.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Office Park De Mont-St-Guibert B S.A.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Office Park De Mont-St-Guibert C S.A.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Ilot St Michel Lux S.A.R.L.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Ilot St Michel FH S.P.R.L.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Ilot St Michel LLH S.P.R.L.	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Etak SAS	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Mili SAS	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Sarip SCI	GBR	NIA	Irish Life Assurance plc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					City Park (Hove) Management Company Ltd.	GBR	NIA	Irish Life Assurance plc.	Ownership	66.660	The Desmarais Family Residual Trust	
		00000					City Gate Park Administration Limited	GBR	NIA	Irish Life Assurance plc.	Ownership	66.660	The Desmarais Family Residual Trust	

Q13.8

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Westlink Industrial Estate Management Company Ltd	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	98.000	The Desmarais Family Residual Trust.....	
		00000					Sirq Riverside IV Management Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	51.000	The Desmarais Family Residual Trust.....	
		00000					Hollins Clough Management Company Ltd.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	50.000	The Desmarais Family Residual Trust.....	
		00000					Dakline Company Ltd.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	50.000	The Desmarais Family Residual Trust.....	
		00000					Ashtown Management Company Ltd.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	50.000	The Desmarais Family Residual Trust.....	
		00000					Fulwood Park Management Company (No. 2) Ltd.	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	25.000	The Desmarais Family Residual Trust.....	
		00000					Choralli Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	20.000	The Desmarais Family Residual Trust.....	
		00000					Houghton Hall Management Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	14.000	The Desmarais Family Residual Trust.....	
		00000					Baggot Court Management Limited.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	14.000	The Desmarais Family Residual Trust.....	
		00000					Richview Office Park Management Company Limited	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	14.000	The Desmarais Family Residual Trust.....	
		00000					Padamul Ltd.....	GBR.....	NIA.....	Irish Life Assurance plc.....	Ownership.....	5.500	The Desmarais Family Residual Trust.....	
		00000					Canada Life Group Holdings Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					4073649 Canada, Inc.....	CAN.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life Finance (U.K.), Limited.....	GBR.....	NIA.....	4073649 Canada, Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					CL Luxembourg Capital Management S.a.r.l.....	LUX.....	NIA.....	CLH International Capital Management Hungary, Limited Liability Company	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					8478163 Canada Limited.....	CAN.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life Bermuda Limited.....	BMU.....	NIA.....	8478163 Canada Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					The Canada Life Insurance Company of Canada..	CAN.....	IA.....	The Canada Life Assurance Company.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					6855572 Manitoba Ltd.....	CAN.....	NIA.....	The Canada Life Insurance Company of Canada	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					MAM Holdings Inc.....	CAN.....	NIA.....	The Canada Life Insurance Company of Canada	Ownership.....	94.400	The Desmarais Family Residual Trust.....	
		00000					Mountain Asset Management LLC.....	DE.....	NIA.....	MAM Holdings Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					2331777 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	12.500	The Desmarais Family Residual Trust.....	
		00000					2344701 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	12.500	The Desmarais Family Residual Trust.....	
		00000					Vaudreuil Shopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	12.500	The Desmarais Family Residual Trust.....	
		00000					2356720 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	12.500	The Desmarais Family Residual Trust.....	
		00000					0977221 B.C. Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company.....	Ownership.....	12.500	The Desmarais Family Residual Trust.....	
		00000					CL Capital Management (Canada), Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					GRS Securities, Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					587443 Ontario, Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canada Life Mortgage Services, Ltd.....	CAN.....	NIA.....	The Canada Life Assurance Company.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	

Q13.9

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Adason Properties, Limited.....	CAN.....	NIA.....	The Canada Life Assurance Company .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Adason Realty, Ltd .....	CAN.....	NIA.....	Adason Properties, Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd. ....	Ownership.....	53.600	The Desmarais Family Residual Trust.....	
		00000					171263 Canada Inc. ....	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation .....	CAN.....	UIP.....	171263 Canada Inc. ....	Ownership.....	65.690	The Desmarais Family Residual Trust.....	
		00000				Toronto Stock Exchange	IGM Financial Inc. ....	CAN.....	NIA.....	Power Financial Corporation .....	Ownership.....	58.620	The Desmarais Family Residual Trust.....	
		00000					Investors Group Inc. ....	CAN.....	NIA.....	IGM Financial Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Investors Group Financial Services Inc.....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					I.G. International Management Limited.....	IRL.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					I.G. Investment Management (Hong Kong) Limited.....	HKG.....	NIA.....	I.G. International Management Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Investors Group Trust Co. Ltd. ....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					391102 B.C. Ltd. ....	CAN.....	NIA.....	Investors Group Trust Co. Ltd. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					I.G. Insurance Services Inc. ....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Investors Syndicate Limited.....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Investors Group Securities Inc.....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					6460675 Manitoba Ltd.....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					I.G. Investment Management, Ltd.....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Investors Group Corporate Class Inc.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Investors Syndicate Property Corp.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					0965311 B.C. Ltd.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					0992480 B.C. Ltd.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					I.G. (Rockies) Corp.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	19.630	The Desmarais Family Residual Trust.....	
		00000					I.G. Investment Corp.....	DE.....	NIA.....	Investors Group Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					I.G. (Rockies) Corp.....	CAN.....	NIA.....	Investors Group Inc. ....	Ownership.....	80.370	The Desmarais Family Residual Trust.....	
									NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	19.630	The Desmarais Family Residual Trust.....	
		00000					Mackenzie Inc.....	CAN.....	NIA.....	IGM Financial Inc. ....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Mackenzie Financial Corporation.....	CAN.....	NIA.....	Mackenzie Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Mackenzie Investments Charitable Foundation.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Strategic Charitable Giving Foundation.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	14.280	The Desmarais Family Residual Trust.....	
		00000					Mackenzie Cundill Investment Management (Bermuda) Ltd.....	BMU.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Mackenzie Financial Capital Corporation .....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Multi-Class Investment Corp.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					MMLP GP Inc.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	

Q13.10

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					MacKenzie Investments Corporation	CAN	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MacKenzie Investments PTE, Ltd.	SGP	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MacKenzie Global Macro Asian Credit Fund Ltd.	SGP	NIA	Mackenzie Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					MacKenzie Global Macro Asian Credit Master Fund Ltd.	SGP	NIA	MacKenzie Global Macro Asian Credit Fund Ltd.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Investment Planning Counsel Inc.	CAN	NIA	IGM Financial Inc.	Ownership	97.500	The Desmarais Family Residual Trust	
		00000					IPC Investment Corporation	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					9132-2115 Quebec Inc.	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					IPC Estate Services Inc.	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					IPC Securities Corporation	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					IPC Portfolio Services Inc.	CAN	NIA	Investment Planning Counsel Inc.	Ownership	88.950	The Desmarais Family Residual Trust	
									NIA	IPC Investment Corporation and IPC Securities Corporation	Ownership	11.050	The Desmarais Family Residual Trust	
		00000					Counsel Portfolio Services Inc.	CAN	NIA	IPC Portfolio Services Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Counsel Portfolio Corporation	CAN	NIA	Counsel Portfolio Services Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Independent Planning Group Inc.	CAN	NIA	Investment Planning Counsel Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					Virtuco Technologies Inc.	CAN	NIA	Independent Planning Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000					IPG Insurance Inc.	CAN	NIA	Independent Planning Group Inc.	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.600	The Desmarais Family Residual Trust	
		00000					171263 Canada Inc.	CAN	UIP	Power Corporation of Canada	Ownership	100.000	The Desmarais Family Residual Trust	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	65.690	The Desmarais Family Residual Trust	
		00000					Power Financial Europe B.V.	NLD	NIA	Power Financial Corporation	Ownership	100.000	The Desmarais Family Residual Trust	
		00000		2317618			Parjointco N.V.	NLD	NIA	Power Financial Corporation	Ownership	50.000	The Desmarais Family Residual Trust	
		00000		1850967			Pargesa Holding SA	CHE	NIA	Power Financial Corporation	Ownership	75.400	The Desmarais Family Residual Trust	
		00000					Pargesa Netherlands B.V.	NLD	NIA	Pargesa Holding SA	Ownership	100.000	The Desmarais Family Residual Trust	
		00000		1590393	0001179313	Euronext Brussels	Groupe Bruxelles Lambert	BEL	NIA	Pargesa Netherlands B.V.	Ownership	2.000	The Desmarais Family Residual Trust	
		00000					Euronext Paris	FRA	NIA	Groupe Bruxelles Lambert	Ownership	7.200	The Desmarais Family Residual Trust	
		00000			0000913785	Euronext Paris	Lafarge SA	FRA	NIA	Groupe Bruxelles Lambert	Ownership	29.200	The Desmarais Family Residual Trust	
		00000			0000899108	Euronext Paris	Pernod Ricard	FRA	NIA	Groupe Bruxelles Lambert	Ownership	6.900	The Desmarais Family Residual Trust	
		00000					Umicore	BEL	NIA	Groupe Bruxelles Lambert	Ownership	5.900	The Desmarais Family Residual Trust	
		00000					LTI One	BEL	NIA	Groupe Bruxelles Lambert	Ownership	0.400	The Desmarais Family Residual Trust	
		00000					Belgian Securities B.V.	NLD	NIA	Groupe Bruxelles Lambert	Ownership	100.000	The Desmarais Family Residual Trust	
		00000		2318503	0001450277	Euronext Paris	Imerys	FRA	NIA	Belgian Securities B.V.	Ownership	71.500	The Desmarais Family Residual Trust	

Q13.11

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Brussels Securities B.V.....	BEL.....	NIA.....	Groupe Bruxelles Lambert .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					LTI One.....	BEL.....	NIA.....	Brussels Securities .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Group Bruzelles Lambert.....	BEL.....	NIA.....	LTI One.....	Ownership.....	0.100	The Desmarais Family Residual Trust.....	
		00000					Sagerpar.....	BEL.....	NIA.....	Brussels Securities .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000		1590393	0001179313	Euronext Brussels	Groupe Bruxelles Lambert.....	BEL.....	NIA.....	Sagerpar.....	Ownership.....	3.800	The Desmarais Family Residual Trust.....	
		00000					GBL Overseas Finance N.V.....	BEL.....	NIA.....	Brussels Securities .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					GBL Treasury Center.....	BEL.....	NIA.....	Groupe Bruxelles Lambert .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					GBL Energy S.á.r.l.....	LUX.....	NIA.....	GBL Treasury Center.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000			0000879764	New York Stock Exchange	Total SA.....	FRA.....	NIA.....	GBL Energy S.á.r.l.....	Ownership.....	3.100	The Desmarais Family Residual Trust.....	
		00000					GBL Verwaltung GmbH.....	GMB.....	NIA.....	GBL Energy S.á.r.l.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Immobilière Rue de Namur S.á.r.l.....	LUX.....	NIA.....	GBL Energy S.á.r.l.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					GBL Verwaltung SA.....	LUX.....	NIA.....	Groupe Bruxelles Lambert .....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					GBL Investments Limited.....	IRL.....	NIA.....	GBL Verwaltung S.à.r.l.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					GBL R.....	LUX.....	NIA.....	GBL Verwaltung S.à.r.l.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Sienna Capital S.á.r.l.....	LUX.....	NIA.....	GBL Verwaltung S.à.r.l.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Kartesia Credit Opportunities I SCA, SICAV-SIF....	LUX.....	NIA.....	Sienna Capital S.á.r.l.....	Ownership.....	60.100	The Desmarais Family Residual Trust.....	
		00000					Kartesia GP SA.....	LUX.....	NIA.....	Sienna Capital S.á.r.l.....	Ownership.....	40.000	The Desmarais Family Residual Trust.....	
		00000					ECP 1.....	BEL.....	NIA.....	Sienna Capital S.á.r.l.....	Ownership.....	43.000	The Desmarais Family Residual Trust.....	
		00000					ECP 3.....	BEL.....	NIA.....	Sienna Capital S.á.r.l.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Serena S.á.r.l.....	LUX.....	NIA.....	GBL Verwaltung S.à.r.l.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					SGS.....	LUX.....	NIA.....	GBL Verwaltung S.à.r.l.....	Ownership.....	15.000	The Desmarais Family Residual Trust.....	
		00000			0001243443	New York Stock Exchange	GDF SUEZ .....	FRA.....	NIA.....	GBL Verwaltung S.à.r.l.....	Ownership.....	2.400	The Desmarais Family Residual Trust.....	
		00000					ECP 2.....	BEL.....	NIA.....	Groupe Bruxelles Lambert .....	Ownership.....	42.400	The Desmarais Family Residual Trust.....	
		00000					Pargesa Netherlands B.V.....	NLD.....	NIA.....	Pargesa Holding SA.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					SFPG.....	FRA.....	NIA.....	Pargesa Netherlands B.V.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd. ....	Ownership.....	53.600	The Desmarais Family Residual Trust.....	
		00000					Square Victoria Communications Group Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Gesca Ltée.....	CAN.....	NIA.....	Square Victoria Communications Group Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					La Presse, Ltée.....	CAN.....	NIA.....	Gesca Ltée.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					7991347 Canada Inc.....	CAN.....	NIA.....	La Presse, Ltée.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Gesca Numérique Ltée.....	CAN.....	NIA.....	La Presse, Ltée.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Cyberpresse Inc.....	CAN.....	NIA.....	La Presse, Ltée.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					3834310 Canada Inc.....	CAN.....	NIA.....	La Presse, Ltée.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	

Q13.12



**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Square Victoria Digital Properties Inc.....	CAN.....	NIA.....	Square Victoria Communications Group Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					4400046 Canada Inc.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					9059-2114 Québec Inc.....	CAN.....	NIA.....	4400046 Canada Inc.....	Ownership.....	81.730	The Desmarais Family Residual Trust.....	
		00000					DuProprio Inc.....	CAN.....	NIA.....	9059-2114 Québec Inc.....	Ownership.....	99.270	The Desmarais Family Residual Trust.....	
		00000					VR Estates Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					0757075 B.C. Ltd.....	CAN.....	NIA.....	VR Estates Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Lower Mainland Comfree LP.....	CAN.....	NIA.....	0757075 B.C. Ltd.....	Ownership.....	0.100	The Desmarais Family Residual Trust.....	
		00000					Lower Mainland Comfree LP.....	CAN.....	NIA.....	VR Estates Inc.....	Ownership.....	99.900	The Desmarais Family Residual Trust.....	
		00000					Comfree Commission Free Realty Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					CF Real Estate First Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					CF Real Estate Max Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					CF Real Estate Ontario Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					CF Real Estate Maritimes Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					DP Immobilier Quebec Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					8495122 Canada Inc.....	CAN.....	NIA.....	DuProprio Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Les Éditions Gesca Ltée.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					9289-9822 Quebec Inc. (anciennement Groupe Espaces Inc.)	CAN.....	NIA.....	Les Éditions Gesca Ltée.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Les Éditions La Presse Ltée.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					(W.illi.am) 6657443 Canada Inc.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Acquisio Inc.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	2.720	The Desmarais Family Residual Trust.....	
		00000					Workopolis Canada.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	50.000	The Desmarais Family Residual Trust.....	
		00000					Tuango Inc.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	23.610	The Desmarais Family Residual Trust.....	
		00000					Olive Média.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	25.000	The Desmarais Family Residual Trust.....	
		00000					Attitude Digitale Inc.....	CAN.....	NIA.....	Olive Média.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Checkout 51 Inc.....	CAN.....	NIA.....	Square Victoria Digital Properties Inc.....	Ownership.....	26.320	The Desmarais Family Residual Trust.....	
		00000					Square Victoria C.P. Holding Inc.....	CAN.....	NIA.....	Square Victoria Communications Group Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Canadian Press Enterprises Inc.....	CAN.....	NIA.....	Square Victoria C.P. Holding Inc.....	Ownership.....	33.300	The Desmarais Family Residual Trust.....	
		00000					Broadcast News Limited.....	CAN.....	NIA.....	Canadian Press Enterprises Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Press News Limited.....	CAN.....	NIA.....	Canadian Press Enterprises Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Pagemasters North America Inc.....	CAN.....	NIA.....	Press News Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.....	Ownership.....	53.600	The Desmarais Family Residual Trust.....	
		00000					Power Corporation (International) Limited.....	BMU.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Power Pacific Corporation Limited.....	HKG.....	NIA.....	Power Corporation (International) Limited.....	Ownership.....	99.900	The Desmarais Family Residual Trust.....	
		00000					Barrick Power Gold Corporation of China Limited..	HKG.....	NIA.....	Power Pacific Corporation Limited.....	Ownership.....	25.000	The Desmarais Family Residual Trust.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Power Pacific Mauritius Limited.....	MUS.....	NIA.....	Power Pacific Corporation Limited.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Vimicro International Corporation.....	HKG.....	NIA.....	Power Pacific Corporation Limited.....	Ownership.....	9.780	The Desmarais Family Residual Trust.....	
		00000					Power Pacific Equities Limited.....	HKG.....	NIA.....	Power Pacific Corporation Limited.....	Ownership.....	0.100	The Desmarais Family Residual Trust.....	
		00000					Power Pacific Equities Limited.....	HKG.....	NIA.....	Power Corporation of Canada.....	Ownership.....	99.900	The Desmarais Family Residual Trust.....	
		00000		4211354	0001162704	Hong Kong Exchange	CITIC Pacific Limited.....	HKG.....	NIA.....	Power Pacific Equities Limited.....	Ownership.....	4.300	The Desmarais Family Residual Trust.....	
		00000					Power Communications Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Power Pacific Corporation Limited.....	HKG.....	NIA.....	Power Communications Inc.....	Ownership.....	0.100	The Desmarais Family Residual Trust.....	
		00000					China Asset Management Limited.....	CHN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	10.000	The Desmarais Family Residual Trust.....	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.....	Ownership.....	53.600	The Desmarais Family Residual Trust.....	
		00000					152245 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Power Tek, LLC.....	DE.....	NIA.....	152245 Canada Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					3540529 Canada Inc.....	CAN.....	NIA.....	152245 Canada Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Societe Immobiliere HMM.....	CAN.....	NIA.....	152245 Canada Inc.....	Ownership.....	18.750	The Desmarais Family Residual Trust.....	
		00000					Square Victoria Real Estate Inc./Square Victoria Immobilier Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					3121011 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					171263 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Victoria Square Ventures Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000			0001259942	Toronto Stock Exchange	Bellus Health Inc.....	CAN.....	NIA.....	Victoria Square Ventures Inc.....	Ownership.....	22.120	The Desmarais Family Residual Trust.....	
		00000					Club de Hockey Les Remparts de Quebec Inc.....	CAN.....	NIA.....	Victoria Square Ventures Inc.....	Ownership.....	25.000	The Desmarais Family Residual Trust.....	
		00000					Power Energy Corporation.....	CAN.....	NIA.....	Victoria Square Ventures Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Potentia Solar Inc.....	CAN.....	NIA.....	Victoria Square Ventures Inc.....	Ownership.....	62.830	The Desmarais Family Residual Trust.....	
		00000					Power Energy Eagle Creek.....	CAN.....	NIA.....	Power Energy Eagle Creek.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Power Energy Eagle Creek LLP.....	CAN.....	NIA.....	Power Energy Eagle Creek LLC.....	Ownership.....	60.000	The Desmarais Family Residual Trust.....	
		00000					Eagle Creek Renewable Energy LLC.....	CAN.....	NIA.....	Power Energy Eagle Creek LLP.....	Ownership.....	23.250	The Desmarais Family Residual Trust.....	
		00000					Power Communications Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Brazeau River Resources Investments Inc.....	CAN.....	NIA.....	Power Communications Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					PCC Industrial (1993) Corporation.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Power Corporation International.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					3249531 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Sagard Capital Partners GP, Inc.....	DE.....	NIA.....	3249531 Canada Inc.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	
		00000					Sagard Capital Partners, L.P.....	DE.....	NIA.....	Sagard Capital Partners GP, Inc.....	Ownership.....	99.400	The Desmarais Family Residual Trust.....	
		00000					Power Corporation of Canada Inc.....	DE.....	NIA.....	Power Corporation of Canada.....	Ownership.....	100.000	The Desmarais Family Residual Trust.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					PL S.A.....	LUX.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					4190297 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Sagard Capital Partners Management Corp.....	CAN.....	NIA.....	4190297 Canada Inc.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Sagard S.A.S.....	FRA.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Marquette Communications (1997) Corporation.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					4507037 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					4524781 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					4524799 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					4524802 Canada Inc.....	CAN.....	NIA.....	Power Corporation of Canada.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation.....	CAN.....	UIP.....	171263 Canada Inc.....	Ownership.....	...66.060	The Desmarais Family Residual Trust.....	
		00000					4400003 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					3411893 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					3439453 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					Power Financial Capital Corporation.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					7973594 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					7973683 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					7974019 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	
		00000					8677964 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	The Desmarais Family Residual Trust.....	

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Asterisk

Explanation

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**NONE**

# Great-West Life & Annuity Insurance Company SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

**Explanations:**

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

**Bar Code:**



## Great-West Life & Annuity Insurance Company 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. Other prepaid assets.....	11,699,891	11,699,891	0	
2505. State tax recoverable.....	6,303,243		6,303,243	6,389,556
2506. Leasehold improvements.....	825,886	825,886	0	
2507. Capitalized internal use software.....	17,874,132	17,874,132	0	
2508. Receivable for Securities.....	334,959	334,959	0	
2597. Summary of remaining write-ins for Line 25.....	37,038,111	30,734,868	6,303,243	6,389,556

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	20,101,651	18,468,145
2505. Interest payable.....	142,509	136,933
2506. Annuity surrenders in process.....	13,117,852	15,730,264
2597. Summary of remaining write-ins for Line 25.....	33,362,012	34,335,342

**Great-West Life & Annuity Insurance Company**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	46,305,854	49,474,922
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	978,452	2,664,005
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		46,246
5. Deduct amounts received on disposals.....		2,524,520
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	1,273,233	3,354,799
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	46,011,073	46,305,854
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	46,011,073	46,305,854

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,023,354,847	2,767,122,821
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	87,435,000	554,782,688
2.2 Additional investment made after acquisition.....		2,000,000
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	26,854	114,366
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	613,578	11,453,067
7. Deduct amounts received on disposals.....	39,727,240	312,004,533
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	24,455	113,562
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,071,678,584	3,023,354,847
12. Total valuation allowance.....	(2,770,000)	(2,770,000)
13. Subtotal (Line 11 plus Line 12).....	3,068,908,584	3,020,584,847
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	3,068,908,584	3,020,584,847

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	274,353,620	194,062,031
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		120,378,408
2.2 Additional investment made after acquisition.....	1,073,651	2,671,343
3. Capitalized deferred interest and other.....	2,175,972	9,729,091
4. Accrual of discount.....	581	3,137
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		90,448
7. Deduct amounts received on disposals.....	10,294,034	51,943,474
8. Deduct amortization of premium and depreciation.....	97,927	637,364
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....	687,913	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	266,523,950	274,353,620
12. Deduct total nonadmitted amounts.....	4,449,186	4,454,582
13. Statement value at end of current period (Line 11 minus Line 12).....	262,074,764	269,899,038

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,885,381,053	16,154,895,306
2. Cost of bonds and stocks acquired.....	7,068,786,131	35,016,777,683
3. Accrual of discount.....	32,534,585	101,635,536
4. Unrealized valuation increase (decrease).....	1,967,557	15,074,488
5. Total gain (loss) on disposals.....	(27,543,636)	(45,525,294)
6. Deduct consideration for bonds and stocks disposed of.....	6,875,054,412	34,323,344,321
7. Deduct amortization of premium.....	19,882,372	59,843,791
8. Total foreign exchange change in book/adjusted carrying value.....	2,139,552	27,075,759
9. Deduct current year's other than temporary impairment recognized.....		1,364,313
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	17,068,328,458	16,885,381,053
11. Deduct total nonadmitted amounts.....	7,858,084	7,950,820
12. Statement value at end of current period (Line 10 minus Line 11).....	17,060,470,374	16,877,430,233

**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

QS102

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
<b>BONDS</b>								
1. NAIC 1 (a).....	11,284,554,878	16,462,012,105	14,468,621,815	161,921,160	13,439,866,328			11,284,554,878
2. NAIC 2 (a).....	5,208,662,286	61,804,899	71,608,841	(154,070,521)	5,044,787,823			5,208,662,286
3. NAIC 3 (a).....	158,087,339	-	34,820,544	(4,813,409)	118,453,386			158,087,339
4. NAIC 4 (a).....	139,139,559	-	4,779,901	14,913,337	149,272,995			139,139,559
5. NAIC 5 (a).....	67,592,765	-	2,538,699	(271,374)	64,782,692			67,592,765
6. NAIC 6 (a).....	12,646,513		340,749	85,187	12,390,951			12,646,513
7. Total Bonds.....	16,870,683,340	16,523,817,004	14,582,710,549	17,764,380	18,829,554,175	0	0	16,870,683,340
<b>PREFERRED STOCK</b>								
8. NAIC 1.....								
9. NAIC 2.....	1	-	-	-	1			1
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	1	0	0	0	1	0	0	1
15. Total Bonds and Preferred Stock.....	16,870,683,341	16,523,817,004	14,582,710,549	17,764,380	18,829,554,176	0	0	16,870,683,341

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....1,463,646,835; 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.....	.....299,529,581	.....XXX.....	.....299,527,835	.....6,249	.....

**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.....	.....167,295,729	.....20,487,325
2. Cost of short-term investments acquired.....	.....2,898,788,395	.....11,844,382,235
3. Accrual of discount.....	.....1,746	.....1,636
4. Unrealized valuation increase (decrease).....	- .....	.....
5. Total gain (loss) on disposals.....	- .....	.....
6. Deduct consideration received on disposals.....	.....2,766,556,290	.....11,697,575,467
7. Deduct amortization of premium.....	- .....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	- .....	.....
9. Deduct current year's other than temporary impairment recognized.....	- .....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....299,529,580	.....167,295,729
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....299,529,580	.....167,295,729



**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).....	(158,831,860)
2. Cost paid/(consideration received) on additions.....	80,750
3. Unrealized valuation increase (decrease).....	3,908,769
4. Total gain (loss) on termination recognized.....	(3,478,417)
5. Considerations received (paid) on terminations.....	(2,644,961)
6. Amortization.....	1,359,841
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	(2,173,806)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(156,489,762)
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	(156,489,762)

**SCHEDULE DB - PART B - VERIFICATION**

## Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....			3,219,952
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....			(1,900,020)
3.1 Add:			
Change in variation margin on open contracts - Highly Effective Hedges:			
3.11 Section 1, Column 15, current year to date minus.....			
3.12 Section 1, Column 15, prior year.....		0	
Change in variation margin on open contracts - All Other:			
3.13 Section 1, Column 18, current year to date minus.....	17,359		
3.14 Section 1, Column 18, prior year.....	(57,342)	74,701	74,701
3.2 Add:			
Change in adjustment to basis of hedged item:			
3.21 Section 1, Column 17, current year to date minus.....			
3.22 Section 1, Column 17, prior year.....		0	
Change in amount recognized:			
3.23 Section 1, Column 19, current year to date minus.....	17,362		
3.24 Section 1, Column 19, prior year.....	(57,345)	74,707	74,707
3.3 Subtotal (Line 3.1 minus Line 3.2).....			(6)
4.1 Cumulative variation margin on terminated contracts during the year.....		(186,234)	
4.2 Less:			
4.21 Amount used to adjust basis of hedged item.....			
4.22 Amount recognized.....	(186,227)	(186,227)	
4.3 Subtotal (Line 4.1 minus Line 4.2).....			(7)
5. Dispositions gains (losses) on contracts terminated in prior year:			
5.1 Total gain (loss) recognized for terminations in prior year.....			
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....			
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			1,319,932
7. Deduct nonadmitted assets.....			
8. Statement value at end of current period (Line 6 minus Line 7).....			1,319,932

**Sch. DB-Pt C-Sn 1**  
**NONE**

**Sch. DB-Pt C-Sn 2**  
**NONE**

**Great-West Life & Annuity Insurance Company**  
**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.....	(156,489,762)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,319,912
3.	Total (Line 1 plus Line 2).....	(155,169,850)
4.	Part D, Section 1, Column 5.....	4,632,031
5.	Part D, Section 1, Column 6.....	(159,801,885)
6.	Total (Line 3 minus Line 4 minus Line 5).....	4
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(141,518,964)
8.	Part B, Section 1, Column 13.....	(42,146)
9.	Total (Line 7 plus Line 8).....	(141,561,110)
10.	Part D, Section 1, Column 8.....	22,409,571
11.	Part D, Section 1, Column 9.....	(163,970,683)
12.	Total (Line 9 minus Line 10 minus Line 11).....	2
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	16,146,213
14.	Part B, Section 1, Column 20.....	(125,050)
15.	Part D, Section 1, Column 11.....	16,021,169
16.	Total (Line 13 plus Line 14 minus Line 15).....	(6)

**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.....	5,219,932	115,811,967
2. Cost of cash equivalents acquired.....	8,166,805,727	39,907,254,381
3. Accrual of discount.....	57,162	409,733
4. Unrealized valuation increase (decrease).....	-	-
5. Total gain (loss) on disposals.....	-	-
6. Deduct consideration received on disposals.....	5,921,789,000	40,018,255,000
7. Deduct amortization of premium.....	-	1,149
8. Total foreign exchange change in book/ adjusted carrying value.....	-	-
9. Deduct current year's other than temporary impairment recognized.....	-	-
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,250,293,821	5,219,932
11. Deduct total nonadmitted amounts.....	-	-
12. Statement value at end of current period (Line 10 minus Line 11).....	2,250,293,821	5,219,932

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
GWLA TOWERS.....	GREENWOOD VILLAGE.....	CO.....	...03/01/2013	CAPITAL IMPROVEMENTS.....			.....978,452	.....978,452
0199999. Totals.....					.....0	.....0	.....978,452	.....978,452
0399999. Totals.....					.....0	.....0	.....978,452	.....978,452

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### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																		

### SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
<b>Mortgages in Good Standing</b>								
<b>Commercial Mortgages - All Other</b>								
153879.....	HUNTINGTON BEACH.....	CA.....		03/03/2014.....	4.300.....	25,000,000.....		73,700,000.....
153882.....	CHINO.....	CA.....		01/24/2014.....	4.560.....	8,100,000.....		17,000,000.....
153883.....	FONTANA.....	CA.....		01/24/2014.....	4.560.....	13,000,000.....		30,500,000.....
153884.....	GLENDALE.....	WI.....		02/03/2014.....	4.530.....	8,085,000.....		12,750,000.....
153889.....	MOUNT PLEASANT.....	SC.....		01/16/2014.....	4.370.....	33,250,000.....		66,750,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	87,435,000.....	0.....	200,700,000.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	87,435,000.....	0.....	200,700,000.....
3399999. Total Mortgages.....				XXX.....	XXX.....	87,435,000.....	0.....	200,700,000.....

### SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
<b>Mortgages Closed by Repayment</b>																	
70384.....	GRAND RAPIDS.....	MI.....		02/27/2014.....		204,270.....		-.....			0.....		76,758.....	76,758.....			0.....
105328.....	CATHEDRAL CITY.....	CA.....		03/03/2014.....		34,027.....		-.....			0.....		11,446.....	11,446.....			0.....
153547.....	PHOENIX.....	AZ.....		03/24/2014.....		2,463,507.....		-.....			0.....		2,454,419.....	2,722,047.....	267,628.....		267,628.....
153739.....	MCCOOK.....	IL.....		03/20/2014.....		17,297,500.....		-.....			0.....		17,297,500.....	17,643,450.....	345,950.....		345,950.....
0199999. Total - Mortgages Closed by Repayment.....						19,999,304.....	0.....	0.....	0.....	0.....	0.....	0.....	19,840,123.....	20,453,701.....	0.....	613,578.....	613,578.....
<b>Mortgages With Partial Repayments</b>																	
64632.....	TORRANCE.....	CA.....		07/01/1985.....		5,046,578.....		-.....			0.....			17,873.....			0.....
66503.....	CHATSWORTH.....	CA.....		03/01/1984.....		2,378,580.....		-.....			0.....			39,726.....			0.....
66686.....	WESTLAND.....	MI.....		10/08/1985.....		11,293,648.....		-.....			0.....			287,785.....			0.....
66779.....	SCOTTSDALE.....	AZ.....		02/25/1986.....		1,482,911.....		-.....			0.....			17,237.....			0.....
66826.....	AGOURA HILLS.....	CA.....		05/01/1986.....		4,487,649.....		-.....			0.....			62,254.....			0.....
70032.....	GRAND RAPIDS.....	MI.....		04/16/1987.....		1,351,990.....		-.....			0.....			54,948.....			0.....
70219.....	SANTA BARBARA.....	CA.....		07/01/1988.....		2,473,575.....		-.....			0.....			29,795.....			0.....
70342.....	CLAYTON.....	MO.....		11/30/1989.....		9,967,440.....		-.....			0.....			47,693.....			0.....
70351.....	TUKWILA.....	WA.....		11/09/1989.....		2,695,485.....		-.....			0.....			39,453.....			0.....
70365.....	FARMINGTON HILLS.....	MI.....		01/22/1990.....		4,940,234.....		-.....			0.....			208,046.....			0.....
70384.....	GRAND RAPIDS.....	MI.....		06/01/1992.....		204,270.....		-.....			0.....			127,512.....			0.....
70393.....	BATAVIA.....	OH.....		11/23/1993.....		7,182,054.....		-.....			0.....			225,793.....			0.....
102106.....	SANTA ANA.....	CA.....		10/23/1978.....		421,515.....		-.....			0.....			9,587.....			0.....
102220.....	RICHMOND.....	VA.....		12/29/1994.....		1,775,733.....		-.....			0.....			56,554.....			0.....
105209.....	DUBLIN.....	CA.....		02/03/1987.....		1,230,977.....		-.....			0.....			6,778.....			0.....
105217.....	MOUNT PROSPECT.....	IL.....		07/02/1987.....		243,331.....		-.....			0.....			31,023.....			0.....
105240.....	VAN NUYS.....	CA.....		04/14/1988.....		1,171,897.....		-.....			0.....			9,562.....			0.....

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
105241	VAN NUYS	CA		04/14/1988		1,116,261	-					0		8,998			0
105328	CATHEDRAL CITY	CA		02/28/1989		34,027	-					0		22,581			0
105357	AMHERST	NY		08/08/1989		2,955,533	-					0		88,213			0
105381	ORANGE	CA		08/30/1989		5,570,428	-					0		52,592			0
105386	AMHERST	NY		09/12/1989		199,739	-					0		58,192			0
105397	ST. PAUL	MN		10/10/1989		1,553,482	-					0		82,291			0
105399	LAS VEGAS	NV		10/26/1989		1,951,001	-					0		15,584			0
105434	HUNT VALLEY	MD		12/14/1989		4,060,478	-	5,693				5,693		126,526			0
105455	LAS VEGAS	NV		11/05/1990		4,472,116	-	3,524				3,524		115,001			0
105468	SAN JOSE	CA		02/07/1990		229,734	-					0		43,689			0
105475	CHANTILLY	VA		05/02/1989		2,313,307	-					0		17,089			0
105496	WYOMING	MI		05/09/1990		240,495	-					0		57,815			0
105543	LAS VEGAS	NV		08/30/1990		2,187,894	-					0		17,423			0
105544	LAS VEGAS	NV		08/30/1990		2,187,894	-					0		17,423			0
105589	LOS ALAMITOS	CA		02/26/1991		334,034	-					0		43,764			0
105597	LAS VEGAS	NV		03/18/1991		2,251,495	-					0		17,912			0
105603	CLEVELAND	OH		04/16/1991		902,335	-					0		62,563			0
105623	GREENFIELD	WI		07/02/1991		4,174,218	-					0		91,603			0
105645	PORTLAND	OR		09/12/1991		1,052,070	-					0		21,970			0
105648	TUALATIN	OR		08/08/1991		1,528,930	-					0		32,604			0
105671	LYNDHURST	OH		11/27/1991		373,246	-	(632)				(632)		26,668			0
105676	LAS VEGAS	NV		02/13/1992		2,691,631	-					0		69,401			0
105698	LOS ANGELES	CA		06/09/1992		125,782	-					0		18,566			0
105708	LAS VEGAS	NV		06/04/1992		3,342,918	-					0		26,540			0
105732	BEDFORD	OH		04/30/1993		2,142,109	-					0		98,292			0
105742	LIVONIA	MI		11/19/1992		350,394	-					0		18,186			0
105746	JACKSON	WY		11/24/1992		2,420,210	-					0		76,997			0
105765	GREENFIELD	WI		12/17/1992		1,297,700	-					0		66,199			0
105802	HILTON HEAD ISLAND	SC		07/15/1994		626,587	-					0		230,594			0
105804	SOUTH MILWAUKEE	WI		04/22/1993		2,889,951	-	(3,220)				(3,220)		132,933			0
105827	LOS ANGELES	CA		02/29/1988		1,772,532	-					0		27,383			0
105932	DORAVILLE	GA		04/15/1994		25,612	-					0		12,709			0
105950	HENDERSON	NV		09/28/1994		2,925,594	-					0		64,772			0
105958	NEW CITY	NY		05/10/1989		110,193	-					0		46,481			0
105981	CITY OF INDUSTRY	CA		12/14/1989		1,999,638	-					0		61,506			0
105982	LA PUENTE	CA		12/14/1989		1,787,113	-					0		54,969			0
106001	PORTLAND	OR		03/15/1993		320,458	-	(492)				(492)		14,903			0
106005	SANTA ANA	CA		06/13/1990		341,433	-					0		57,061			0
106015	CREVE COEUR	MO		11/15/1989		98,495	-	(86)				(86)		41,523			0
106018	CLEVELAND	OH		05/23/1990		1,597,740	-					0		82,826			0
106042	CINCINNATI	OH		07/31/1995		159,251	-					0		22,560			0
106046	BOISE	ID		07/26/1995		265,415	-					0		37,600			0
106105	BLOOMINGTON	MN		09/17/1996		377,435	-					0		29,662			0

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**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
106110	BAXTER	MN		09/26/1996		1,629,083	-				0		39,055			0	
106126	CARLSBAD	CA		04/15/1997		136,586	-				0		8,746			0	
106130	CHEEKTOWAGA	NY		07/03/1997		440,406	-				0		26,321			0	
106134	NORTHBROOK	IL		06/19/1997		767,876	-				0		15,285			0	
106141	ALPHARETTA	GA		07/17/1997		880,546	-				0		53,468			0	
106142	VERNON	CA		07/11/1997		3,434,774	-				0		15,954			0	
106167	DUNCANVILLE	TX		06/25/1998		318,733	-				0		14,697			0	
106168	LAS VEGAS	NV		09/02/1998		1,824,239	-				0		32,157			0	
106174	SOUTH MILWAUKEE	WI		03/08/1999		2,661,165	-				0		43,329			0	
106177	OSHKOSH	WI		08/19/1999		5,036,645	-				0		75,386			0	
106178	WESTFORD	MA		09/20/1999		580,838	-				0		19,801			0	
106179	LAS VEGAS	NV		11/29/1999		4,344,529	-				0		48,902			0	
106180	ROME	NY		10/07/1999		1,026,382	-				0		79,089			0	
106181	LOS ALAMITOS	CA		09/22/1999		1,216,686	-				0		6,512			0	
106182	HUNTINGTON BEACH	CA		10/19/1999		849,376	-				0		28,369			0	
106189	BRUNSWICK	OH		01/31/2000		681,941	-				0		21,626			0	
106190	INDIANAPOLIS	IN		03/15/2000		672,473	-				0		20,589			0	
106191	SMITHTOWN	NY		05/10/2000		1,736,666	-				0		22,470			0	
106194	STERLING HEIGHTS	MI		08/14/2000		796,191	-				0		22,185			0	
106197	BROOKFIELD	WI		03/27/2001		525,040	-				0		6,326			0	
106199	SHERMAN OAKS	CA		05/16/2001		2,943,816	-				0		35,923			0	
106200	LOS ANGELES	CA		09/13/2001		664,031	-				0		15,661			0	
106201	STATEN ISLAND	NY		08/31/2001		201,755	-				0		16,633			0	
106202	GLENDALE	AZ		10/11/2001		1,127,510	-				0		28,357			0	
106205	RIVERSIDE	CA		01/16/2002		291,047	-				0		6,611			0	
106212	SPRINGFIELD	OH		05/02/2002		1,927,065	-				0		20,563			0	
106214	HOLLAND	MI		07/12/2002		1,965,216	-				0		20,917			0	
106216	RIVERSIDE	CA		10/31/2002		305,595	-				0		6,291			0	
106217	SPOKANE	WA		01/02/2003		689,468	-				0		7,770			0	
130024	HAMBURG	NY		02/15/1990		2,163,466	-				0		67,083			0	
130076	SAN DIEGO	CA		09/14/1995		3,385,636	-				0		30,470			0	
130160	SEATTLE	WA		08/21/1997		426,089	-	840			840		8,822			0	
130300	CLINTON TOWNSHIP	MI		03/10/2011		27,626,097	-				0		420,106			0	
130301	LANSING	MI		03/10/2011		14,606,524	-				0		222,119			0	
130302	KALAMAZOO	MI		03/10/2011		4,868,841	-				0		74,040			0	
130303	PORTAGE	MI		03/10/2011		8,502,866	-				0		129,302			0	
130304	MUSKEGON	MI		03/10/2011		5,507,378	-				0		83,750			0	
130305	LA VISTA	NE		03/10/2011		7,498,109	-				0		114,023			0	
130306	ELKHORN	NE		03/10/2011		10,305,793	-				0		156,719			0	
130307	PEORIA	IL		03/10/2011		7,897,195	-				0		120,092			0	
130308	LONG ISLAND CITY	NY		10/26/2011		51,196,130	-				0		479,472			0	
130311	SANTA MONICA	CA		10/10/2012		47,168,459	-				0		668,135			0	
151678	PALO ALTO	CA		05/14/1987		558,096	-				0		11,984			0	

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### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
151681	TROY	MI		06/10/1987		400,770	-				0		18,983			0
151893	LAWRENCE TWP	NJ		06/27/1988		1,044,364	-				0		30,440			0
152358	ST. CLAIR SHORES	MI		02/07/1990		109,255	-				0		26,513			0
152464	TINTON FALLS	NJ		08/30/1990		3,195,826	-				0		38,320			0
152748	PORTLAND	OR		02/27/1987		353,277	-				0		24,289			0
152750	PORTLAND	OR		02/26/1987		779,675	-				0		53,606			0
152817	DREXEL HILL	PA		10/29/1985		65,144	-				0		27,550			0
152980	JESSUP	MD		08/26/1996		543,184	-				0		46,292			0
153005	MENOMONIE	WI		01/16/1997		1,629,083	-				0		39,055			0
153052	LANCASTER	NY		10/08/1997		502,279	-	(2,273)			(2,273)		26,608			0
153063	PLYMOUTH	MI		12/15/1997		1,076,276	-				0		37,143			0
153072	BELLINGHAM	WA		03/27/1998		794,338	-				0		14,999			0
153109	BALTIMORE	MD		03/02/1999		639,828	-				0		24,555			0
153116	DEPEW	NY		03/15/1999		1,169,072	-				0		84,485			0
153138	SAN DIEGO	CA		10/05/1999		821,960	-				0		4,399			0
153144	FISHERS	IN		12/07/1999		7,033,934	-				0		76,293			0
153145	DAYTON	OH		12/07/1999		5,294,774	-				0		57,429			0
153146	GREENWOOD	IN		12/07/1999		3,130,486	-				0		33,954			0
153156	SAN DIEGO	CA		12/07/1999		1,457,772	-				0		31,391			0
153160	FAYETTEVILLE	NC		12/21/1999		5,387,117	-				0		123,282			0
153166	AMSTERDAM	NY		03/16/2000		296,924	-				0		53,149			0
153189	ROCKVILLE	MD		06/27/2000		3,495,869	-				0		46,236			0
153194	OAKDALE	MN		06/29/2000		899,762	-				0		11,947			0
153199	NORTHGLENN	CO		06/13/2000		929,458	-				0		5,096			0
153201	NATIONAL CITY	CA		08/10/2000		1,749,640	-	(2,260)			(2,260)		7,677			0
153208	SEATTLE	WA		10/03/2000		537,542	-				0		14,575			0
153242	BURLINGTON	KY		01/12/2001		3,038,425	-				0		29,814			0
153260	PHILADELPHIA	PA		03/27/2001		412,298	-				0		11,591			0
153284	LAS VEGAS	NV		06/27/2001		1,943,939	-				0		23,967			0
153293	OSHKOSH	WI		06/27/2001		1,717,433	-				0		21,055			0
153294	LIVONIA	MI		07/26/2001		656,330	-				0		16,039			0
153326	THORNTON	CO		10/04/2001		283,152	-				0		22,642			0
153327	PORTLAND	OR		11/05/2001		1,025,988	-				0		13,395			0
153329	MAHTOMEDI	MN		11/20/2001		1,250,215	-				0		29,609			0
153335	ANDOVER	MN		11/20/2001		169,039	-				0		21,404			0
153336	MAPLEWOOD	MN		11/20/2001		574,093	-				0		13,596			0
153337	SAN DIEGO	CA		12/10/2001		1,008,550	-				0		23,410			0
153338	CANTON	OH		11/15/2001		6,031,149	-	(8,901)			(8,901)		58,907			0
153340	COLUMBIA HEIGHTS	MN		12/19/2001		1,443,559	-				0		19,889			0
153341	MIDDLETOWN	NY		12/14/2001		1,712,264	-				0		40,150			0
153344	LAS VEGAS	NV		12/19/2001		3,095,117	-				0		28,576			0
153364	ELMHURST	IL		07/02/2002		4,581,078	-				0		48,788			0
153365	EL CERRITO	CA		05/10/2002		619,762	-				0		13,132			0

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### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153366	PROSPECT PARK	PA		05/16/2002		1,828,779	-				0		28,701			0	
153369	CHICAGO	IL		01/08/2003		713,123	-				0		9,029			0	
153370	MCHENRY	IL		01/08/2003		1,105,342	-				0		13,994			0	
153373	VISTA	CA		07/11/2002		2,952,331	-				0		35,561			0	
153377	MANKATO	MN		11/25/2002		1,982,869	-				0		20,568			0	
153384	PALOS PARK	IL		11/14/2002		1,523,448	-				0		23,571			0	
153389	JACKSONVILLE	FL		01/14/2003		882,503	-				0		10,007			0	
153390	MORGANTOWN	WV		11/07/2002		3,928,097	-				0		50,278			0	
153391	BRIDGEPORT	WV		11/07/2002		1,572,048	-				0		20,121			0	
153392	FAIRMONT	WV		12/03/2002		2,225,402	-				0		28,484			0	
153394	ST. PAUL	MN		12/23/2002		734,657	-				0		8,351			0	
153400	VANCOUVER	WA		01/15/2003		207,237		(270)			(270)		22,343			0	
153402	GARDENA	CA		01/28/2003		737,662	-				0		8,305			0	
153405	PITTSBURGH	PA		01/08/2003		1,164,178	-				0		23,630			0	
153406	WESTWOOD	NJ		01/13/2003		724,288		8,272			8,272		42,737			0	
153410	LOUISVILLE	CO		01/16/2003		420,415		2,410			2,410		15,976			0	
153414	LAS VEGAS	NV		05/15/2003		1,572,226	-				0		13,905			0	
153415	SALT LAKE CITY	UT		12/23/2002		590,945	-				0		12,281			0	
153416	SALT LAKE CITY	UT		12/23/2002		469,636		877			877		10,025			0	
153418	SALT LAKE CITY	UT		12/23/2002		326,070		385			385		6,892			0	
153419	NAPERVILLE	IL		01/29/2003		273,620	-				0		21,010			0	
153420	COMMERCE	CA		01/23/2003		610,868	-				0		12,448			0	
153422	DULUTH	GA		02/18/2003		429,970	-				0		11,924			0	
153423	SEATTLE	WA		02/05/2003		1,075,708	-				0		11,949			0	
153426	LAKEWOOD	OH		04/03/2003		1,151,626	-				0		11,283			0	
153427	COLUMBUS	OH		04/03/2003		1,151,627	-				0		11,283			0	
153436	DENVER	CO		03/13/2003		1,523,486	-				0		30,136			0	
153438	ROCKFORD	IL		04/30/2003		2,136,759	-				0		23,137			0	
153439	ONTARIO	CA		04/03/2003		311,867		1,664			1,664		16,704			0	
153440	BOTHELL	WA		04/10/2003		1,156,032	-				0		12,679			0	
153443	COMMERCE	CA		05/02/2003		1,423,602	-				0		28,252			0	
153444	SAN DIEGO	CA		04/30/2003		679,065	-				0		13,524			0	
153445	MILFORD	MI		04/30/2003		1,350,201	-				0		20,826			0	
153446	ROCKVILLE	MD		06/19/2003		630,711	-				0		12,225			0	
153447	CAROL STREAM	IL		08/13/2003		506,200	-				0		9,646			0	
153448	ONTARIO	CA		04/03/2003		412,371		3,189			3,189		22,599			0	
153450	CLEVELAND	OH		05/30/2003		757,834	-				0		14,591			0	
153452	PARMA	OH		01/31/1989		1,010,733	-				0		54,532			0	
153453	PARMA	OH		11/22/1989		249,914	-				0		72,610			0	
153455	ELK GROVE VILLAGE	IL		05/30/2003		825,025	-				0		41,061			0	
153457	SIGNAL HILL	CA		07/07/2003		1,316,984	-				0		25,472			0	
153459	LA CANADA	CA		06/09/2003		1,379,883	-				0		20,914			0	
153460	RICHMOND	VA		08/08/2003		922,615	-				0		28,319			0	

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### SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153464.....	WINCHESTER.....	VA.....		08/26/2003.....		698,866.....	-.....	-.....	-.....	-.....	0.....	-.....	23,509.....			0.....	
153472.....	CAMARILLO.....	CA.....		08/28/2003.....		1,146,570.....	-.....	-.....	-.....	-.....	0.....	-.....	22,490.....			0.....	
153474.....	EUGENE.....	OR.....		07/22/2003.....		980,048.....	-.....	-.....	-.....	-.....	0.....	-.....	44,465.....			0.....	
153477.....	MOUNT WASHINGTON.....	PA.....		10/02/2003.....		542,998.....	-.....	-.....	-.....	-.....	0.....	-.....	23,785.....			0.....	
153481.....	LAS VEGAS.....	NV.....		04/23/2004.....		2,515,608.....	-.....	-.....	-.....	-.....	0.....	-.....	24,091.....			0.....	
153482.....	MANASSAS.....	VA.....		02/14/2005.....		2,320,274.....	-.....	-.....	-.....	-.....	0.....	-.....	52,588.....			0.....	
153484.....	DULUTH.....	MN.....		06/18/2004.....		765,436.....	-.....	-.....	-.....	-.....	0.....	-.....	30,036.....			0.....	
153489.....	PORTLAND.....	OR.....		11/01/2004.....		1,275,863.....	-.....	-.....	-.....	-.....	0.....	-.....	44,994.....			0.....	
153490.....	YORBA LINDA.....	CA.....		07/30/2004.....		3,769,277.....	-.....	-.....	-.....	-.....	0.....	-.....	82,992.....			0.....	
153492.....	WEST CHESTER.....	OH.....		08/27/2004.....		3,034,655.....	-.....	-.....	-.....	-.....	0.....	-.....	49,358.....			0.....	
153494.....	IRWINDALE.....	CA.....		08/24/2004.....		707,910.....	-.....	-.....	-.....	-.....	0.....	-.....	6,811.....			0.....	
153495.....	DRAPER.....	UT.....		08/10/2004.....		1,715,561.....	-.....	-.....	-.....	-.....	0.....	-.....	28,165.....			0.....	
153496.....	CITY OF INDUSTRY.....	CA.....		07/22/2004.....		1,003,279.....	-.....	-.....	-.....	-.....	0.....	-.....	10,962.....			0.....	
153497.....	FREDRICK.....	MD.....		08/31/2004.....		1,251,168.....	-.....	-.....	-.....	-.....	0.....	-.....	20,576.....			0.....	
153498.....	SANTA ANA.....	CA.....		10/06/2004.....		6,094,944.....	-.....	-.....	-.....	-.....	0.....	-.....	57,697.....			0.....	
153502.....	MAPLEWOOD.....	MN.....		12/23/2004.....		4,791,394.....	-.....	-.....	-.....	-.....	0.....	-.....	42,940.....			0.....	
153507.....	NORCROSS.....	GA.....		11/23/2004.....		549,363.....	-.....	-.....	-.....	-.....	0.....	-.....	8,998.....			0.....	
153508.....	NORCROSS.....	GA.....		11/23/2004.....		618,034.....	-.....	-.....	-.....	-.....	0.....	-.....	10,123.....			0.....	
153510.....	SAN RAMON.....	CA.....		12/27/2004.....		1,929,950.....	-.....	-.....	-.....	-.....	0.....	-.....	18,643.....			0.....	
153511.....	HILLSBORO.....	OR.....		12/30/2004.....		3,753,048.....	-.....	-.....	-.....	-.....	0.....	-.....	36,024.....			0.....	
153512.....	MILWAUKIE.....	OR.....		12/30/2004.....		2,186,317.....	-.....	-.....	-.....	-.....	0.....	-.....	36,141.....			0.....	
153516.....	LAS VEGAS.....	NV.....		02/18/2005.....		1,715,428.....	-.....	-.....	-.....	-.....	0.....	-.....	21,528.....			0.....	
153517.....	GLENDALE.....	CA.....		04/21/2005.....		527,284.....	-.....	-.....	-.....	-.....	0.....	-.....	17,313.....			0.....	
153521.....	ST PAUL.....	MN.....		06/23/2005.....		959,407.....	-.....	-.....	-.....	-.....	0.....	-.....	20,636.....			0.....	
153523.....	LAKEWOOD.....	CO.....		06/30/2005.....		1,383,089.....	-.....	-.....	-.....	-.....	0.....	-.....	12,799.....			0.....	
153525.....	FREDERICKSBURG.....	VA.....		07/18/2005.....		887,204.....	-.....	-.....	-.....	-.....	0.....	-.....	8,063.....			0.....	
153527.....	SAN DIEGO.....	CA.....		09/14/2005.....		3,374,522.....	-.....	-.....	-.....	-.....	0.....	-.....	31,312.....			0.....	
153531.....	DENVER.....	CO.....		08/26/2005.....		2,120,024.....	-.....	-.....	-.....	-.....	0.....	-.....	32,980.....			0.....	
153533.....	TEMPE.....	AZ.....		11/08/2005.....		3,857,812.....	-.....	-.....	-.....	-.....	0.....	-.....	58,006.....			0.....	
153536.....	PORTLAND.....	OR.....		01/17/2006.....		3,174,291.....	-.....	-.....	-.....	-.....	0.....	-.....	18,730.....			0.....	
153538.....	PHOENIX.....	AZ.....		01/11/2006.....		11,818,096.....	-.....	-.....	-.....	-.....	0.....	-.....	47,426.....			0.....	
153540.....	FOLSOM.....	CA.....		12/06/2005.....		2,765,143.....	-.....	-.....	-.....	-.....	0.....	-.....	24,803.....			0.....	
153541.....	LOS GATOS.....	CA.....		11/15/2005.....		2,182,825.....	-.....	-.....	-.....	-.....	0.....	-.....	12,448.....			0.....	
153542.....	OMAHA.....	NE.....		12/07/2005.....		4,390,597.....	-.....	-.....	-.....	-.....	0.....	-.....	39,421.....			0.....	
153544.....	PHOENIX.....	AZ.....		04/28/2006.....		4,466,536.....	-.....	-.....	-.....	-.....	0.....	-.....	31,420.....			0.....	
153545.....	MESA.....	AZ.....		04/28/2006.....		959,956.....	-.....	-.....	-.....	-.....	0.....	-.....	36,364.....			0.....	
153546.....	PHOENIX.....	AZ.....		04/28/2006.....		1,009,510.....	-.....	-.....	-.....	-.....	0.....	-.....	5,682.....			0.....	
153547.....	PHOENIX.....	AZ.....		04/28/2006.....		2,463,507.....	-.....	-.....	-.....	-.....	0.....	-.....	9,088.....			0.....	
153549.....	LAS VEGAS.....	NV.....		05/08/2006.....		2,087,950.....	-.....	-.....	-.....	-.....	0.....	-.....	17,133.....			0.....	
153553.....	SMYRNA.....	GA.....		03/30/2006.....		1,043,734.....	-.....	-.....	-.....	-.....	0.....	-.....	9,641.....			0.....	
153557.....	SAN MARCOS.....	CA.....		02/27/2006.....		3,958,900.....	-.....	-.....	-.....	-.....	0.....	-.....	57,315.....			0.....	
153558.....	NAPERVILLE.....	IL.....		05/15/2006.....		1,848,688.....	-.....	-.....	-.....	-.....	0.....	-.....	25,056.....			0.....	
153559.....	WESTMINSTER.....	CA.....		05/17/2006.....		6,259,620.....	-.....	-.....	-.....	-.....	0.....	-.....	51,519.....			0.....	

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**SCHEDULE B - PART 3**

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
153561	ROCKVILLE	MD		05/02/2006		1,845,592	-				0		14,842			0
153563	MANKATO	MN		12/01/2006		5,200,996	-				0		95,990			0
153566	BEDFORD PARK	IL		05/08/2006		2,587,051	-				0		22,791			0
153571	HUNTINGTON BEACH	CA		09/29/2006		3,545,267	-				0		19,372			0
153575	EDGEWOOD	MD		11/14/2006		4,707,362	-				0		35,325			0
153576	ST. MICHAEL	MN		03/07/2007		1,868,283	-				0		13,176			0
153579	CINCINNATI	OH		01/04/2007		5,700,075	-				0		71,925			0
153580	HILLSBORO	OR		11/21/2006		3,497,138	-				0		26,714			0
153585	EXTON	PA		09/29/2006		2,774,723	-				0		77,691			0
153586	BURBANK	CA		12/01/2006		6,617,180	-				0		27,057			0
153588	INDEPENDENCE	KY		01/04/2007		1,138,515	-				0		8,878			0
153589	BROADVIEW HEIGHTS	OH		12/15/2006		5,168,409	-				0		45,409			0
153590	MILL CREEK	WA		02/05/2007		1,426,183	-				0		17,990			0
153592	MORGANTOWN	WV		02/22/2007		1,016,848	-				0		12,789			0
153596	SACRAMENTO	CA		03/06/2007		3,987,209	-				0		13,918			0
153597	PHOENIX	AZ		04/04/2007		3,858,636	-				0		29,330			0
153599	APPLE VALLEY	CA		04/24/2007		3,613,933	-				0		27,121			0
153601	GARDENA	CA		05/18/2007		1,950,924	-				0		14,831			0
153602	CRANBURY	NJ		06/08/2007		6,849,870	-				0		53,140			0
153603	EDISON	NJ		07/12/2007		4,092,623	-				0		31,094			0
153604	GRAND RAPIDS	MI		05/23/2007		3,494,733	-				0		22,550			0
153606	GRAND RAPIDS	MI		07/31/2008		1,962,200	-				0		12,034			0
153607	SALEM	OR		05/08/2007		8,769,976	-				0		43,393			0
153608	AVALON	PA		05/31/2007		1,377,645	-				0		13,224			0
153610	ROSSVILLE	MD		07/26/2007		3,986,064	-				0		28,376			0
153612	ROCKFORD	IL		05/30/2007		1,298,030	-				0		14,169			0
153615	PHOENIX	AZ		06/22/2007		2,880,908	-				0		25,942			0
153620	CENTER TOWNSHIP (MONACA)	PA		03/17/2008		2,754,339	-				0		12,064			0
153622	MAHTOMEDI	MN		09/28/2007		1,378,555	-				0		6,036			0
153623	BUFFALO GROVE	IL		09/05/2007		5,331,251	-				0		31,761			0
153625	NEWBURY PARK	CA		10/02/2007		2,633,038	-				0		18,284			0
153626	MIDDLETOWN	NJ		12/21/2007		1,799,243	-				0		20,324			0
153630	LAGUNA WOODS	CA		11/30/2007		10,041,598	-				0		47,777			0
153631	VAN NUYS	CA		12/12/2007		6,523,324	-				0		137,203			0
153632	BURBANK	CA		11/20/2007		12,590,186	-				0		41,442			0
153636	BREMERTON	WA		11/30/2007		1,716,112	-				0		19,329			0
153640	LA CRESCENTA	CA		01/04/2008		10,703,375	-	(4,268)			(4,268)		69,440			0
153641	SOUTH BRUNSWICK	NJ		02/01/2008		7,255,558	-				0		49,632			0
153642	CORAOPOLIS	PA		01/25/2008		1,211,927	-				0		36,793			0
153645	PHOENIX	AZ		02/14/2008		6,453,341	-				0		54,240			0
153647	IRVINE	CA		03/12/2008		2,319,708	-				0		10,739			0
153648	IRVINE	CA		03/12/2008		1,281,582	-				0		5,933			0
153649	IRVINE	CA		03/12/2008		1,892,515	-				0		8,761			0

QE02.6

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
153650.....	IRVINE.....	CA.....		03/12/2008.....		1,966,010	-				0		9,101			0
153651.....	IRVINE.....	CA.....		03/12/2008.....		1,387,231	-				0		6,422			0
153652.....	IRVINE.....	CA.....		03/12/2008.....		1,309,142	-				0		6,061			0
153653.....	FORT MYERS.....	FL.....		01/29/2008.....		5,510,923	-				0		27,239			0
153655.....	IRVINE.....	CA.....		03/13/2008.....		2,517,228	-				0		11,653			0
153656.....	IRVINE.....	CA.....		03/12/2008.....		2,342,675	-				0		10,845			0
153658.....	LAKE FOREST.....	CA.....		03/12/2008.....		2,878,210	-				0		14,934			0
153660.....	TEMPE.....	AZ.....		05/15/2008.....		2,998,586	-				0		10,986			0
153663.....	ITASCA.....	IL.....		06/26/2008.....		2,710,821	-				0		18,442			0
153664.....	PITTSBURGH.....	PA.....		06/20/2008.....		1,647,040	-				0		7,293			0
153665.....	ATLANTA.....	GA.....		06/17/2008.....		3,118,065	-				0		20,850			0
153666.....	VAN NUYS.....	CA.....		06/02/2008.....		2,769,413	-				0		12,538			0
153667.....	CARLSBAD.....	CA.....		06/27/2008.....		3,600,160	-	(2,053)			(2,053)		23,947			0
153670.....	MOONACHIE.....	NJ.....		08/18/2008.....		5,925,745	-				0		60,750			0
153671.....	MOONACHIE.....	NJ.....		08/18/2008.....		2,539,605	-				0		26,036			0
153672.....	ONTARIO.....	CA.....		06/27/2008.....		8,313,859	-				0		37,357			0
153673.....	SEATTLE.....	WA.....		08/29/2008.....		2,397,877	-				0		14,421			0
153674.....	SEATTLE.....	WA.....		08/29/2008.....		1,357,289	-				0		8,163			0
153675.....	MISSION VIEJO.....	CA.....		09/18/2008.....		1,372,338	-				0		6,094			0
153677.....	TUSTIN.....	CA.....		09/18/2008.....		1,900,874	-				0		8,441			0
153678.....	ANAHEIM.....	CA.....		09/18/2008.....		1,585,606	-				0		7,041			0
153679.....	CHATSWORTH.....	CA.....		09/29/2008.....		3,998,001	-				0		17,188			0
153680.....	LAS VEGAS.....	NV.....		10/21/2008.....		930,869	-				0		5,343			0
153681.....	LAS VEGAS.....	NV.....		10/21/2008.....		2,404,809	-				0		13,803			0
153684.....	E. BRUNSWICK.....	NJ.....		01/14/2009.....		3,171,952	-				0		21,997			0
153686.....	SAVANNAH.....	GA.....		05/14/2009.....		2,016,287	-				0		11,863			0
153687.....	SAVANNAH.....	GA.....		05/14/2009.....		5,773,914	-				0		33,971			0
153689.....	WILSONVILLE.....	OR.....		06/01/2009.....		2,405,834	-				0		39,234			0
153691.....	LOS ANGELES.....	CA.....		12/16/2008.....		24,728,345	-				0		1,049,665			0
153692.....	VERNON.....	CA.....		05/05/2009.....		2,978,607	-				0		17,525			0
153694.....	LA HABRA.....	CA.....		08/28/2009.....		4,746,537	-				0		17,289			0
153695.....	DENVER.....	CO.....		09/30/2009.....		3,014,665	-				0		16,381			0
153697.....	GRAND RAPIDS.....	MI.....		11/10/2009.....		5,905,962	-				0		137,553			0
153700.....	SANTA ANA.....	CA.....		12/21/2009.....		1,388,022	-				0		5,232			0
153704.....	INVER GROVE HEIGHTS.....	MN.....		02/01/2010.....		7,925,350	-				0		123,747			0
153705.....	CARLSBAD.....	CA.....		02/11/2010.....		1,771,097	-				0		9,759			0
153706.....	HARLEYSVILLE.....	PA.....		03/01/2010.....		1,835,485	-				0		27,677			0
153707.....	ROCKVILLE.....	MD.....		05/05/2010.....		1,440,229	-				0		12,767			0
153708.....	VERNON.....	CA.....		06/14/2010.....		17,601,334	-				0		72,713			0
153709.....	BRIDGEPORT.....	NJ.....		06/30/2010.....		5,060,667	-				0		27,808			0
153710.....	WHITEHALL.....	MI.....		06/25/2010.....		2,878,439	-				0		42,703			0
153711.....	GRAND HAVEN.....	MI.....		06/25/2010.....		2,116,499	-				0		31,399			0
153713.....	SALT LAKE CITY.....	UT.....		11/01/2010.....		5,003,270	-				0		30,645			0

QE02.7

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153715	SEATTLE	WA		08/02/2010		2,764,091	-				0		11,487			0	
153716	WASHINGTON	MD		08/24/2010		19,632,799	-				0		76,262			0	
153718	SPRING VALLEY	CA		09/29/2010		3,615,580	-				0		15,865			0	
153719	REDONDO BEACH	CA		09/01/2010		4,234,336	-				0		66,705			0	
153720	LOS ANGELES	CA		09/01/2010		2,146,632	-				0		33,817			0	
153724	COMMERCE CITY	CO		10/18/2010		7,790,567	-				0		45,317			0	
153725	TUKWILA	WA		09/27/2007		9,308,047	-				0		40,947			0	
153726	CHARLOTTE	NC		11/29/2010		5,293,759	-				0		23,154			0	
153727	ATLANTA	GA		01/02/2001		11,089,403	-				0		106,984			0	
153728	ORANGE	CA		02/01/2011		3,817,231	-				0		17,337			0	
153729	HUNTINGTON BEACH	CA		02/01/2011		1,431,462	-				0		6,501			0	
153733	OSHKOSH	WI		02/04/2011		4,430,748	-				0		26,456			0	
153734	SANTA FE SPRINGS	CA		02/25/2011		4,215,470	-				0		27,660			0	
153735	FINDLAY	OH		08/15/2011		1,001,720	-				0		12,288			0	
153736	ANAHEIM	CA		03/08/2011		4,892,305	-				0		30,900			0	
153737	CARLSBAD	CA		03/10/2011		3,110,951	-				0		18,575			0	
153740	ANDOVER	MA		05/06/2011		12,566,308	-				0		46,914			0	
153743	SANTEE	CA		05/04/2011		8,360,165	-				0		23,494			0	
153745	SAN JOSE	CA		05/26/2011		4,116,797	-				0		16,978			0	
153746	CHULA VISTA	CA		05/26/2011		3,028,614	-				0		12,491			0	
153747	HUNTINGTON BEACH	CA		05/26/2011		3,288,622	-				0		13,563			0	
153748	EL MONTE	CA		05/26/2011		1,980,877	-				0		8,170			0	
153749	CONCORD	CA		08/31/2011		3,115,022	-				0		12,673			0	
153750	FULLERTON	CA		08/31/2011		3,731,839	-				0		15,182			0	
153752	SAN DIEGO	CA		10/31/2011		3,745,856	-				0		14,813			0	
153753	SAN DIEGO	CA		10/31/2011		2,679,907	-				0		10,598			0	
153754	SAN DIEGO	CA		10/31/2011		2,555,756	-				0		10,107			0	
153755	SOUTH HACKENSACK	NJ		06/13/2011		11,125,104	-				0		96,990			0	
153756	SCOTTSDALE	AZ		06/30/2011		2,277,549	-				0		13,168			0	
153757	CHARLOTTE	NC		07/01/2011		12,585,745	-				0		102,280			0	
153758	FREMONT	CA		06/29/2011		11,475,358	-				0		52,160			0	
153759	MILPITAS	CA		06/29/2011		10,755,147	-				0		48,887			0	
153760	BLOOMINGTON	MN		08/31/2011		8,583,181	-				0		49,413			0	
153761	ADDISON	IL		09/07/2011		5,529,410	-				0		33,107			0	
153762	ADDISON	IL		09/07/2011		5,910,749	-				0		35,390			0	
153769	PHOENIX	AZ		07/27/2011		19,885,178	-				0		87,137			0	
153771	MIDLAND COUNTY	MI		12/19/2011		4,523,885	-				0		65,005			0	
153772	BOULDER	CO		02/01/2012		1,819,682	-				0		16,566			0	
153773	WIXOM	MI		05/01/2012		3,134,455	-				0		43,583			0	
153774	SOUTH BRUNSWICK	NJ		10/31/2011		15,793,694	-				0		151,617			0	
153782	BROOKLYN PARK	MN		12/28/2011		6,565,393	-				0		128,190			0	
153783	OAKDALE	MN		12/28/2011		6,565,393	-				0		128,190			0	
153784	VAN NUYS	CA		12/29/2011		2,996,970	-				0		14,060			0	

QE02.8

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153785	NORTHRIDGE	CA		12/29/2011		1,909,360	-					0		8,957			0
153786	PLAINFIELD	IN		12/14/2011		28,163,000	-					0		71,658			0
153787	TOBYHANNA	PA		12/14/2011		37,989,000	-					0		104,863			0
153788	WALTON	KY		12/14/2011		16,665,000	-					0		42,402			0
153790	SALT LAKE CITY	UT		02/22/2012		1,685,648	-					0		9,661			0
153791	PEORIA	AZ		12/07/2011		17,000,000	-					0		51,289			0
153795	SAN DIEGO	CA		07/01/2012		9,153,636	-					0		85,664			0
153796	SAN DIEGO	CA		07/01/2012		5,991,699	-					0		34,486			0
153799	GOLETA	CA		09/04/2012		3,772,726	-					0		50,200			0
153800	SAN DIEGO	CA		06/29/2012		14,644,147	-					0		65,096			0
153801	HUNTINGDON VALLEY	PA		08/01/2012		4,705,657	-					0		28,040			0
153802	PHILADELPHIA	PA		08/01/2012		5,772,920	-					0		34,399			0
153803	ELKINS PARK	PA		08/01/2012		4,754,169	-					0		28,329			0
153806	SECAUCUS	NJ		07/31/2012		3,331,313	-					0		16,630			0
153807	LINDEN	NJ		07/31/2012		8,368,532	-					0		41,775			0
153809	SECAUCUS	NJ		07/31/2012		6,369,280	-					0		31,795			0
153810	AUBURN	WA		01/10/2013		6,404,929	-					0		29,144			0
153811	SAN FRANCISCO	CA		11/29/2012		4,584,975	-					0		106,372			0
153812	ANAHEIM	CA		11/29/2012		3,667,980	-					0		85,097			0
153813	CHINO	CA		11/08/2012		16,209,429	-					0		74,474			0
153820	FARMINGTON	MI		08/29/2012		3,890,072	-					0		53,541			0
153821	CHULA VISTA	CA		09/13/2012		5,345,233	-					0		34,094			0
153822	RIVERSIDE	CA		01/30/2013		2,954,961	-					0		13,795			0
153828	SECAUCUS	NJ		10/31/2012		7,538,313	-					0		38,177			0
153831	IRVINE	CA		12/21/2012		44,779,784	-					0		617,960			0
153833	AUSTIN	TX		12/21/2012		21,864,714	-					0		110,653			0
153834	LA MESA	CA		02/21/2013		6,534,132	-					0		31,521			0
153835	BELL GARDENS	CA		02/21/2013		3,698,794	-					0		17,393			0
153836	SAN JOSE	CA		05/10/2013		8,257,501	-					0		38,287			0
153837	SAN JOSE	CA		05/10/2013		2,997,593	-					0		13,899			0
153838	GLENDALE	CA		05/10/2013		6,986,125	-					0		32,392			0
153839	TORRANCE	CA		05/10/2013		4,020,243	-					0		18,641			0
153840	LA HABRA	CA		10/31/2013		3,680,764	-					0		15,814			0
153841	PARAMOUNT	CA		10/31/2013		3,872,492	-					0		16,637			0
153843	KILL DEVIL HILLS	NC		05/08/2013		4,699,221	-					0		21,038			0
153844	ITASCA	IL		04/29/2013		2,366,948	-					0		14,402			0
153849	SUGAR LAND	TX		07/01/2013		3,687,247	-					0		189,377			0
153850	NEWPORT BEACH	CA		06/07/2013		19,717,854	-					0		171,413			0
153851	HAPPY VALLEY	OR		05/17/2013		7,530,901	-					0		35,039			0
153852	GRAND BLANC	MI		07/16/2013		1,731,133	-					0		21,900			0
153853	GRAND BLANC	MI		07/16/2013		4,111,442	-					0		52,013			0
153854	ESSEXVILLE	MI		07/16/2013		2,921,288	-					0		36,957			0
153855	DAVISON	MI		07/16/2013		8,006,492	-					0		101,289			0

QE02.9

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153856	SAN ANTONIO	TX		06/10/2013		12,677,525	-				0		289,470			0	
153858	CLAREMONT	CA		12/02/2013		10,000,000	-				0		32,242			0	
153859	RANCHO CUCAMONGA	CA		11/27/2013		10,000,000	-				0		48,432			0	
153860	SECAUCUS	NJ		07/16/2013		3,479,439	-				0		15,598			0	
153861	SECAUCUS	NJ		07/16/2013		2,978,941	-				0		15,928			0	
153868	SIMI VALLEY	CA		08/15/2013		5,477,993	-				0		22,253			0	
153869	EDINA	MN		10/08/2013		2,892,443	-				0		22,839			0	
153870	WEST ST PAUL	MN		10/31/2013		3,391,290	-				0		26,330			0	
153872	SAN JOSE	CA		09/27/2013		5,984,197	-				0		23,928			0	
153873	SAN JOSE	CA		09/27/2013		3,490,947	-				0		13,710			0	
153874	SAN JOSE	CA		09/27/2013		1,496,120	-				0		5,876			0	
153875	SEATTLE	WA		11/04/2013		20,000,000	-				0		88,287			0	
153878	DURHAM	NC		11/06/2013		4,500,000	-				0		34,874			0	
153881	HARRISBURG	PA		11/22/2013		4,500,000	-				0		94,201			0	
153887	PHOENIX	AZ		12/04/2013		2,304,188	-				0		9,247			0	
0299999	Total - Mortgages With Partial Repayments					1,665,172,158	0	2,399	0	0	2,399	0	19,273,539	0	0	0	
0599999	Total Mortgages					1,685,171,461	0	2,399	0	0	2,399	0	19,840,123	39,727,240	0	613,578	613,578

QE02.10



### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP	Dallas	TX	Capital Contribution	1	05/16/2008			18,621			0.1	
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP	Dallas	TX	Capital Contribution	1	05/16/2008			131,805			0.1	
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP	Dallas	TX	Capital Contribution	1	05/16/2008			236,418			0.1	
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP	Dallas	TX	Capital Contribution	1	05/16/2008			638,365			0.1	
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP	Dallas	TX	Capital Contribution	1	12/31/2006			22,765			0.1	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									0	1,047,974	0	0	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>													
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PARTNERSHIP UNITS		DE	Basis Adjustment	1	11/09/2006			13,266			100.0	
000000 00 0	SINGER COLLATERAL TRUST V LIMITED PARTNERSHIP UNITS		DE	Basis Adjustment	1	11/09/2006			12,411			100.0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									0	25,677	0	0	XXX
4499999. Subtotal - Unaffiliated									0	1,047,974	0	0	XXX
4599999. Subtotal - Affiliated									0	25,677	0	0	XXX
4699999. Totals									0	1,073,651	0	0	XXX

### SCHEDULE BA - PART 3

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

QE03

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP UN..	DALLAS	TX	Capital Distribution	06/14/2006	02/12/2014	524,527	-	-	-	-	0	-	524,527	524,527	-	-	0	-
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP UN..	DALLAS	TX	Capital Distribution	06/14/2006	02/28/2014	85,855	-	-	-	-	0	-	85,855	85,855	-	-	0	-
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP UN..	DALLAS	TX	Capital Distribution	06/14/2006	03/24/2014	117,427	-	-	-	-	0	-	117,427	117,427	-	-	0	-
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP U..	DALLAS	TX	Capital Distribution	05/12/2008	03/18/2014	130,516	-	-	-	-	0	-	130,516	130,516	-	-	0	-
000000 00 0	TPG PARTNRS IV LP LIMITED PARTNERSHIP UN..	DALLAS	TX	Capital Distribution	11/25/2003	02/18/2014	1,141,232	-	-	-	-	0	-	1,141,232	1,141,232	-	-	0	-
000000 00 0	TPG PARTNRS IV LP LIMITED PARTNERSHIP UN..	DALLAS	TX	Capital Distribution	11/25/2003	02/28/2014	190,931	-	-	-	-	0	-	190,931	190,931	-	-	0	-
000000 00 0	TPG VENTURES LP LIMITED PARTNERSHIP UNIT..	DALLAS	TX	Capital Distribution	03/13/2001	03/31/2014	2,501	-	-	-	-	0	-	2,501	2,501	-	-	0	-
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,192,989	0	0	0	0	0	2,192,989	2,192,989	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																			
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PARTN..		DE	Capital Distribution	11/09/2006	03/31/2014	94,933	-	-	-	-	0	-	94,933	94,933	-	-	0	-
000000 00 0	SINGER COLLATERAL TRUST V LIMITED PARTNE..		DE	Capital Distribution	11/09/2006	03/31/2014	188,000	-	-	-	-	0	-	188,000	188,000	-	-	0	-
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								282,933	0	0	0	0	0	282,933	282,933	0	0	0	0
<b>Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>																			
36184@ AA 8	GMAC GTD TAX CREDIT FUND VII TCE GTD LLC		DE	Redemption	12/31/2003	3/31/20014	40,968	-	-	-	-	0	-	40,968	40,968	-	-	0	-
02313# AB 0	MMA FINCL AMBAC AFFORD HSG V TCE GTD LI..		NY	Redemption	06/19/2003	3/31/20014	474,819	-	-	-	-	0	-	474,819	474,819	-	-	0	-
000000 00 0	MS GTD TAX CREDIT FUND XII LLC TCE GTD L..		NY	Redemption	12/02/2004	3/31/20014	414,878	-	-	-	-	0	-	414,878	414,878	-	-	0	-
000000 00 0	NATIONWIDE LIFE TAX CR 2003-A TCE GTD LL			Redemption	08/12/2003	3/31/20014	28,734	-	-	-	-	0	-	28,734	28,734	-	-	0	-
000000 00 0	NATIONWIDE LIFE TAX CR 2004-E TCE GTD LL			Redemption	11/12/2004	3/31/20014	927,075	-	-	-	-	0	-	927,075	927,075	-	-	0	-
000000 00 0	PARAMOUNT GTD TAX CR FUND II TCE GTD LLC			Redemption	11/12/2004	3/31/20014	917,748	-	-	-	-	0	-	917,748	917,748	-	-	0	-

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
000000 00 0	RELATED CAP GTD PRNTR II LP TCE GTD LIMI.....			Redemption 100.0000.....	10/30/2003	3/31/20014	850,133	-	-	-	-	0	-	850,133	850,133	-	-	0	-
86705# AA 1	SUNAMERICA AFFORD HSNP PRT 112 TCE GTD L.....			Redemption 100.0000.....	12/31/2003	3/31/20014	17,207	-	-	-	-	0	-	17,207	17,207	-	-	0	-
86705@ AA 3	SUNAMERICA AFFORD HSNP PRT 120 TCE GTD L.....			Redemption 100.0000.....	03/12/2003	3/31/20014	539,430	-	-	-	-	0	-	539,430	539,430	-	-	0	-
000000 00 0	TCF GW/F LLC TCE GTD LLC MEMBER WAC 0.....		NC...	Redemption 100.0000.....	07/30/2003	3/31/20014	49,963	-	-	-	-	0	-	49,963	49,963	-	-	0	-
000000 00 0	TCF GW-2 LLC TCE GTD LLC MEMBER WAC 0.....		NC...	Redemption 100.0000.....	04/30/2004	3/31/20014	914,315	-	-	-	-	0	-	914,315	914,315	-	-	0	-
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							5,175,270	0	0	0	0	0	0	5,175,270	5,175,270	0	0	0	0
<b>Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated</b>																			
000000 00 0	TCF GW/GA LLC TCE GTD LLC MEMBER WAC 0.....		NC...	Redemption 100.0000.....	05/03/2004	03/31/2014	2,642,842	-	-	-	-	0	-	2,642,842	2,642,842	-	-	0	-
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							2,642,842	0	0	0	0	0	0	2,642,842	2,642,842	0	0	0	0
4499999. Subtotal - Unaffiliated.....							10,011,101	0	0	0	0	0	0	10,011,101	10,011,101	0	0	0	0
4599999. Subtotal - Affiliated.....							282,933	0	0	0	0	0	0	282,933	282,933	0	0	0	0
4699999. Totals.....							10,294,034	0	0	0	0	0	0	10,294,034	10,294,034	0	0	0	0

QE03.1

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 A8 3	UNITED STATES OF AMERICA TREASURY NOTES.....		...01/29/2014	CAPITAL INSTITUTIONAL SERVICES.....		.....21,304,336	.....21,000,000	.....41,333	1.....
912828 A9 1	UNITED STATES OF AMERICA TREASURY NOTES.....		...01/29/2014	MERRILL LYNCH PFS.....		.....1,001,449	.....1,000,000	.....311	1.....
912828 B3 3	UNITED STATES OF AMERICA TREASURY NOTES.....		...02/12/2014	MORGAN STANLEY & CO INC.....		.....3,988,607	.....4,000,000	.....2,155	1.....
912828 B5 8	UNITED STATES OF AMERICA TREASURY NOTES.....		...02/19/2014	BARCLAYS BANK INTL LTD.....		.....10,965,044	.....11,000,000	.....11,271	1.....
912828 B6 6	UNITED STATES OF AMERICA TREASURY NOTES.....		...03/20/2014	CAPITAL INSTITUTIONAL SERVICES.....		.....22,991,094	.....23,000,000	.....43,985	1.....
912828 B9 0	UNITED STATES OF AMERICA TREASURY NOTES.....		...03/05/2014	ROYAL BANK SCOTLAND (FED).....		.....4,949,629	.....5,000,000	.....1,630	1.....
912828 C3 2	UNITED STATES OF AMERICA TREASURY NOTES.....		...03/20/2014	BARCLAYS BANK INTL LTD.....		.....2,987,471	.....3,000,000	.....367	1.....
912828 WE 6	UNITED STATES OF AMERICA TREASURY NOTES.....		...02/12/2014	ISI GROUP INC.....		.....102,732,422	.....103,000,000	.....595,276	1.....
000000 00 0	GNMA DOLLAR ROLLS MARCH 3.500% 03/01/4.....		...02/03/2014	Various.....		.....352,240,578	.....327,000,000	.....604,042	1.....
000000 00 0	GNMA DOLLAR ROLLS APRIL 3.500% 07/15/4.....		...03/17/2014	Various.....		.....352,240,578	.....327,000,000	.....667,625	1.....
0599999	Total Bonds - U.S. Government.....					.....875,401,207	.....825,000,000	.....1,967,995	.....XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>									
000000 00 0	CALIFORNIA LOTTERY -Johnson, Aaron (2).....		...01/02/2014	STONE STREET CAPITAL.....		.....256,736	.....450,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Billiteri, Shannon (.....		...01/07/2014	STONE STREET CAPITAL.....		.....353,887	.....628,848		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Nash, Jacque 0.000.....		...01/17/2014	STONE STREET CAPITAL.....		.....258,733	.....390,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Loveless, Michael L.....		...01/21/2014	STONE STREET CAPITAL.....		.....244,874	.....459,663		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Temores, Noel (2).....		...02/03/2014	NORTHEASTERN CAPITAL FUNDING L.....		.....474,303	.....874,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Temores, Noel (2).....		...02/03/2014	NORTHEASTERN CAPITAL FUNDING L.....		.....15,195	.....28,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Almario, Gina 0.00.....		...02/04/2014	PEACHTREE.....		.....321,916	.....500,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Salas, Luis A (2).....		...02/10/2014	PEACHTREE.....		.....717,814	.....1,300,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Salas, Luis A (2).....		...02/10/2014	PEACHTREE.....		.....11,043	.....20,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Oliver, Miosha (6).....		...02/14/2014	STONE STREET CAPITAL.....		.....178,577	.....307,846		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Billiteri, Shannon (.....		...02/14/2014	STONE STREET CAPITAL.....		.....215,761	.....374,997		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Sutton, Juanita 0.....		...03/24/2014	SENECA ONE.....		.....227,150	.....286,828		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Ross, John 0.000%.....		...03/24/2014	SENECA ONE.....		.....206,390	.....313,565		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Ung, Cheng (2) 0.0.....		...03/27/2014	STONE STREET CAPITAL.....		.....633,358	.....1,100,000		1FE.....
000000 00 0	CALIFORNIA LOTTERY -Barnett, Clarence.....		...03/28/2014	STONE STREET CAPITAL.....		.....513,708	.....600,000		1FE.....
000000 00 0	COLORADO LOTTERY -Lozano, Daniel (2) 0.....		...02/03/2014	SENECA ONE.....		.....1,421,264	.....2,214,350		1FE.....
000000 00 0	FLORIDA LOTTERY -Miller, Claudia (2) 0.....		...02/21/2014	STONE STREET CAPITAL.....		.....284,670	.....500,000		1FE.....
000000 00 0	FLORIDA LOTTERY -Miller, Claudia (3) 0.....		...03/18/2014	STONE STREET CAPITAL.....		.....285,790	.....500,000		1FE.....
000000 00 0	ILLINOIS LOTTERY -T& P Kius Family Prtns.....		...01/17/2014	STONE STREET CAPITAL.....		.....1,856,546	.....2,880,000		1FE.....
000000 00 0	ILLINOIS LOTTERY -Temple, Tanya R (2).....		...01/22/2014	PEACHTREE.....		.....173,745	.....350,000		1FE.....
000000 00 0	ILLINOIS LOTTERY -Bytnar, Robert 0.000.....		...03/14/2014	STONE STREET CAPITAL.....		.....1,122,584	.....1,405,000		1FE.....
000000 00 0	ILLINOIS LOTTERY -Gatzke, James (2) 0.....		...03/27/2014	SENECA ONE.....		.....389,803	.....593,578		1FE.....
000000 00 0	MASSACHUSETTS LOTTERY -Bolter, William.....		...01/17/2014	STONE STREET CAPITAL.....		.....200,762	.....250,000		1FE.....
000000 00 0	MASSACHUSETTS LOTTERY -Gerakas, Achilles.....		...03/21/2014	STONE STREET CAPITAL.....		.....284,174	.....400,000		1FE.....
000000 00 0	TEXAS LOTTERY -Johnson, Don T. (7) 0.0.....		...03/21/2014	ENCORE FUNDING LLC.....		.....386,449	.....482,400		1FE.....
000000 00 0	VIRGINIA LOTTERY -Davis, Linwood 0.000.....		...03/06/2014	SENECA ONE.....		.....400,101	.....595,000		1FE.....
1799999	Total Bonds - U.S. States, Territories and Possessions.....					.....11,435,333	.....17,804,075	.....0	.....XXX.....

QE04

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
04780M UB 3	ATLANTA GA ARPT REVENUE BONDS SER.C 5		03/27/2014	SIEBERT BRANDFORD SHANK		1,848,597	1,700,000		1FE
04780M UC 1	ATLANTA GA ARPT REVENUE BONDS SER.C 5		03/27/2014	SIEBERT BRANDFORD SHANK		1,350,863	1,250,000		1FE
04780M UD 9	ATLANTA GA ARPT REVENUE BONDS SER.C 4		03/27/2014	SIEBERT BRANDFORD SHANK		986,840	1,000,000		1FE
04780T CV 4	ATLANTA GA ARPT PASSENGER FAC REVENUE BO		03/27/2014	SIEBERT BRANDFORD SHANK		5,445,500	5,000,000		1FE
235308 UL 5	DALLAS TX INDEP SCH DIST MUNICIPAL GEN O		03/12/2014	RAMIREZ & CO INC		5,916,315	5,700,000	70,349	1FE
442435 5A 7	HOUSTON TX UTILITY SYS REVENUE 1ST LIEN		03/13/2014	J P MORGAN SECURITIES INC		10,000,000	10,000,000		1FE
442435 5B 5	HOUSTON TX UTILITY SYS REVENUE TAX 1ST L		03/13/2014	J P MORGAN SECURITIES INC		2,000,000	2,000,000		1FE
727199 KJ 9	PLANO TX INDEPENDENT SCHOOL GOB BUILD AM		02/12/2014	WELLS FARGO		6,610,740	6,000,000	3,135	1FE
84247P JA 0	SOUTHERN CA PUBLIC POWER AUTH REVENUE BO		03/14/2014	GOLDMAN SACHS & CO		2,500,000	2,500,000		1FE
84247P JB 8	SOUTHERN CA PUBLIC POWER AUTH REVENUE TA		03/14/2014	GOLDMAN SACHS & CO		2,500,000	2,500,000		1FE
84247P JC 6	SOUTHERN CA PUBLIC POWER AUTH REVENUE TA		03/14/2014	GOLDMAN SACHS & CO		2,000,000	2,000,000		1FE
84247P JD 4	SOUTHERN CA PUBLIC POWER AUTH REVENUE TA		03/14/2014	GOLDMAN SACHS & CO		3,000,000	3,000,000		1FE
84247P JE 2	SOUTHERN CA PUBLIC POWER AUTH REVENUE TA		03/14/2014	GOLDMAN SACHS & CO		3,000,000	3,000,000		1FE
882723 ET 2	TEXAS STATE WTR FINL ASSIST CALL GOB UNL		01/09/2014	J P MORGAN SECURITIES INC		6,648,640	6,575,000	22,131	1FE
882723 FX 2	TEXAS STATE WTR FINL ASSIST CALL GOB UNL		01/09/2014	J P MORGAN SECURITIES INC		7,811,520	7,725,000	26,002	1FE
939781 R8 5	WASHINGTON HGHR ED FACILS AUTH REV BONDS		01/23/2014	J P MORGAN SECURITIES INC		5,341,850	5,000,000	31,667	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						66,960,865	64,950,000	153,284	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3128MM R3 9	FHLMC GOLD POOL #G18505 GIANT 3.000% 0		01/30/2014	J P MORGAN SECURITIES INC		33,569,274	32,710,620	46,340	1
3128MM R4 7	FHLMC GOLD POOL #G18506 GIANT 3.500% 0		03/05/2014	Various		66,336,953	63,000,000	104,125	1
312944 MY 4	FHLMC GOLD POOL #A95775 4.500% 12/01/4		02/04/2014	NOMURA SECURITIES INT'L INC		42,862,500	40,000,000	60,000	1
312945 KW 7	FHLMC GOLD POOL #A96609 4.500% 02/01/4		02/04/2014	NOMURA SECURITIES INT'L INC		5,357,813	5,000,000	7,500	1
31307B 5Q 9	FHLMC GOLD POOL #J23555 3.000% 05/01/2		01/30/2014	J P MORGAN SECURITIES INC		1,635,712	1,593,873	2,258	1
31307C C3 0	FHLMC GOLD POOL #J23690 3.000% 05/01/2		01/30/2014	J P MORGAN SECURITIES INC		3,695,747	3,601,215	5,102	1
31307C GJ 1	FHLMC GOLD POOL #J23801 3.000% 05/01/2		01/30/2014	J P MORGAN SECURITIES INC		11,689,307	11,390,311	16,136	1
31307C QG 6	FHLMC GOLD POOL #J24055 3.000% 06/01/2		01/30/2014	J P MORGAN SECURITIES INC		18,016,288	17,555,457	24,870	1
31307F DJ 7	FHLMC GOLD POOL #J26405 3.000% 11/01/2		01/30/2014	J P MORGAN SECURITIES INC		2,824,449	2,752,203	3,899	1
31307F UD 1	FHLMC GOLD POOL #J26880 3.000% 01/01/2		01/30/2014	Various		13,843,112	13,489,025	19,109	1
31307G N6 2	FHLMC GOLD POOL #J27613 3.500% 03/01/2		02/26/2014	MERRILL LYNCH PFS		11,576,641	11,000,000	18,181	1
31307G QA 0	FHLMC GOLD POOL #J27649 3.000% 03/01/2		01/30/2014	J P MORGAN SECURITIES INC		12,546,276	12,225,360	17,319	1
31307G QT 9	FHLMC GOLD POOL #J27666 3.000% 03/01/2		01/30/2014	J P MORGAN SECURITIES INC		4,804,836	4,681,935	6,633	1
31307G T3 3	FHLMC GOLD POOL #J27770 3.500% 03/01/2		02/26/2014	MERRILL LYNCH PFS		6,314,531	6,000,000	9,917	1
3132GD J6 0	FHLMC GOLD POOL #Q00285 4.500% 04/01/4		02/04/2014	NOMURA SECURITIES INT'L INC		21,431,250	20,000,000	30,000	1
3132M4 T5 4	FHLMC GOLD POOL #Q24472 4.000% 01/01/4		02/06/2014	BAIRD (ROBERT W) & CO INC		14,549,859	13,931,643	18,576	1
3135G0 ZA 4	FNMA GLOBAL UNSECURED NOTES 1.875% 02/		01/09/2014	Various		99,575,500	100,000,000		1
3138A9 KV 5	FNMA POOL #AH7507 3.500% 03/01/26		02/10/2014	GOLDMAN SACHS & CO		5,246,446	4,957,516	8,676	1
3138EB QX 6	FNMA POOL #AK6769 3.500% 03/01/27		02/07/2014	WELLS FARGO		5,308,537	5,023,605	8,791	1
000000 00 0	FHLMC DOLLAR ROLLS APRIL 4.000% 04/15/		03/20/2014	CREDIT SUISSE		25,866,211	25,000,000	25,000	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.000% 05/15/40		03/20/2014	CREDIT SUISSE		25,866,211	25,000,000	30,556	1

QE04.1

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	FHLMC DOLLAR ROLLS FEBRUARY 4.500% 10/		..02/04/2014	Various.....		.....214,291,406	.....200,000,000	.....300,000	1.....
000000 00 0	FHLMC DOLLAR ROLLS MARCH 4.500% 10/01/		..02/04/2014	Various.....		.....214,291,406	.....200,000,000	.....300,000	1.....
000000 00 0	FHLMC DOLLAR ROLLS APRIL 4.500% 01/01/		..03/06/2014	Various.....		.....214,291,406	.....200,000,000	.....225,000	1.....
000000 00 0	FHLMC DOLLAR ROLLS MARCH 3.000% 12/15/		..01/30/2014	Various.....		.....539,182,296	.....524,000,000	.....742,333	1.....
000000 00 0	FHLMC DOLLAR ROLLS APRIL 3.000% 12/15/		..03/11/2014	Various.....		.....539,182,296	.....524,000,000	.....655,000	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.000% 12/15/26		..03/26/2014	BNP SECURITIES.....		.....113,894,023	.....110,000,000	.....119,167	1.....
000000 00 0	FHLMC DOLLAR ROLLS MARCH 3.500% 12/01/		..03/05/2014	Various.....		.....161,595,777	.....154,000,000	.....254,528	1.....
000000 00 0	FHLMC DOLLAR ROLLS APRIL 3.500% 01/01/		..03/11/2014	Various.....		.....161,595,777	.....154,000,000	.....224,583	1.....
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.500% 08/25/4		..02/04/2014	MORGAN STANLEY & CO INC.....		.....108,567,782	.....102,000,000	.....119,000	1.....
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.500% 09/25/4		..03/06/2014	MORGAN STANLEY & CO INC.....		.....108,567,782	.....102,000,000	.....89,250	1.....
000000 00 0	FNMA DOLLAR ROLLS MARCH 4.000% 05/25/4		..01/21/2014	Various.....		.....383,008,439	.....374,782,525	.....499,710	1.....
000000 00 0	FNMA DOLLAR ROLLS APRIL 4.000% 04/25/4		..03/27/2014	Various.....		.....455,958,048	.....444,782,525	.....444,783	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 4.000% 05/25/41		..03/27/2014	Various.....		.....72,949,609	.....70,000,000	.....85,556	1.....
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.000% 02/25/2		..03/27/2014	Various.....		.....467,767,188	.....455,000,000	.....568,750	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 3.000% 05/25/27		..03/27/2014	Various.....		.....467,767,188	.....455,000,000	.....492,917	1.....
000000 00 0	FNMA DOLLAR ROLLS FEBRUARY 3.500% 10/2		..02/12/2014	CITIGROUP GLOBAL MKTS/SALOMON.....		.....52,722,657	.....50,000,000	.....87,500	1.....
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.500% 12/01/2		..02/12/2014	Various.....		.....541,853,091	.....517,000,000	.....854,486	1.....
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.500% 01/01/2		..03/11/2014	Various.....		.....541,853,091	.....517,000,000	.....753,958	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 3.500% 05/01/26		..03/26/2014	NOMURA SECURITIES INT'L INC.....		.....73,247,081	.....70,000,000	.....88,472	1.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					.....5,865,503,797	.....5,642,477,813	.....7,367,981	.....XXX.....

QE04.2

**Bonds - Industrial and Miscellaneous**

018522 H* 6	ALLETE INC 1ST MTGE BONDS 3.690% 03/15		..11/20/2013	ROYAL BANK OF CANADA (FED).....		.....10,000,000	.....10,000,000		1Z.....
05565E G# 6	BMW US CAPITAL LLC GTD SENIOR NOTES SER		..11/20/2013	US BANCORP INVESTMENTS.....		.....9,000,000	.....9,000,000		1Z.....
05565E G* 0	BMW US CAPITAL LLC GTD SENIOR NOTES SER		..11/20/2013	US BANCORP INVESTMENTS.....		.....3,000,000	.....3,000,000		1Z.....
05565E G@ 8	BMW US CAPITAL LLC GTD SENIOR NOTES SER		..11/20/2013	US BANCORP INVESTMENTS.....		.....10,000,000	.....10,000,000		1Z.....
097023 AH 8	BOEING CO (THE) PUTABLE NOTES 7.950% 0		..01/08/2014	CANTOR FITZGERALD & CO.....		.....13,523,800	.....10,000,000	.....326,833	1FE.....
12527G AC 7	CF INDUSTRIES INC SR UNSECURED NOTES 3		..01/21/2014	MERRILL LYNCH PFS.....		.....927,690	.....1,000,000	.....5,079	2FE.....
14170T AJ 0	CAREFUSION CORP SR UNSECURED GLOBAL NOTE		..01/23/2014	Tax Free Exchange.....		.....6,513,164	.....7,000,000	.....91,117	2FE.....
15722* AA 3	CGA LEASE-BKD PASS-THRU TRUST PASS-THRU		..12/17/2013	CGA CAPITAL.....		.....2,164,641	.....2,164,641		1Z.....
17275R AN 2	CISCO SYSTEMS INC SENIOR UNSEC GLOBAL NO		..02/25/2014	MERRILL LYNCH PFS.....		.....6,994,750	.....7,000,000		1FE.....
18055# AM 4	CLARION LION PROP FND HLDGS LP SENIOR NO		..12/05/2013	MERRILL LYNCH PFS.....		.....6,000,000	.....6,000,000		2Z.....
36248P AA 8	GS MORTGAGE SECURITIES TRUST ABS SER.201		..02/26/2014	GOLDMAN SACHS & CO.....		.....9,999,801	.....10,000,000	.....4,875	1AM.....
36248P AC 4	GS MORTGAGE SECURITIES TRUST ABS SER.201		..02/26/2014	GOLDMAN SACHS & CO.....		.....7,209,907	.....7,000,000	.....7,206	1AM.....
375558 AW 3	GILEAD SCIENCES INC SENIOR UNSEC GLOBAL		..03/04/2014	MERRILL LYNCH PFS.....		.....12,479,875	.....12,500,000		2FE.....
40407* AA 3	HANNON ARMSTRONG 2006 TRUST HA NOR FED R		..03/01/2014	Interest Capitalization.....		.....70,127	.....70,127		1.....
41068@ AA 9	HANNON ARMSTRONG 2006 TRUST GTD SENIOR N		..03/10/2014	Interest Capitalization.....		.....106,221	.....106,221		1.....
41242* AU 6	HARDWOOD FUNDING LLC SENIOR SECURED NOTE		..01/23/2014	STONE CASTLE.....		.....4,679,600	.....5,000,000	.....27,825	2FE.....
459200 HU 8	IBM CORP SENIOR UNSEC GLOBAL NOTES 3.6		..02/06/2014	BNP SECURITIES.....		.....12,972,960	.....13,000,000		1FE.....
713448 CM 8	PEPSICO INC SR UNSEC GLOBAL NOTES 3.60		..02/25/2014	CITIGROUP GLOBAL MKTS/SALOMON.....		.....12,977,250	.....13,000,000		1FE.....
74986@ AN 1	RREEF AMERICA REIT II INC SENIOR NOTES S		..10/16/2013	WELLS FARGO.....		.....10,000,000	.....10,000,000		1Z.....

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
828807 CR 6	SIMON PROPERTY GROUP LP SENIOR UNSEC GLO.....		01/13/2014	CITIGROUP GLOBAL MKTS/SALOMON.....		12,919,270	13,000,000		1FE.....
854502 AC 5	STANLEY BLACK & DECKER INC SR UNSEC GLOB.....		02/18/2014	STIFEL, NICOLAUS & COMPANY.....		6,699,594	6,600,000	49,867	1FE.....
871503 AJ 7	SYMANTEC CORP SR UNSEC GLOBAL NOTES 2.....		02/20/2014	BARCLAYS BANK INTL LTD.....		7,225,470	7,000,000	37,431	2FE.....
91830C AA 6	VNO MORTGAGE TRUST ABS SER.2012-GAVE CL.....		01/22/2014	Various.....		14,932,133	15,750,000	34,075	1FM.....
000000 00 0	CGA LEASE-BKD PASS-THRU TRUST PASS-THRU.....		12/18/2013	CGA CAPITAL.....		14,835,359	14,835,359		1Z.....
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN SECURED NOTES.....		08/06/2013	MERRILL LYNCH PFS.....		10,000,000	10,000,000		1FE.....
136385 AT 8	CANADIAN NATURAL RESOURCES LTD SENIOR UN.....	A.....	03/26/2014	MERRILL LYNCH PFS.....		3,998,280	4,000,000		2FE.....
448055 AK 9	HUSKY ENERGY INC SENIOR UNSEC GLOBAL NOT.....	A.....	03/13/2014	Various.....		9,038,240	9,000,000	556	2FE.....
952637 AA 4	WEST EDMONTON MALL PPTY SEC 1ST MTGE BON.....	C.....	02/04/2014	ROYAL BANK OF CANADA (FED).....		18,051,000	18,051,000		1FE.....
524671 AA 2	LEGRAND FRANCE SA UNSUBORDINATED YANKEE.....	F.....	02/07/2014	BARCLAYS BANK INTL LTD.....		2,060,201	1,549,000	64,735	1FE.....
65504L AJ 6	NOBLE HOLDING INTL LTD SENIOR UNSEC GLOB.....	F.....	03/14/2014	WELLS FARGO.....		10,942,580	11,000,000	4,828	2FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					249,321,913	246,626,348	654,427	XXX.....
8399997	Total Bonds - Part 3.....					7,068,623,115	6,796,858,236	10,143,687	XXX.....
8399999	Total Bonds.....					7,068,623,115	6,796,858,236	10,143,687	XXX.....
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
95081# 10 8	WESTKIN PROPERTIES LTD COMMON STOCK.....		02/05/2014	BASIS ADJUSTMENT.....	365,000,000	127,750	XXX.....		J.....
36241@ 10 1	GWFS EQUITIES.....		03/31/2014	CAPITAL CONTRIBUTION.....		35,266	XXX.....		J.....
9199999	Total Common Stocks - Parent, Subsidiaries and Affiliates.....					163,016	XXX.....	0	XXX.....
9799997	Total Common Stocks - Part 3.....					163,016	XXX.....	0	XXX.....
9799999	Total Common Stocks.....					163,016	XXX.....	0	XXX.....
9899999	Total Preferred and Common Stocks.....					163,016	XXX.....	0	XXX.....
9999999	Total Bonds, Preferred and Common Stocks.....					7,068,786,131	6,796,858,236	10,143,687	XXX.....

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

QE04.3

## 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 Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
04249@	AD 3		03/15/2014	Redemption	100.0000	166,845	166,845	166,845	166,845				0		166,845		0	0	1,378	10/15/2024	1
20261#	AA 6		01/15/2014	Redemption	100.0000	2,847,529	2,847,529	2,247,106	2,841,207		6,322		6,322		2,847,529		0	0		01/15/2014	1
20261#	AB 4		01/15/2014	Redemption	100.0000	1,134,065	1,134,065	894,819	1,131,548		2,517		2,517		1,134,065		0	0		01/15/2014	1
36176W	7H 8		02/03/2014	JEFFERIES & CO INC		16,575,966	15,400,063	16,607,627			(716)		(716)		15,654,410		(30,945)	(30,945)	163,198	01/15/2042	1
36176W	7H 8		03/29/2014	Paydown		443,041	443,041	441,038	(156,897)		(9,936)		(9,936)		443,041		0	0	(43,061)	01/15/2042	1
36178E	AJ 8		02/03/2014	J P MORGAN SECURITIES INC		18,231,307	16,946,255	18,235,335			(1,243)		(1,243)		17,321,007		(2,785)	(2,785)	130,157	04/15/2043	1
36178E	AJ 8		02/01/2014	Paydown		53,746	53,746	54,938			(1,192)		(1,192)		53,746		0	0	236	04/15/2043	1
36180D	TV 9		02/03/2014	CREDIT SUISSE		16,054,961	14,949,929	16,087,294			(882)		(882)		15,280,748		(31,451)	(31,451)	114,824	04/15/2043	1
36180D	TV 9		02/01/2014	Paydown		50,071	50,071	51,182			(1,111)		(1,111)		50,071		0	0	220	04/15/2043	1
36180H	BC 1		02/03/2014	JEFFERIES & CO INC		7,487,766	6,971,523	7,502,181			(409)		(409)		7,125,795		(14,006)	(14,006)	53,545	05/15/2043	1
36180H	BC 1		02/01/2014	Paydown		28,476	28,476	29,108			(632)		(632)		28,476		0	0	135	05/15/2043	1
36202A	PD 3		03/01/2014	Paydown		69	69	71	69				0		69		0	0	1	10/20/2015	1
36202B	4H 5		03/01/2014	Paydown		49	49	50	50				(1)		49		0	0	1	11/20/2021	1
36202B	HP 3		03/01/2014	Paydown		71	71	73	71				0		71		0	0	1	02/20/2019	1
36202B	KP 9		03/01/2014	Paydown		9	9	9	9				0		9		0	0		06/20/2019	1
36202B	P7 4		03/01/2014	Paydown		139	139	153	145		(6)		(6)		139		0	0	2	02/20/2020	1
36202D	KL 4		03/01/2014	Paydown		374	374	374	374				0		374		0	0	6	11/20/2030	1
36202E	PA 1		03/01/2014	Paydown		235	235	239	238		(3)		(3)		235		0	0	2	08/20/2037	1
36202K	MC 6		03/01/2014	Paydown		541	541	559	552		(11)		(11)		541		0	0	2	07/20/2024	1
36216R	3E 2		03/01/2014	Paydown		178	178	178	178				0		178		0	0	3	09/15/2016	1
36219K	ZT 6		03/01/2014	Paydown		522	522	578	542		(20)		(20)		522		0	0	9	11/15/2018	1
36219S	M3 0		03/01/2014	Paydown		46	46	51	48		(2)		(2)		46		0	0	1	05/15/2019	1
36220B	CL 5		03/01/2014	Paydown		1,645	1,645	1,822	1,714		(68)		(68)		1,645		0	0	28	04/15/2019	1
36225C	B6 2		03/01/2014	Paydown		2,566	2,566	2,549	2,554		12		12		2,566		0	0	8	04/20/2027	1
3622A2	HM 7		02/03/2014	J P MORGAN SECURITIES INC		79,033,314	73,390,820	79,048,264			(2,890)		(2,890)		74,580,531		(12,060)	(12,060)	777,739	11/01/2043	1
3622A2	HM 7		03/29/2014	Paydown		912,515	912,515	885,869	(696,666)		(26,149)		(26,149)		912,515		0	0	(210,177)	11/01/2043	1
3622A2	HV 7		02/03/2014	CITIGROUP GLOBAL MKTS/SALOMON		99,048,627	91,419,918	99,047,387			1,240		1,240		90,849,783		0	0	968,797	09/15/2043	1
3622A2	HV 7		03/29/2014	Paydown		1,390,722	1,390,722	1,295,552	(989,360)		14,876		14,876		1,390,722		0	0	(259,971)	09/15/2043	1
36230M	EN 3		03/01/2014	Paydown		140,286	140,286	140,286	140,286				0		140,286		0	0	878	10/15/2026	1
36241L	6Q 4		02/03/2014	JEFFERIES & CO INC		37,984,143	35,339,655	38,057,348			(2,205)		(2,205)		36,121,548		(70,999)	(70,999)	271,428	05/15/2042	1
36241L	6Q 4		02/01/2014	Paydown		660,345	660,345	674,997			(14,651)		(14,651)		660,345		0	0	2,880	05/15/2042	1
36290T	5P 0		02/03/2014	CREDIT SUISSE		83,349,969	77,439,756	83,425,320			(3,349)		(3,349)		78,719,003		(72,002)	(72,002)	820,646	02/15/2042	1
36290T	5P 0		03/29/2014	Paydown		945,395	945,395	924,451	(614,850)		(25,842)		(25,842)		945,395		0	0	(222,044)	02/15/2042	1

QE05

### SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	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)
38373Y VX 9	GNMA CMO SER.2003-8 CL.VE 5.500% 04/16.....		03/01/2014	Paydown.....		517,279	517,279	518,815	516,549		730		730		517,279			0	4,251	04/16/2025	1.....
38374H UU 2	GNMA CMO SER.2004-62 CL.VB 5.500% 09/2.....		03/01/2014	Paydown.....		423,666	423,666	427,191	422,686		980		980		423,666			0	3,826	09/20/2022	1.....
38375J RJ 6	GNMA CMO FLOAT SER.2007-8 CL.FU 0.282%.....		03/20/2014	Paydown.....		339,770	339,770	339,770	339,770				0		339,770			0	158	06/20/2035	1.....
83162C QK 2	SMALL BUSINESS ADMINISTRATION ABS SER.20.....		01/01/2014	Paydown.....		1,686,556	1,686,556	1,686,556	1,686,556				0		1,686,556			0	53,782	07/01/2026	1.....
83162C QL 0	SMALL BUSINESS ADMINISTRATION ABS SER.20.....		02/01/2014	Paydown.....		699,027	699,027	699,027	699,027				0		699,027			0	20,724	08/01/2026	1.....
83162C QN 6	SMALL BUSINESS ADMINISTRATION ABS SER.20.....		03/01/2014	Paydown.....		725,723	725,723	725,723	725,723				0		725,723			0	20,815	09/01/2026	1.....
911760 GH 3	VENDEE MORTGAGE TRUST CMO SER.1995-2B CL.....		03/01/2014	Paydown.....		139,454	139,454	147,300	145,442		(5,989)		(5,989)		139,454			0	1,624	06/15/2025	1.....
911760 LT 1	VENDEE MORTGAGE TRUST CMO SER.1998-2 CL.....		03/01/2014	Paydown.....		5,702	5,702	5,682	5,684		18		18		5,702			0	64	10/15/2027	1.....
911760 LY 0	VENDEE MORTGAGE TRUST CMO SER.1998-3 CL.....		03/01/2014	Paydown.....		45,327	45,327	46,070	45,685		(359)		(359)		45,327			0	445	03/15/2029	1.....
911760 RE 8	VENDEE MORTGAGE TRUST CMO SER.2002-1 CL.....		03/01/2014	Paydown.....		79,851	79,851	80,836	80,693		(842)		(842)		79,851			0	522	10/15/2031	1.....
911760 TJ 5	VENDEE MORTGAGE TRUST CMO SER.2003-2 CL.....		03/01/2014	Paydown.....		135,410	135,410	127,968	133,651		1,759		1,759		135,410			0	1,110	07/15/2030	1.....
912828 A8 3	UNITED STATES OF AMERICA TREASURY NOTES.....		03/14/2014	DEUTSCHE BANK SECURITIES INC.....		11,193,745	11,000,000	11,159,414			(2,916)		(2,916)		11,156,498		37,247	37,247	56,291	12/31/2020	1.....
912828 A9 1	UNITED STATES OF AMERICA TREASURY NOTES.....		03/05/2014	MERRILL LYNCH PFS.....		501,248	500,000	500,724			(27)		(27)		500,698		551	551	559	01/15/2017	1.....
912828 B6 6	UNITED STATES OF AMERICA TREASURY NOTES.....		03/28/2014	MERRILL LYNCH PFS.....		10,065,155	10,000,000	10,009,883			(168)		(168)		10,009,715		55,440	55,440	27,500	02/15/2024	1.....
912828 UQ 1	UNITED STATES OF AMERICA TREASURY NOTES.....		02/26/2014	ROYAL BANK SCOTLAND (FED).....		1,544,494	1,600,000	1,581,881	1,583,884		429		429		1,584,313		(39,820)	(39,820)	10,163	02/29/2020	1.....
912828 VB 3	UNITED STATES OF AMERICA TREASURY NOTES.....		01/27/2014	BARCLAYS BANK INTL LTD.....		1,846,008	2,000,000	1,836,797	1,842,775		1,055		1,055		1,843,830		2,177	2,177	7,058	05/15/2023	1.....
912828 VP 2	UNITED STATES OF AMERICA TREASURY NOTES.....		01/27/2014	BARCLAYS BANK INTL LTD.....		13,943,616	14,000,000	13,914,688	13,919,295		892		892		13,920,187		23,429	23,429	136,957	07/31/2020	1.....
912828 WE 6	UNITED STATES OF AMERICA TREASURY NOTES.....		03/28/2014	Various.....		110,842,493	110,500,000	109,928,580	15,698,882		4,098		4,098		109,932,746		909,747	909,747	843,764	11/15/2023	1.....
92261U AA 2	VENDEE MORTGAGE TRUST CMO SER.2008-1 CL.....		03/01/2014	Paydown.....		475,027	475,027	476,493	475,902		(876)		(876)		475,027			0	4,108	01/15/2032	1.....
92261X AA 6	VENDEE MORTGAGE TRUST CMO SER.2010-1 CL.....		03/01/2014	Paydown.....		276,331	276,331	281,361	280,502		(4,171)		(4,171)		276,331			0	1,927	02/15/2035	1.....
000000 00 0	GNMA DOLLAR ROLLS MARCH 3.500% 03/01/4.....		03/17/2014	Various.....		352,240,578	327,000,000	352,240,578					0		336,675,820			0	604,042	03/01/2044	1.....
000000 00 0	GNMA DOLLAR ROLLS APRIL 3.500% 07/15/4.....		03/26/2014	Various.....		334,053,032	327,000,000	352,240,578					0		335,025,625		(18,187,545)	(18,187,545)	667,625	07/15/2042	1.....
0599999	Total Bonds - U.S Government.....					1,208,325,025	1,149,786,522	1,224,799,567	40,431,363	0	(71,738)	0	(71,738)	0	1,170,630,860	0	(17,433,023)	(17,433,023)	5,038,187	XXX...	XXX...
<b>Bonds - U.S. States, Territories and Possessions</b>																					
000000 00 0	CALIFORNIA LOTTERY - Temores, Noel (2).....		02/20/2014	Redemption	100.0000.....	28,000	28,000	15,195			12,805		12,805		28,000			0		02/20/2034	1FE.....
000000 00 0	CALIFORNIA LOTTERY - Salas, Luis A (2).....		03/20/2014	Redemption	100.0000.....	20,000	20,000	11,043			8,957		8,957		20,000			0		03/20/2034	1FE.....



### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
13067# A2 5	CALIFORNIA LOTTERY -Ybarra Family Trust.....		01/05/2014	Redemption	100.0000.....	350,000	350,000	179,363	349,689		311		311		350,000			0		01/05/2014	2FE.....
13067# B6 5	CALIFORNIA LOTTERY -Hayes, James (3) 0.....		01/07/2014	Redemption	100.0000.....	37,400	37,400	21,706	37,351		49		49		37,400			0		01/07/2014	2FE.....
13067# F3 8	CALIFORNIA LOTTERY -David, Socorro 0.0.....		01/05/2014	Redemption	100.0000.....	80,944	80,944	47,637	78,042		2,903		2,903		80,944			0		01/05/2015	2FE.....
13067# G2 9	CALIFORNIA LOTTERY -Leuttgerodt, Ione 3/.....		01/05/2014	Redemption	100.0000.....	136,500	136,500	66,268	105,754		30,746		30,746		136,500			0		01/05/2021	2FE.....
13067# M6 3	CALIFORNIA LOTTERY -Sellmeyer, Sheryl.....		01/08/2014	Redemption	100.0000.....	50,000	50,000	30,770	46,595		3,405		3,405		50,000			0		01/08/2016	2FE.....
13067# M7 1	CALIFORNIA LOTTERY -Hayes, James (4) 0.....		01/07/2014	Redemption	100.0000.....	28,770	28,770	18,431	28,736		34		34		28,770			0		01/07/2014	2FE.....
13067# N7 0	CALIFORNIA LOTTERY -Turnour, Thomas 0.....		01/20/2014	Redemption	100.0000.....	390,000	390,000	179,563	279,580		110,420		110,420		390,000			0		01/20/2023	2FE.....
13067# S5 9	CALIFORNIA LOTTERY -Hayes, James (5) 0.....		01/07/2014	Redemption	100.0000.....	49,450	49,450	35,527	49,403		47		47		49,450			0		01/07/2014	2FE.....
13067# UW 7	CALIFORNIA LOTTERY -Hayes, James (2) 0.....		01/07/2014	Redemption	100.0000.....	298,796	298,796	198,390	298,499		297		297		298,796			0		01/07/2014	2FE.....
13067# VP 1	CALIFORNIA LOTTERY -Stroud, Laquisha 0.....		03/18/2014	Redemption	100.0000.....	50,000	50,000	31,446	49,275		725		725		50,000			0		03/18/2014	2FE.....
13067# Y4 5	CALIFORNIA LOTTERY -Hayes, James (6) 0.....		01/07/2014	Redemption	100.0000.....	218,000	218,000	146,137	217,780		220		220		218,000			0		01/07/2014	2FE.....
13067# YU 7	CALIFORNIA LOTTERY -Cooper, Harvey 0.0.....		01/12/2014	Redemption	100.0000.....	160,000	160,000	87,313	153,346		6,654		6,654		160,000			0		01/12/2015	2FE.....
13067# ZC 6	CALIFORNIA LOTTERY -Meister, David 0.0.....		03/20/2014	Redemption	100.0000.....	25,000	25,000	14,598	23,575		1,425		1,425		25,000			0		03/20/2015	2FE.....
13067* AS 2	CALIFORNIA LOTTERY -Caraker, Toni 0.00.....		02/28/2014	Redemption	100.0000.....	24,480	24,480	18,674	24,264		217		217		24,480			0		02/28/2014	2FE.....
13067* AZ 6	CALIFORNIA LOTTERY -Hayes, James (7) 0.....		01/05/2014	Redemption	100.0000.....	100,516	100,516	84,102	100,464		52		52		100,516			0		01/05/2014	2FE.....
13067* BA 0	CALIFORNIA LOTTERY -Hernandez, Jose A.....		02/20/2014	Redemption	100.0000.....	50,000	50,000	31,354	41,247		8,753		8,753		50,000			0		02/20/2020	2FE.....
13067* BT 9	CALIFORNIA LOTTERY -David, Gina 0.000%.....		01/05/2014	Redemption	100.0000.....	55,556	55,556	30,348	43,364		12,192		12,192		55,556			0		01/05/2021	2FE.....
13067* CP 6	CALIFORNIA LOTTERY -Caraker, Toni (2).....		02/20/2014	Redemption	100.0000.....	150,520	150,520	113,167	149,226		1,294		1,294		150,520			0		02/20/2014	2FE.....
13067* DB 6	CALIFORNIA LOTTERY -Howard, Renee (3).....		02/20/2014	Redemption	100.0000.....	200,000	200,000	143,010	198,365		1,635		1,635		200,000			0		02/20/2014	2FE.....
13067* DJ 9	CALIFORNIA LOTTERY -Taguines, Arturo 0.....		01/20/2014	Redemption	100.0000.....	300,000	300,000	240,250	299,195		805		805		300,000			0		01/20/2014	2FE.....
13067* DK 6	CALIFORNIA LOTTERY -Taguines, Balbina (2).....		01/20/2014	Redemption	100.0000.....	300,000	300,000	233,320	299,184		816		816		300,000			0		01/20/2014	2FE.....
13067* DM 2	CALIFORNIA LOTTERY -Portillo, Melvin 0.....		03/05/2014	Redemption	100.0000.....	25,000	25,000	19,130	22,506		2,494		2,494		25,000			0		03/05/2018	2FE.....
13067* EB 5	CALIFORNIA LOTTERY -Muhammed, Tchaka (2)....		01/20/2014	Redemption	100.0000.....	153,000	153,000	117,029	136,855		16,145		16,145		153,000			0		01/20/2018	2FE.....
13067* EJ 8	CALIFORNIA LOTTERY -Romo, Trudy 0.000%.....		01/05/2014	Redemption	100.0000.....	360,000	360,000	265,967	334,796		25,204		25,204		360,000			0		01/05/2016	2FE.....
13067* EL 3	CALIFORNIA LOTTERY -Romo, Trudy (2) 0.....		01/05/2014	Redemption	100.0000.....	200,000	200,000	101,284	132,574		67,426		67,426		200,000			0		01/05/2023	2FE.....
13067* ES 8	CALIFORNIA LOTTERY -Romo (3), Trudy 0.....		01/05/2014	Redemption	100.0000.....	194,428	194,428	124,914	144,247		50,181		50,181		194,428			0		01/05/2023	2FE.....
13067* EX 7	CALIFORNIA LOTTERY -Hyatt, Michele R.....		02/20/2014	Redemption	100.0000.....	20,000	20,000	10,714	13,037		6,963		6,963		20,000			0		02/20/2025	2FE.....
13067* FE 8	CALIFORNIA LOTTERY -Romo, Trudy (4) 0.....		01/05/2014	Redemption	100.0000.....	175,000	175,000	114,584	130,825		44,175		44,175		175,000			0		01/05/2023	2FE.....
13067* FH 1	CALIFORNIA LOTTERY -Kennedy, Sarah L.....		01/05/2014	Redemption	100.0000.....	20,000	20,000	12,188	13,990		6,010		6,010		20,000			0		01/05/2024	2FE.....
13067* FJ 7	CALIFORNIA LOTTERY -Coleman, Claude (2).....		03/05/2014	Redemption	100.0000.....	40,000	40,000	24,371	27,690		12,310		12,310		40,000			0		03/05/2023	2FE.....
13067* FL 2	CALIFORNIA LOTTERY -Marpuri, Leslie 0.....		01/20/2014	Redemption	100.0000.....	24,000	24,000	13,174	14,609		9,391		9,391		24,000			0		01/20/2026	2FE.....
13067* FN 8	CALIFORNIA LOTTERY -Temores, Noel 0.00.....		02/20/2014	Redemption	100.0000.....	25,000	25,000	13,269	15,083		9,917		9,917		25,000			0		02/20/2029	2FE.....
13067* GD 9	CALIFORNIA LOTTERY -Ung, Cheng 0.000%.....		01/20/2014	Redemption	100.0000.....	100,000	100,000	79,277	86,531		13,469		13,469		100,000			0		01/20/2019	2FE.....
13067* GE 7	CALIFORNIA LOTTERY -Romo, Trudy (5) 0.....		01/05/2014	Redemption	100.0000.....	250,208	250,208	181,615	195,942		54,266		54,266		250,208			0		01/05/2023	2FE.....
13067* GJ 6	CALIFORNIA LOTTERY -Montes, Randy 0.00.....		03/05/2014	Redemption	100.0000.....	41,487	41,487	26,621	28,282		13,205		13,205		41,487			0		03/05/2027	2FE.....
13067* GL 1	CALIFORNIA LOTTERY -Romo ,Trudy (6) 0.....		01/05/2014	Redemption	100.0000.....	204,000	204,000	153,315	159,756		44,244		44,244		204,000			0		01/05/2023	2FE.....

QE05.2

## 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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
13067*	GX 5		02/05/2014	CALIFORNIA LOTTERY -Mondragon, Richard F.....	100.0000	10,000	10,000	7,044	7,165		2,835		2,835		10,000			0		02/05/2025	2FE....
13067*	HH 9		01/05/2014	CALIFORNIA LOTTERY -Tiu, Jonathan 0.00.....	100.0000	76,000	76,000	50,623	50,720		25,280		25,280		76,000			0		01/05/2031	1FE....
19676#	DT 3		01/10/2014	COLORADO LOTTERY -Rupinen, Sharon 0.00.....	100.0000	873,089	873,089	471,464	640,533		232,556		232,556		873,089			0		01/10/2024	1FE....
20775*	AQ 4		02/24/2014	CONNECTICUT LOTTERY -Rouda, Anissa 0.0.....	100.0000	38,516	38,516	17,422	38,127		388		388		38,516			0		02/24/2014	1FE....
20775*	AT 8		02/24/2014	CONNECTICUT LOTTERY -Hamb, Eugene II 0.....	100.0000	38,516	38,516	24,380	38,144		372		372		38,516			0		02/24/2014	1FE....
34282*	BA 5		02/13/2014	FLORIDA LOTTERY -Ingraham, Robert 0.00.....	100.0000	58,000	58,000	23,578	35,089		22,911		22,911		58,000			0		02/13/2028	1FE....
34282*	BY 3		02/17/2014	FLORIDA LOTTERY -Mulkey, Chancey Darryl.....	100.0000	68,320	68,320	43,635	67,747		573		573		68,320			0		02/17/2014	1FE....
34282*	BZ 0		02/15/2014	FLORIDA LOTTERY -Fisher, Rushmer, Werren.....	100.0000	141,666	141,666	84,015	131,696		9,970		9,970		141,666			0		02/15/2016	1FE....
34282*	CB 2		02/25/2014	FLORIDA LOTTERY -Branaccio, Eugene 0.....	100.0000	141,286	141,286	89,710	139,891		1,395		1,395		141,286			0		02/25/2014	1FE....
34282*	CF 3		02/17/2014	FLORIDA LOTTERY -Eubanks, Melissa 0.00.....	100.0000	126,880	126,880	81,522	125,831		1,049		1,049		126,880			0		02/17/2014	1FE....
34282*	CL 0		02/15/2014	FLORIDA LOTTERY -Thomas, Oscar 0.000%.....	100.0000	393,000	393,000	240,086	389,520		3,480		3,480		393,000			0		02/15/2014	1FE....
34282*	DY 1		02/15/2014	FLORIDA LOTTERY -Windham, James Estate o.....	100.0000	174,000	174,000	102,667	166,118		7,882		7,882		174,000			0		02/15/2015	1FE....
34282*	EQ 7		02/15/2014	FLORIDA LOTTERY -Barnes Family Trust 0.....	100.0000	711,000	711,000	386,662	627,765		83,235		83,235		711,000			0		02/15/2017	1FE....
34282*	EW 4		02/15/2014	FLORIDA LOTTERY -Dorr, Jan (2) 0.000%.....	100.0000	141,286	141,286	78,378	139,867		1,419		1,419		141,286			0		02/15/2014	1FE....
34282*	GA 0		02/15/2014	FLORIDA LOTTERY -Croft Family Partnershi.....	100.0000	248,500	248,500	152,196	246,127		2,373		2,373		248,500			0		02/15/2014	1FE....
34282*	GH 5		02/15/2014	FLORIDA LOTTERY -Vergel, Esmeraldo Sr Ir.....	100.0000	428,667	428,667	192,849	379,401		49,266		49,266		428,667			0		02/15/2017	1FE....
34282*	GJ 1		02/15/2014	FLORIDA LOTTERY -Hubbard, Margie 0.000.....	100.0000	167,000	167,000	95,552	147,850		19,150		19,150		167,000			0		02/15/2017	1FE....
34282*	GK 8		02/15/2014	FLORIDA LOTTERY -Lottery Cousins Parnter.....	100.0000	134,571	134,571	78,306	119,473		15,098		15,098		134,571			0		02/15/2017	1FE....
34282*	HA 9		02/15/2014	FLORIDA LOTTERY -Adler, Shirley Revocabl.....	100.0000	522,333	522,333	316,230	483,831		38,502		38,502		522,333			0		02/15/2016	1FE....
34282*	HP 6		02/15/2014	FLORIDA LOTTERY -Thomas, Oscar (3) 0.0.....	100.0000	100,000	100,000	43,301	99,066		934		934		100,000			0		02/15/2014	1FE....
34282*	HQ 4		02/15/2014	FLORIDA LOTTERY -Eight Way Trust (Theodo.....	100.0000	12,000	12,000	6,858	10,646		1,354		1,354		12,000			0		02/15/2017	1FE....
34282*	HW 1		02/15/2014	FLORIDA LOTTERY -Jackson, Renee 0.000%.....	100.0000	25,000	25,000	15,980	23,247		1,753		1,753		25,000			0		02/15/2016	1FE....
34282*	HZ 4		02/15/2014	FLORIDA LOTTERY -McNab(2), Ramona C 0.....	100.0000	205,000	205,000	107,395	190,284		14,716		14,716		205,000			0		02/15/2016	1FE....
34282*	JB 5		02/15/2014	FLORIDA LOTTERY -Wilgis, Herman 0.000%.....	100.0000	62,750	62,750	43,155	62,260		490		490		62,750			0		02/15/2014	1FE....
34282*	JM 1		02/15/2014	FLORIDA LOTTERY -Eight Way Trust (Yarbro.....	100.0000	20,000	20,000	12,513	17,896		2,104		2,104		20,000			0		02/15/2017	1FE....
34282*	KC 1		02/15/2014	FLORIDA LOTTERY -GLDV Inc 0.000% 02/15.....	100.0000	130,583	130,583	86,917	122,010		8,573		8,573		130,583			0		02/15/2016	1FE....
34282*	KP 2		02/15/2014	FLORIDA LOTTERY -Jackson, Derrick (2).....	100.0000	213,209	213,209	146,084	199,756		13,453		13,453		213,209			0		02/15/2016	1FE....
34282*	LW 6		02/15/2014	FLORIDA LOTTERY -Dominique,Reynold Revoc.....	100.0000	44,033	44,033	32,408	42,406		1,627		1,627		44,033			0		02/15/2015	1FE....
34282*	LZ 9		02/15/2014	FLORIDA LOTTERY -Haagenson, Gordon W Fam....	100.0000	336,000	336,000	245,185	316,596		19,404		19,404		336,000			0		02/15/2016	1FE....
34282*	MJ 4		02/15/2014	FLORIDA LOTTERY -Womack, Roland 0.000%.....	100.0000	150,000	150,000	116,321	149,022		978		978		150,000			0		02/15/2014	1FE....
34282*	NM 6		02/15/2014	FLORIDA LOTTERY -Kroll, Shawna J (2) 0.....	100.0000	58,000	58,000	23,047	36,296		21,704		21,704		58,000			0		02/15/2028	1FE....
34282*	NN 4		02/15/2014	FLORIDA LOTTERY -Murray, Ralph W Test T.....	100.0000	493,000	493,000	385,122	489,625		3,375		3,375		493,000			0		02/15/2014	1FE....
34282*	NY 0		02/15/2014	FLORIDA LOTTERY -Dempsey, Richard S (2).....	100.0000	45,000	45,000	28,250	40,888		4,112		4,112		45,000			0		02/15/2017	1FE....
34282*	PB 8		02/15/2014	FLORIDA LOTTERY -Dempsey, Richard S. (3).....	100.0000	55,000	55,000	37,498	50,566		4,434		4,434		55,000			0		02/15/2017	1FE....
34282*	PF 9		02/15/2014	FLORIDA LOTTERY -McBride Family Trust.....	100.0000	20,477	20,477	16,330	19,187		1,290		1,290		20,477			0		02/15/2016	1FE....

QE05.3

## SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
34282*	PH 5		02/15/2014	FLORIDA LOTTERY -McBride Family Trust (2.....	100.0000.....	47,562	47,562	38,293	44,282				3,280		47,562			0		02/15/2016	1FE....
34282*	PM 4		02/15/2014	FLORIDA LOTTERY -BS&L Trust 0.000% 02/.....	100.0000.....	340,000	340,000	270,738	316,054				23,946		340,000			0		02/15/2016	1FE....
34282*	PP 7		02/15/2014	FLORIDA LOTTERY -Gesto Meana, Blanca Tru.....	100.0000.....	64,000	64,000	51,596	59,493				4,507		64,000			0		02/15/2016	1FE....
34282*	PR 3		02/15/2014	FLORIDA LOTTERY -Strategic Property Inve.....	100.0000.....	52,000	52,000	41,854	49,923				2,077		52,000			0		02/15/2015	1FE....
34282*	PT 9		02/15/2014	FLORIDA LOTTERY -McBride Family Trust (3.....	100.0000.....	165,000	165,000	136,861	154,183				10,817		165,000			0		02/15/2016	1FE....
34282*	QJ 0		02/15/2014	FLORIDA LOTTERY -LaValley, Rory W. 0.0.....	100.0000.....	9,900	9,900	7,560	7,993				1,907		9,900			0		08/15/2021	1FE....
45222#	BV 4		02/22/2014	ILLINOIS LOTTERY -Lindquist, James 0.0.....	100.0000.....	200,000	200,000	155,386	198,285				1,715		200,000			0		02/22/2014	1FE....
45222#	BW 2		02/22/2014	ILLINOIS LOTTERY -Lindquist, Jamie 0.0.....	100.0000.....	65,116	65,116	50,011	64,531				586		65,116			0		02/22/2014	1FE....
45222#	CM 3		02/22/2014	ILLINOIS LOTTERY -Elstner, Jamie L. 0.....	100.0000.....	69,767	69,767	59,756	69,263				504		69,767			0		02/22/2014	1FE....
45222#	DH 3		02/22/2014	ILLINOIS LOTTERY -Ibister, Michael 0.0.....	100.0000.....	40,000	40,000	28,591	32,673				7,327		40,000			0		02/22/2020	1FE....
45222#	DJ 9		02/22/2014	ILLINOIS LOTTERY -Nemcek, Dalibor 0.0.....	100.0000.....	40,000	40,000	27,168	31,687				8,313		40,000			0		02/22/2021	1FE....
45222#	DL 4		02/22/2014	ILLINOIS LOTTERY -Studt, Robert J. Sr.....	100.0000.....	70,259	70,259	50,185	57,390				12,869		70,259			0		02/22/2020	1FE....
45222#	DV 2		02/22/2014	ILLINOIS LOTTERY -Bustamante, Selia 0.....	100.0000.....	7,900	7,900	4,500	4,841				3,059		7,900			0		05/22/2028	1FE....
45222#	EM 1		02/22/2014	ILLINOIS LOTTERY -Dymon, Wojciech 0.0.....	100.0000.....	26,423	26,423	20,193	20,239				6,184		26,423			0		11/22/2025	1FE....
54641@	AG 5		02/15/2014	LOUISIANA LOTTERY -Wooten, Alice 0.000.....	100.0000.....	52,000	52,000	27,638	45,783				6,217		52,000			0		02/15/2017	1FE....
54641@	AM 2		02/14/2014	LOUISIANA LOTTERY -Mascaro Partnership.....	100.0000.....	231,833	231,833	193,885	224,221				7,612		231,833			0		02/14/2015	1FE....
54641@	AQ 3		02/15/2014	LOUISIANA LOTTERY -Mascaro Partnership (.....	100.0000.....	463,667	463,667	379,863	443,770				19,897		463,667			0		02/15/2015	1FE....
57422#	AG 1		02/15/2014	MARYLAND LOTTERY -Robinson, William N.....	100.0000.....	31,875	31,875	26,442	31,646				229		31,875			0		02/15/2014	1FE....
57585*	AJ 2		01/03/2014	MASSACHUSETTS LOTTERY -Dearborn, Denis R.....	100.0000.....	50,000	50,000	27,444	29,472				20,528		50,000			0		01/03/2030	1FE....
57585*	AX 1		03/29/2014	MASSACHUSETTS LOTTERY -Gerakas, Achilles.....	100.0000.....	25,000	25,000	14,817	15,612				9,388		25,000			0		03/29/2029	1FE....
57585*	AZ 6		03/21/2014	MASSACHUSETTS LOTTERY -Silva Family Trus.....	100.0000.....	50,000	50,000	38,550	40,459				9,541		50,000			0		03/21/2021	1FE....
57585*	BD 4		03/19/2014	MASSACHUSETTS LOTTERY -Lopez, Joaquin (3.....	100.0000.....	25,000	25,000	14,833	16,082				8,918		25,000			0		03/19/2028	1FE....
57585*	BE 2		01/03/2014	MASSACHUSETTS LOTTERY -Morais & Freitas.....	100.0000.....	250,000	250,000	186,327	200,560				49,440		250,000			0		01/03/2022	1FE....
57585*	CS 0		01/02/2014	MASSACHUSETTS LOTTERY -Mason, Sandra 0.....	100.0000.....	25,000	25,000	20,992	21,460				3,540		25,000			0		01/02/2021	1FE....
57585*	DH 3		03/18/2014	MASSACHUSETTS LOTTERY -L'Heureux, Marc.....	100.0000.....	44,065	44,065	34,182	34,443				9,622		44,065			0		03/18/2024	1FE....
57585*	DJ 9		03/01/2014	MASSACHUSETTS LOTTERY -Lombardi, Gerard.....	100.0000.....	12,011	12,011	7,615	7,679				4,332		12,011			0		03/01/2029	1FE....
57585*	DN 0		02/04/2014	MASSACHUSETTS LOTTERY -Alkhour, Abdulla.....	100.0000.....	50,000	50,000	32,892	33,010				16,990		50,000			0		02/04/2032	1FE....
57585@	B4 2		01/03/2014	MASSACHUSETTS LOTTERY -Wellington, Olayn.....	100.0000.....	15,000	15,000	8,703	10,120				4,880		15,000			0		01/03/2027	1FE....
57585@	B5 9		02/15/2014	MASSACHUSETTS LOTTERY -Cote, Kevin P (2).....	100.0000.....	50,000	50,000	26,333	38,482				11,518		50,000			0		02/15/2021	1FE....
57585@	B7 5		03/05/2014	MASSACHUSETTS LOTTERY -Tkacz, Darla (2).....	100.0000.....	27,463	27,463	14,272	16,782				10,681		27,463			0		03/05/2026	1FE....
57585@	B9 1		02/06/2014	MASSACHUSETTS LOTTERY -Lovely, Frederick.....	100.0000.....	50,000	50,000	26,390	31,630				18,370		50,000			0		02/06/2027	1FE....
57585@	BV 2		01/31/2014	MASSACHUSETTS LOTTERY -O'Brien, Sandra.....	100.0000.....	50,000	50,000	28,940	46,061				3,939		50,000			0		01/31/2016	1FE....
57585@	BX 8		03/22/2014	MASSACHUSETTS LOTTERY -Gryskiewicz, Fra.....	100.0000.....	50,000	50,000	32,288	47,639				2,361		50,000			0		03/22/2015	1FE....
57585@	BY 6		01/16/2014	MASSACHUSETTS LOTTERY -Aragi, Edward Est.....	100.0000.....	830,000	830,000	512,915	747,464				82,536		830,000			0		01/16/2017	1FE....
57585@	C5 8		03/25/2014	MASSACHUSETTS LOTTERY -Davis, Betsy 0.....	100.0000.....	30,000	30,000	22,064	25,803				4,197		30,000			0		03/25/2018	1FE....
57585@	D2 4		03/14/2014	MASSACHUSETTS LOTTERY -Seagrave, Pamela.....	100.0000.....	50,000	50,000	40,784	47,708				2,292		50,000			0		03/14/2015	1FE....

QE05.4

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ D8 1	MASSACHUSETTS LOTTERY -Ryan, Patricia J.....		01/08/2014	Redemption	100.0000.....	24,899	24,899	13,388	15,843		9,055		9,055		24,899			0		01/08/2027	1FE.....
57585@ DU 2	MASSACHUSETTS LOTTERY -Beauchesne, Barry..		03/14/2014	Redemption	100.0000.....	50,000	50,000	32,236	46,498		3,502		3,502		50,000			0		03/14/2016	1FE.....
57585@ DY 4	MASSACHUSETTS LOTTERY -Bishop, Robert Jr....		02/08/2014	Redemption	100.0000.....	50,000	50,000	32,591	41,422		8,578		8,578		50,000			0		02/08/2020	1FE.....
57585@ DZ 1	MASSACHUSETTS LOTTERY -Bontempo, David....		01/02/2014	Redemption	100.0000.....	44,659	44,659	33,744	43,362		1,297		1,297		44,659			0		01/02/2015	1FE.....
57585@ E2 3	MASSACHUSETTS LOTTERY -Tocci,Vincent A S....		03/06/2014	Redemption	100.0000.....	50,000	50,000	39,486	46,324		3,676		3,676		50,000			0		03/06/2016	1FE.....
57585@ EJ 6	MASSACHUSETTS LOTTERY -Campbell, James M....		03/04/2014	Redemption	100.0000.....	25,000	25,000	14,950	19,185		5,815		5,815		25,000			0		03/04/2022	1FE.....
57585@ EM 9	MASSACHUSETTS LOTTERY -Ceurvets, Karen.....		01/20/2014	Redemption	100.0000.....	40,000	40,000	21,621	29,916		10,084		10,084		40,000			0		01/20/2023	1FE.....
57585@ EN 7	MASSACHUSETTS LOTTERY -Ceurvets, Karen (...)		01/20/2014	Redemption	100.0000.....	10,000	10,000	6,893	7,613		2,387		2,387		10,000			0		01/20/2023	1FE.....
57585@ EQ 0	MASSACHUSETTS LOTTERY -Ciampi, Lucille.....		02/11/2014	Redemption	100.0000.....	200,000	200,000	142,245	182,456		17,544		17,544		200,000			0		02/11/2017	1FE.....
57585@ ER 8	MASSACHUSETTS LOTTERY -Clark, Edward T.....		03/04/2014	Redemption	100.0000.....	50,000	50,000	33,997	43,781		6,219		6,219		50,000			0		03/04/2018	1FE.....
57585@ ES 6	MASSACHUSETTS LOTTERY -Codispoti, Santin....		01/09/2014	Redemption	100.0000.....	50,000	50,000	38,839	49,934		66		66		50,000			0		01/09/2014	1FE.....
57585@ ET 4	MASSACHUSETTS LOTTERY -Cole, Robert A Jr....		03/24/2014	Redemption	100.0000.....	50,000	50,000	38,126	49,246		754		754		50,000			0		03/24/2014	1FE.....
57585@ EY 3	MASSACHUSETTS LOTTERY -Danforth, Russell....		03/22/2014	Redemption	100.0000.....	50,000	50,000	29,170	37,269		12,731		12,731		50,000			0		03/22/2023	1FE.....
57585@ F2 2	MASSACHUSETTS LOTTERY -Longmore, Norma....		01/19/2014	Redemption	100.0000.....	50,000	50,000	27,200	32,766		17,234		17,234		50,000			0		01/19/2026	1FE.....
57585@ F3 0	MASSACHUSETTS LOTTERY -O'Meara, Margaret..		01/05/2014	Redemption	100.0000.....	31,000	31,000	17,385	20,372		10,628		10,628		31,000			0		01/05/2026	1FE.....
57585@ F5 5	MASSACHUSETTS LOTTERY -Silva, Gabriel.....		03/31/2014	Redemption	100.0000.....	112,301	112,301	56,789	73,181		39,119		39,119		112,301			0		03/31/2025	1FE.....
57585@ FD 8	MASSACHUSETTS LOTTERY -Dickie, Stephen.....		02/02/2014	Redemption	100.0000.....	100,000	100,000	70,456	90,508		9,492		9,492		100,000			0		02/02/2017	1FE.....
57585@ FJ 5	MASSACHUSETTS LOTTERY -Elmer, Daniel M.....		02/23/2014	Redemption	100.0000.....	50,000	50,000	29,074	37,362		12,638		12,638		50,000			0		02/23/2023	1FE.....
57585@ FM 8	MASSACHUSETTS LOTTERY -Florentino, Wilki....		02/08/2014	Redemption	100.0000.....	50,000	50,000	31,320	40,033		9,967		9,967		50,000			0		02/08/2021	1FE.....
57585@ FX 4	MASSACHUSETTS LOTTERY -Gurguri, Bashkim....		02/20/2014	Redemption	100.0000.....	50,000	50,000	31,935	40,269		9,731		9,731		50,000			0		02/20/2021	1FE.....
57585@ G4 7	MASSACHUSETTS LOTTERY -Jackman, Joseph A....		01/02/2014	Redemption	100.0000.....	33,000	33,000	18,211	21,022		11,978		11,978		33,000			0		01/02/2027	1FE.....
57585@ G8 8	MASSACHUSETTS LOTTERY -Vasquez, Said 0....		03/27/2014	Redemption	100.0000.....	50,000	50,000	33,930	39,051		10,949		10,949		50,000			0		03/27/2021	1FE.....
57585@ GE 5	MASSACHUSETTS LOTTERY -Jeffrey, Denise.....		02/28/2014	Redemption	100.0000.....	50,000	50,000	35,728	45,252		4,748		4,748		50,000			0		02/28/2017	1FE.....
57585@ GQ 8	MASSACHUSETTS LOTTERY -Leavitt, Carlton.....		02/24/2014	Redemption	100.0000.....	50,000	50,000	29,950	38,441		11,559		11,559		50,000			0		02/24/2022	1FE.....
57585@ GR 6	MASSACHUSETTS LOTTERY -Lee, Terence E.....		01/26/2014	Redemption	100.0000.....	40,000	40,000	31,488	39,844		156		156		40,000			0		01/26/2014	1FE.....
57585@ GS 4	MASSACHUSETTS LOTTERY -Luong Tam V 0.0....		02/19/2014	Redemption	100.0000.....	25,000	25,000	14,233	18,994		6,006		6,006		25,000			0		02/19/2022	1FE.....
57585@ GV 7	MASSACHUSETTS LOTTERY -Maxim, Michael.....		03/31/2014	Redemption	100.0000.....	50,000	50,000	39,217	49,300		700		700		50,000			0		03/31/2014	1FE.....
57585@ H6 1	MASSACHUSETTS LOTTERY -Kolterjahn, Tyler....		02/22/2014	Redemption	100.0000.....	14,000	14,000	8,296	10,168		3,832		3,832		14,000			0		02/22/2021	1FE.....
57585@ H8 7	MASSACHUSETTS LOTTERY -McDonald, Barbara....		02/19/2014	Redemption	100.0000.....	50,000	50,000	40,136	47,936		2,064		2,064		50,000			0		02/19/2015	1FE.....
57585@ HB 0	MASSACHUSETTS LOTTERY -Minville, Joseph....		01/30/2014	Redemption	100.0000.....	50,000	50,000	38,673	48,363		1,637		1,637		50,000			0		01/30/2015	1FE.....
57585@ HF 1	MASSACHUSETTS LOTTERY -Noble, Michael D....		03/20/2014	Redemption	100.0000.....	37,500	37,500	25,408	33,654		3,846		3,846		37,500			0		03/20/2017	1FE.....
57585@ HH 7	MASSACHUSETTS LOTTERY -Papageorgiou, Dem....		03/07/2014	Redemption	100.0000.....	25,000	25,000	16,791	22,260		2,740		2,740		25,000			0		03/07/2017	1FE.....
57585@ HV 6	MASSACHUSETTS LOTTERY -Riberio, Barbara....		02/28/2014	Redemption	100.0000.....	50,000	50,000	33,105	42,575		7,425		7,425		50,000			0		02/28/2019	1FE.....
57585@ J4 4	MASSACHUSETTS LOTTERY -Lopez, Joaquin.....		03/19/2014	Redemption	100.0000.....	50,000	50,000	34,840	37,502		12,498		12,498		50,000			0		03/19/2028	1FE.....
57585@ JA 0	MASSACHUSETTS LOTTERY -Rock, Richard W S....		03/09/2014	Redemption	100.0000.....	50,000	50,000	32,724	41,340		8,660		8,660		50,000			0		03/09/2020	1FE.....
57585@ JD 4	MASSACHUSETTS LOTTERY -Rud, Wanda 0.00....		02/11/2014	Redemption	100.0000.....	50,000	50,000	37,469	46,873		3,127		3,127		50,000			0		02/11/2016	1FE.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ JF 9	MASSACHUSETTS LOTTERY -Setterlund, David.....		01/18/2014	Redemption	100.0000.....	200,000	200,000	125,854	161,363		38,637		38,637		200,000			0		01/18/2021	1FE.....
57585@ JH 5	MASSACHUSETTS LOTTERY -Sparks, James G.....		02/21/2014	Redemption	100.0000.....	50,000	50,000	31,981	41,178		8,822		8,822		50,000			0		02/21/2020	1FE.....
57585@ JJ 1	MASSACHUSETTS LOTTERY -Srey, Samoeun O.....		03/06/2014	Redemption	100.0000.....	50,000	50,000	30,181	38,595		11,405		11,405		50,000			0		03/06/2022	1FE.....
57585@ JM 4	MASSACHUSETTS LOTTERY -Sylvia, Eric O.....		02/25/2014	Redemption	100.0000.....	50,000	50,000	35,554	45,291		4,709		4,709		50,000			0		02/25/2017	1FE.....
57585@ JU 6	MASSACHUSETTS LOTTERY -Van Bramer, Gene.....		01/29/2014	Redemption	100.0000.....	50,000	50,000	31,229	40,046		9,954		9,954		50,000			0		01/29/2021	1FE.....
57585@ JX 0	MASSACHUSETTS LOTTERY -Yeaton, Sandra.....		02/28/2014	Redemption	100.0000.....	50,000	50,000	30,410	38,634		11,366		11,366		50,000			0		02/28/2022	1FE.....
57585@ K2 6	MASSACHUSETTS LOTTERY -Gagnon, Rose A.....		03/24/2014	Redemption	100.0000.....	24,000	24,000	15,538	17,705		6,295		6,295		24,000			0		03/24/2022	1FE.....
57585@ K4 2	MASSACHUSETTS LOTTERY -Riordan, Wendy L.....		01/02/2014	Redemption	100.0000.....	33,000	33,000	22,948	28,073		4,927		4,927		33,000			0		01/02/2018	1FE.....
57585@ K7 5	MASSACHUSETTS LOTTERY -DeSousa, Melissa.....		03/09/2014	Redemption	100.0000.....	50,000	50,000	36,329	42,173		7,827		7,827		50,000			0		03/09/2019	1FE.....
57585@ KK 6	MASSACHUSETTS LOTTERY -Benitez, Maria D.....		01/23/2014	Redemption	100.0000.....	50,000	50,000	30,044	37,865		12,135		12,135		50,000			0		01/23/2023	1FE.....
57585@ KL 4	MASSACHUSETTS LOTTERY -Bontempo, David (...)		01/02/2014	Redemption	100.0000.....	5,341	5,341	2,610	4,151		1,190		1,190		5,341			0		01/02/2020	1FE.....
57585@ KM 2	MASSACHUSETTS LOTTERY -Bromley, Stephen.....		02/28/2014	Redemption	100.0000.....	200,000	200,000	117,020	148,621		51,379		51,379		200,000			0		02/29/2024	1FE.....
57585@ L2 5	MASSACHUSETTS LOTTERY -Martin, Paul L.....		03/25/2014	Redemption	100.0000.....	50,000	50,000	35,120	40,795		9,205		9,205		50,000			0		03/25/2020	1FE.....
57585@ L3 3	MASSACHUSETTS LOTTERY -Parisi Family Liv.....		03/20/2014	Redemption	100.0000.....	40,000	40,000	27,510	32,470		7,530		7,530		40,000			0		03/20/2020	1FE.....
57585@ LC 3	MASSACHUSETTS LOTTERY -Johnson, Ovile J.....		02/28/2014	Redemption	100.0000.....	50,000	50,000	29,149	37,554		12,446		12,446		50,000			0		02/28/2023	1FE.....
57585@ LE 9	MASSACHUSETTS LOTTERY -Kolterjahn, Tyler.....		02/22/2014	Redemption	100.0000.....	7,500	7,500	5,947	7,435		65		65		7,500			0		02/22/2014	1FE.....
57585@ LG 4	MASSACHUSETTS LOTTERY -LeBlanc, Lynn O.....		02/10/2014	Redemption	100.0000.....	50,000	50,000	37,138	46,881		3,119		3,119		50,000			0		02/10/2016	1FE.....
57585@ LJ 8	MASSACHUSETTS LOTTERY -Marrero, Mary Ann.....		01/13/2014	Redemption	100.0000.....	50,000	50,000	35,951	45,767		4,233		4,233		50,000			0		01/13/2017	1FE.....
57585@ LR 0	MASSACHUSETTS LOTTERY -Papageorgiou, Dem.....		03/07/2014	Redemption	100.0000.....	25,000	25,000	19,582	24,736		264		264		25,000			0		03/07/2014	1FE.....
57585@ LT 6	MASSACHUSETTS LOTTERY -Quinlan, Michael.....		02/28/2014	Redemption	100.0000.....	50,000	50,000	30,295	38,564		11,436		11,436		50,000			0		02/28/2022	1FE.....
57585@ LV 1	MASSACHUSETTS LOTTERY -Rei, James O.00.....		02/09/2014	Redemption	100.0000.....	100,000	100,000	60,501	85,002		14,998		14,998		100,000			0		02/09/2019	1FE.....
57585@ LW 9	MASSACHUSETTS LOTTERY -Rei, Margaret O.....		02/09/2014	Redemption	100.0000.....	67,500	67,500	40,933	57,322		10,178		10,178		67,500			0		02/09/2019	1FE.....
57585@ M5 7	MASSACHUSETTS LOTTERY -Perryman, Mary L.....		03/23/2014	Redemption	100.0000.....	40,000	40,000	21,193	24,628		15,372		15,372		40,000			0		03/23/2028	1FE.....
57585@ M8 1	MASSACHUSETTS LOTTERY -Cossaboom, Shirle.....		02/24/2014	Redemption	100.0000.....	42,000	42,000	31,156	35,517		6,483		6,483		42,000			0		02/24/2019	1FE.....
57585@ MJ 7	MASSACHUSETTS LOTTERY -Heard, Ruth O.0.....		01/28/2014	Redemption	100.0000.....	19,500	19,500	11,872	14,931		4,569		4,569		19,500			0		01/28/2022	1FE.....
57585@ MK 4	MASSACHUSETTS LOTTERY -Hucksam, Eric J.....		01/14/2014	Redemption	100.0000.....	15,000	15,000	9,077	11,705		3,295		3,295		15,000			0		01/14/2022	1FE.....
57585@ MS 7	MASSACHUSETTS LOTTERY -Chase, Richard.....		02/01/2014	Redemption	100.0000.....	50,000	50,000	32,137	41,314		8,686		8,686		50,000			0		02/01/2020	1FE.....
57585@ MT 5	MASSACHUSETTS LOTTERY -Cianci, Christoph.....		03/04/2014	Redemption	100.0000.....	50,000	50,000	30,042	38,767		11,233		11,233		50,000			0		03/04/2022	1FE.....
57585@ MW 8	MASSACHUSETTS LOTTERY -Connor, Colleen M.....		02/24/2014	Redemption	100.0000.....	50,000	50,000	33,839	43,710		6,290		6,290		50,000			0		02/24/2018	1FE.....
57585@ N2 3	MASSACHUSETTS LOTTERY -Fischer, Sandra J.....		02/23/2014	Redemption	100.0000.....	35,000	35,000	24,541	27,871		7,129		7,129		35,000			0		02/23/2021	1FE.....
57585@ N7 2	MASSACHUSETTS LOTTERY -Williamson, Charl.....		02/11/2014	Redemption	100.0000.....	50,000	50,000	27,889	32,009		17,991		17,991		50,000			0		02/11/2027	1FE.....
57585@ NC 1	MASSACHUSETTS LOTTERY -Lopez-Matute, Vic.....		01/07/2014	Redemption	100.0000.....	50,000	50,000	30,829	39,884		10,116		10,116		50,000			0		01/07/2021	1FE.....
57585@ ND 9	MASSACHUSETTS LOTTERY -Lupo, John O.00.....		02/16/2014	Redemption	100.0000.....	50,000	50,000	28,252	36,313		13,687		13,687		50,000			0		02/16/2024	1FE.....
57585@ NF 4	MASSACHUSETTS LOTTERY -Murchison, Brenda.....		01/08/2014	Redemption	100.0000.....	50,000	50,000	30,687	39,057		10,943		10,943		50,000			0		01/08/2022	1FE.....
57585@ NR 8	MASSACHUSETTS LOTTERY -Fitzgerald, Marla.....		02/03/2014	Redemption	100.0000.....	50,000	50,000	33,386	42,645		7,355		7,355		50,000			0		02/03/2019	1FE.....
57585@ NT 4	MASSACHUSETTS LOTTERY -Hines, Michael F.....		03/11/2014	Redemption	100.0000.....	15,000	15,000	10,152	13,084		1,916		1,916		15,000			0		03/11/2018	1FE.....

QE05.6

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ P6 2	MASSACHUSETTS LOTTERY -Gauthier, Joel W.....		01/08/2014	Redemption	100.0000.....	50,000	50,000	39,734	44,330		5,670		5,670		50,000			0		01/08/2019	1FE.....
57585@ P7 0	MASSACHUSETTS LOTTERY -Heard, Ruth (Cart....		01/28/2014	Redemption	100.0000.....	30,500	30,500	20,336	23,353		7,147		7,147		30,500			0		01/28/2022	1FE.....
57585@ PB 1	MASSACHUSETTS LOTTERY -James, Peter (2).....		02/19/2014	Redemption	100.0000.....	50,000	50,000	32,451	48,066		1,934		1,934		50,000			0		02/19/2015	1FE.....
57585@ PH 8	MASSACHUSETTS LOTTERY -Blake, Richard D.....		02/04/2014	Redemption	100.0000.....	50,000	50,000	38,723	49,726		274		274		50,000			0		02/04/2014	1FE.....
57585@ PK 1	MASSACHUSETTS LOTTERY -Beach, Paul W Sr....		02/28/2014	Redemption	100.0000.....	50,000	50,000	34,678	43,964		6,036		6,036		50,000			0		02/28/2018	1FE.....
57585@ PS 4	MASSACHUSETTS LOTTERY -Gitschier, Joann.....		01/27/2014	Redemption	100.0000.....	25,000	25,000	19,434	24,886		114		114		25,000			0		01/27/2014	1FE.....
57585@ Q2 0	MASSACHUSETTS LOTTERY -Isa, Amy E. 0.0.....		01/02/2014	Redemption	100.0000.....	50,000	50,000	33,800	38,473		11,527		11,527		50,000			0		01/02/2022	1FE.....
57585@ Q7 9	MASSACHUSETTS LOTTERY -Obuchowski, Donal....		01/09/2014	Redemption	100.0000.....	15,000	15,000	7,767	9,857		5,143		5,143		15,000			0		01/09/2025	1FE.....
57585@ Q8 7	MASSACHUSETTS LOTTERY -Pedro, Susan 0.....		02/24/2014	Redemption	100.0000.....	35,000	35,000	22,460	25,858		9,142		9,142		35,000			0		02/24/2023	1FE.....
57585@ QS 3	MASSACHUSETTS LOTTERY -Tetreault Family.....		02/21/2014	Redemption	100.0000.....	100,000	100,000	56,689	95,701		4,299		4,299		100,000			0		02/21/2015	1FE.....
57585@ R4 5	MASSACHUSETTS LOTTERY -Ryan, Patricia J.....		01/08/2014	Redemption	100.0000.....	25,101	25,101	13,610	16,182		8,920		8,920		25,101			0		01/08/2027	1FE.....
57585@ R5 2	MASSACHUSETTS LOTTERY -Silva, Gabriel (2.....		03/31/2014	Redemption	100.0000.....	62,000	62,000	35,135	41,815		20,185		20,185		62,000			0		03/31/2025	1FE.....
57585@ R9 4	MASSACHUSETTS LOTTERY -Lopez, Joaquin (2.....		03/19/2014	Redemption	100.0000.....	50,000	50,000	27,457	30,805		19,195		19,195		50,000			0		03/19/2028	1FE.....
57585@ RB 9	MASSACHUSETTS LOTTERY -Hyde, Jeffrey 0.....		02/01/2014	Redemption	100.0000.....	25,000	25,000	12,854	17,399		7,601		7,601		25,000			0		02/01/2024	1FE.....
57585@ RE 3	MASSACHUSETTS LOTTERY -Potts, David J.....		01/25/2014	Redemption	100.0000.....	50,000	50,000	32,773	41,863		8,137		8,137		50,000			0		01/25/2020	1FE.....
57585@ RJ 2	MASSACHUSETTS LOTTERY -Hewitt, Dennis J.....		01/21/2014	Redemption	100.0000.....	50,000	50,000	29,869	38,694		11,306		11,306		50,000			0		01/21/2022	1FE.....
57585@ RV 5	MASSACHUSETTS LOTTERY -Koskinen, Douglas..		03/15/2014	Redemption	100.0000.....	50,000	50,000	28,412	35,387		14,613		14,613		50,000			0		03/15/2024	1FE.....
57585@ S4 4	MASSACHUSETTS LOTTERY -Superson, John.....		02/10/2014	Redemption	100.0000.....	50,000	50,000	30,886	34,621		15,379		15,379		50,000			0		02/10/2025	1FE.....
57585@ S7 7	MASSACHUSETTS LOTTERY -Bibi, Maqbool 0.....		01/12/2014	Redemption	100.0000.....	50,000	50,000	26,035	30,315		19,685		19,685		50,000			0		01/12/2029	1FE.....
57585@ SC 6	MASSACHUSETTS LOTTERY -Holliman, Ronald....		01/03/2014	Redemption	100.0000.....	50,000	50,000	26,759	34,704		15,296		15,296		50,000			0		01/03/2025	1FE.....
57585@ SE 2	MASSACHUSETTS LOTTERY -Ratcliffe, Robin.....		03/04/2014	Redemption	100.0000.....	506,437	506,437	398,487	500,728		5,708		5,708		506,437			0		03/04/2014	1FE.....
57585@ SW 2	MASSACHUSETTS LOTTERY -Carsley, William....		01/23/2014	Redemption	100.0000.....	97,235	97,235	58,484	75,991		21,244		21,244		97,235			0		01/23/2021	1FE.....
57585@ SZ 5	MASSACHUSETTS LOTTERY -Tabb, Kathleen F....		01/30/2014	Redemption	100.0000.....	200,000	200,000	111,750	162,512		37,489		37,489		200,000			0		01/30/2020	1FE.....
57585@ T6 8	MASSACHUSETTS LOTTERY -Lombardi, Gerald....		03/01/2014	Redemption	100.0000.....	37,989	37,989	20,771	24,223		13,766		13,766		37,989			0		03/01/2027	1FE.....
57585@ TF 8	MASSACHUSETTS LOTTERY -Camara, Aaron P....		01/23/2014	Redemption	100.0000.....	7,445	7,445	4,016	5,116		2,329		2,329		7,445			0		01/23/2025	1FE.....
57585@ TL 5	MASSACHUSETTS LOTTERY -Alessandri, Louis....		02/21/2014	Redemption	100.0000.....	50,000	50,000	31,626	39,667		10,333		10,333		50,000			0		02/21/2021	1FE.....
57585@ TR 2	MASSACHUSETTS LOTTERY -Callery, Robert.....		01/05/2014	Redemption	100.0000.....	25,000	25,000	18,660	23,446		1,554		1,554		25,000			0		01/05/2016	1FE.....
57585@ TU 5	MASSACHUSETTS LOTTERY -Tingus, Christoph....		02/12/2014	Redemption	100.0000.....	50,000	50,000	26,372	38,449		11,551		11,551		50,000			0		02/12/2022	1FE.....
57585@ TZ 4	MASSACHUSETTS LOTTERY -Olitsky, Frederic....		03/17/2014	Redemption	100.0000.....	50,000	50,000	37,229	46,370		3,630		3,630		50,000			0		03/17/2016	1FE.....
57585@ U5 8	MASSACHUSETTS LOTTERY -Tartaro, Lena M.....		03/27/2014	Redemption	100.0000.....	25,000	25,000	13,912	15,376		9,624		9,624		25,000			0		03/27/2028	1FE.....
57585@ U6 6	MASSACHUSETTS LOTTERY -Davis, Bryan 0.....		02/20/2014	Redemption	100.0000.....	24,765	24,765	13,347	15,351		9,414		9,414		24,765			0		02/20/2028	1FE.....
57585@ U7 4	MASSACHUSETTS LOTTERY -Gbotee, Samuel A....		03/13/2014	Redemption	100.0000.....	32,000	32,000	18,545	20,346		11,654		11,654		32,000			0		03/13/2027	1FE.....
57585@ UT 6	MASSACHUSETTS LOTTERY -Quinton, Charles....		01/20/2014	Redemption	100.0000.....	75,000	75,000	51,716	65,663		9,337		9,337		75,000			0		01/20/2018	1FE.....
57585@ UX 7	MASSACHUSETTS LOTTERY -Loiselle, Anne.....		02/28/2014	Redemption	100.0000.....	25,000	25,000	18,818	23,192		1,808		1,808		25,000			0		02/28/2016	1FE.....
57585@ UZ 2	MASSACHUSETTS LOTTERY -Blount, Rashad J....		02/12/2014	Redemption	100.0000.....	31,200	31,200	17,999	21,852		9,348		9,348		31,200			0		02/12/2026	1FE.....
57585@ V2 4	MASSACHUSETTS LOTTERY -Snay, Daniel T.....		01/30/2014	Redemption	100.0000.....	87,579	87,579	43,622	50,406		37,173		37,173		87,579			0		01/30/2027	1FE.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ VB 4	MASSACHUSETTS LOTTERY -McGlinchey, Willi.....		03/15/2014	Redemption	100.0000.....	50,000	50,000	28,675	34,820		15,180		15,180		50,000			0		03/15/2026	1FE.....
57585@ VD 0	MASSACHUSETTS LOTTERY -Shanahan, Daniel.....		02/23/2014	Redemption	100.0000.....	50,000	50,000	29,703	36,361		13,639		13,639		50,000			0		02/23/2024	1FE.....
57585@ VE 8	MASSACHUSETTS LOTTERY -White, Michael R.....		03/16/2014	Redemption	100.0000.....	35,000	35,000	18,444	24,489		10,511		10,511		35,000			0		03/16/2025	1FE.....
57585@ VH 1	MASSACHUSETTS LOTTERY -Foy, Mary Jane.....		01/12/2014	Redemption	100.0000.....	50,000	50,000	28,390	34,364		15,636		15,636		50,000			0		01/12/2026	1FE.....
57585@ VL 2	MASSACHUSETTS LOTTERY -Ke, Karuna M. 0....		01/30/2014	Redemption	100.0000.....	50,000	50,000	30,049	35,541		14,459		14,459		50,000			0		01/30/2026	1FE.....
57585@ VN 8	MASSACHUSETTS LOTTERY -Miele, Michael.....		01/22/2014	Redemption	100.0000.....	50,000	50,000	29,780	35,263		14,737		14,737		50,000			0		01/22/2026	1FE.....
57585@ VQ 1	MASSACHUSETTS LOTTERY -Blount, Rashad J.....		02/12/2014	Redemption	100.0000.....	18,800	18,800	11,366	13,315		5,485		5,485		18,800			0		02/12/2026	1FE.....
57585@ VU 2	MASSACHUSETTS LOTTERY -Hucksam, Eric J.....		01/14/2014	Redemption	100.0000.....	35,000	35,000	23,484	27,802		7,198		7,198		35,000			0		01/14/2022	1FE.....
57585@ W4 9	MASSACHUSETTS LOTTERY -Gjikuria, Tomi T.....		01/23/2014	Redemption	100.0000.....	50,000	50,000	33,504	36,934		13,066		13,066		50,000			0		01/23/2023	1FE.....
57585@ WB 3	MASSACHUSETTS LOTTERY -Tkacz, Darla 0.....		03/05/2014	Redemption	100.0000.....	17,337	17,337	12,493	14,587		2,750		2,750		17,337			0		03/05/2020	1FE.....
57585@ WD 9	MASSACHUSETTS LOTTERY -Bitsikas, Peter.....		01/10/2014	Redemption	100.0000.....	50,000	50,000	35,301	41,194		8,806		8,806		50,000			0		01/10/2021	1FE.....
57585@ WJ 6	MASSACHUSETTS LOTTERY -Zuben, Dawn M.....		02/16/2014	Redemption	100.0000.....	50,000	50,000	29,955	35,043		14,957		14,957		50,000			0		02/16/2026	1FE.....
57585@ WM 9	MASSACHUSETTS LOTTERY -Brueggeman, Dana.....		01/06/2014	Redemption	100.0000.....	50,000	50,000	31,287	37,195		12,805		12,805		50,000			0		01/06/2025	1FE.....
57585@ WN 7	MASSACHUSETTS LOTTERY -Dallis, Margaret.....		01/31/2014	Redemption	100.0000.....	18,000	18,000	8,664	12,473		5,527		5,527		18,000			0		01/31/2024	1FE.....
57585@ WU 1	MASSACHUSETTS LOTTERY -White, Michael R.....		03/16/2014	Redemption	100.0000.....	65,000	65,000	39,382	47,261		17,739		17,739		65,000			0		03/16/2025	1FE.....
57585@ WV 9	MASSACHUSETTS LOTTERY -Marois, William B....		01/02/2014	Redemption	100.0000.....	15,750	15,750	11,722	14,531		1,219		1,219		15,750			0		01/02/2016	1FE.....
57585@ WY 3	MASSACHUSETTS LOTTERY -Eden, Mark (2).....		03/28/2014	Redemption	100.0000.....	50,000	50,000	29,976	39,265		10,735		10,735		50,000			0		03/28/2022	1FE.....
57585@ X3 0	MASSACHUSETTS LOTTERY -Frazier, Gerard.....		01/14/2014	Redemption	100.0000.....	50,000	50,000	41,431	45,359		4,641		4,641		50,000			0		01/14/2017	1FE.....
57585@ X5 5	MASSACHUSETTS LOTTERY -Morris, Maureen L....		03/02/2014	Redemption	100.0000.....	25,000	25,000	13,321	14,561		10,439		10,439		25,000			0		03/02/2030	1FE.....
57585@ XA 4	MASSACHUSETTS LOTTERY -Howarth, Heidi E.....		03/05/2014	Redemption	100.0000.....	17,800	17,800	11,244	12,824		4,976		4,976		17,800			0		03/05/2026	1FE.....
57585@ XB 2	MASSACHUSETTS LOTTERY -Hutchinson, Timot....		03/15/2014	Redemption	100.0000.....	47,000	47,000	39,396	45,543		1,457		1,457		47,000			0		03/15/2015	1FE.....
57585@ XJ 5	MASSACHUSETTS LOTTERY -Rivera, Karina Y.....		01/16/2014	Redemption	100.0000.....	17,087	17,087	11,666	13,795		3,292		3,292		17,087			0		01/16/2022	1FE.....
57585@ XP 1	MASSACHUSETTS LOTTERY -Hilshey, Harold O....		01/02/2014	Redemption	100.0000.....	50,000	50,000	28,341	33,599		16,401		16,401		50,000			0		01/02/2027	1FE.....
57585@ XS 5	MASSACHUSETTS LOTTERY -McCarthy, John.....		03/02/2014	Redemption	100.0000.....	25,000	25,000	12,851	16,097		8,903		8,903		25,000			0		03/02/2026	1FE.....
57585@ XY 2	MASSACHUSETTS LOTTERY -Forgione, Frederi....		01/04/2014	Redemption	100.0000.....	50,000	50,000	41,869	49,974		26		26		50,000			0		01/04/2014	1FE.....
57585@ YA 3	MASSACHUSETTS LOTTERY -Obuchowski, Donal....		01/09/2014	Redemption	100.0000.....	35,000	35,000	19,758	26,757		8,244		8,244		35,000			0		01/09/2025	1FE.....
57585@ YC 9	MASSACHUSETTS LOTTERY -Smith, Alan 0.0.....		02/05/2014	Redemption	100.0000.....	15,000	15,000	9,681	11,432		3,568		3,568		15,000			0		02/05/2023	1FE.....
57585@ YG 0	MASSACHUSETTS LOTTERY -Camara, Aaron P....		01/23/2014	Redemption	100.0000.....	35,055	35,055	20,807	24,719		10,336		10,336		35,055			0		01/23/2025	1FE.....
57585@ YK 1	MASSACHUSETTS LOTTERY -Lach, Pickens J.....		02/28/2014	Redemption	100.0000.....	50,000	50,000	28,524	33,433		16,567		16,567		50,000			0		02/28/2027	1FE.....
57585@ YP 0	MASSACHUSETTS LOTTERY -One and One LLC....		02/25/2014	Redemption	100.0000.....	50,000	50,000	28,064	33,145		16,855		16,855		50,000			0		02/25/2027	1FE.....
57585@ YZ 8	MASSACHUSETTS LOTTERY -Penta, Denise L.....		01/13/2014	Redemption	100.0000.....	35,000	35,000	22,065	25,841		9,159		9,159		35,000			0		01/13/2024	1FE.....
57585@ ZA 2	MASSACHUSETTS LOTTERY -Szurley, Beverly.....		02/13/2014	Redemption	100.0000.....	50,000	50,000	28,180	35,602		14,398		14,398		50,000			0		02/13/2025	1FE.....
57585@ ZC 8	MASSACHUSETTS LOTTERY -Bou-Nassif, Edwar....		02/04/2014	Redemption	100.0000.....	50,000	50,000	28,910	33,652		16,348		16,348		50,000			0		02/04/2027	1FE.....
57585@ ZD 6	MASSACHUSETTS LOTTERY -FC Family Trust.....		02/28/2014	Redemption	100.0000.....	50,000	50,000	28,763	33,487		16,513		16,513		50,000			0		02/28/2027	1FE.....
57585@ ZG 9	MASSACHUSETTS LOTTERY -Kirkwood, Elizabe....		03/29/2014	Redemption	100.0000.....	50,000	50,000	29,646	34,548		15,452		15,452		50,000			0		03/29/2026	1FE.....
57585@ ZJ 3	MASSACHUSETTS LOTTERY -Bellows, Jared (2....		02/11/2014	Redemption	100.0000.....	50,000	50,000	35,608	45,637		4,363		4,363		50,000			0		02/11/2017	1FE.....

QE05.8

## SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ ZN 4	MASSACHUSETTS LOTTERY -Borey, Anissa (2).....		01/09/2014	Redemption	100.0000.....	50,000	50,000	27,836	36,204		13,796		13,796		50,000			0		01/09/2025	1FE.....
57585@ ZR 5	MASSACHUSETTS LOTTERY -Joyce, Francis (2).....		03/11/2014	Redemption	100.0000.....	50,000	50,000	41,476	49,475		526		526		50,000			0		03/11/2014	1FE.....
57585@ ZY 0	MASSACHUSETTS LOTTERY -Medeiros, David.....		02/09/2014	Redemption	100.0000.....	50,000	50,000	36,150	42,036		7,964		7,964		50,000			0		02/09/2020	1FE.....
000000 00 0	MASSACHUSETTS LOTTERY -Gerakas, Achilles.....		03/29/2014	Redemption	100.0000.....	25,000	25,000	17,761			7,239		7,239		25,000			0		03/29/2029	1FE.....
59464@ DL 4	MICHIGAN LOTTERY -Dwight, Helen 0.000%.....		02/15/2014	Redemption	100.0000.....	134,117	134,117	79,537	124,792		9,325		9,325		134,117			0		02/15/2016	1FE.....
59464@ EQ 2	MICHIGAN LOTTERY -Allen, Margaret 0.00.....		01/15/2014	Redemption	100.0000.....	133,200	133,200	74,391	122,813		10,387		10,387		133,200			0		01/15/2016	1FE.....
59464@ GV 9	MICHIGAN LOTTERY -Reed, Virlesa S. 0.0.....		01/15/2014	Redemption	100.0000.....	25,000	25,000	13,126	15,441		9,559		9,559		25,000			0		01/15/2028	1FE.....
59464@ GX 5	MICHIGAN LOTTERY -Reed, Virlesa S. (2).....		01/15/2014	Redemption	100.0000.....	25,000	25,000	13,377	15,526		9,474		9,474		25,000			0		01/15/2028	1FE.....
59464@ GY 3	MICHIGAN LOTTERY -Morton, Linda L. (2).....		03/03/2014	Redemption	100.0000.....	65,000	65,000	36,043	47,117		17,883		17,883		65,000			0		03/03/2023	1FE.....
64605* LL 7	NEW JERSEY LOTTERY -Zabe, Michele 0.00.....		02/21/2014	Redemption	100.0000.....	13,000	13,000	7,103	12,384		616		616		13,000			0		02/21/2015	1FE.....
64605* LU 7	NEW JERSEY LOTTERY -Smith-Lee, Crystal.....		03/04/2014	Redemption	100.0000.....	13,000	13,000	7,494	12,000		1,000		1,000		13,000			0		12/04/2015	1FE.....
64605* MY 8	NEW JERSEY LOTTERY -Szabados, Elizabeth.....		01/20/2014	Redemption	100.0000.....	13,000	13,000	4,468	11,810		1,190		1,190		13,000			0		04/20/2016	1FE.....
64605* PH 2	NEW JERSEY LOTTERY -Fah, Chin Koon 0.0.....		03/08/2014	Redemption	100.0000.....	13,000	13,000	8,023	12,479		521		521		13,000			0		12/08/2014	1FE.....
64605* PX 7	NEW JERSEY LOTTERY -Coats, Delayne (2).....		01/06/2014	Redemption	100.0000.....	13,000	13,000	6,485	11,802		1,198		1,198		13,000			0		10/06/2016	1FE.....
64605* QU 2	NEW JERSEY LOTTERY -Reilly, James (2).....		01/28/2014	Redemption	100.0000.....	13,000	13,000	7,649	11,822		1,178		1,178		13,000			0		10/28/2016	1FE.....
64605* RJ 6	NEW JERSEY LOTTERY -Clock, Dwight 0.00.....		02/05/2014	Redemption	100.0000.....	2,600	2,600	1,585	2,271		329		329		2,600			0		11/05/2017	1FE.....
64605* RS 6	NEW JERSEY LOTTERY -Clock, Dwight (2).....		01/25/2014	Redemption	100.0000.....	2,600	2,600	1,763	2,327		273		273		2,600			0		01/25/2018	1FE.....
64605* SC 0	NEW JERSEY LOTTERY -Walcheski, Edward Sr.....		03/24/2014	Redemption	100.0000.....	15,000	15,000	9,763	14,268		732		732		15,000			0		03/24/2015	1FE.....
64605* SD 8	NEW JERSEY LOTTERY -Walcheski, Edward Sr.....		03/24/2014	Redemption	100.0000.....	60,500	60,500	40,913	57,771		2,729		2,729		60,500			0		03/24/2015	1FE.....
64605* SE 6	NEW JERSEY LOTTERY -Walcheski, Edward Sr.....		03/24/2014	Redemption	100.0000.....	60,500	60,500	41,853	57,936		2,564		2,564		60,500			0		03/24/2015	1FE.....
64605* SU 0	NEW JERSEY LOTTERY -Clock, Dwight (3).....		01/25/2014	Redemption	100.0000.....	5,200	5,200	3,442	4,591		609		609		5,200			0		01/25/2018	1FE.....
64605* SV 8	NEW JERSEY LOTTERY -DeJesus, Victor 0.....		01/10/2014	Redemption	100.0000.....	5,500	5,500	3,675	4,898		602		602		5,500			0		01/10/2018	1FE.....
64605* SZ 9	NEW JERSEY LOTTERY -Kern, Fred C Jr 0.....		01/23/2014	Redemption	100.0000.....	13,000	13,000	8,433	11,070		1,930		1,930		13,000			0		07/23/2019	1FE.....
64605* TY 1	NEW JERSEY LOTTERY -Clock, Dwight (4).....		01/25/2014	Redemption	100.0000.....	2,600	2,600	1,790	2,305		295		295		2,600			0		01/25/2018	1FE.....
64605* UJ 2	NEW JERSEY LOTTERY -Walsh, Phyllis 0.0.....		01/23/2014	Redemption	100.0000.....	11,500	11,500	7,246	9,644		1,856		1,856		11,500			0		04/23/2019	1FE.....
64605* UK 9	NEW JERSEY LOTTERY -Wolke, Carole A 0.....		01/29/2014	Redemption	100.0000.....	31,250	31,250	23,352	31,100		150		150		31,250			0		01/29/2014	1FE.....
64605* UV 5	NEW JERSEY LOTTERY -Williams, Otis 0.0.....		03/28/2014	Redemption	100.0000.....	13,000	13,000	8,090	10,348		2,652		2,652		13,000			0		03/28/2021	1FE.....
64605* UX 1	NEW JERSEY LOTTERY -Mabry, Timothy 0.0.....		02/04/2014	Redemption	100.0000.....	13,000	13,000	8,952	11,927		1,073		1,073		13,000			0		11/04/2016	1FE.....
64605* VB 8	NEW JERSEY LOTTERY -Preciadopina, Blas.....		01/14/2014	Redemption	100.0000.....	6,500	6,500	4,889	6,295		205		205		6,500			0		01/14/2015	1FE.....
64605* VC 6	NEW JERSEY LOTTERY -Preciadopina, Blas (.....		01/14/2014	Redemption	100.0000.....	5,500	5,500	3,979	5,106		394		394		5,500			0		01/14/2016	1FE.....
64605* VD 4	NEW JERSEY LOTTERY -Wolke, Carole A (2).....		01/29/2014	Redemption	100.0000.....	31,185	31,185	24,235	31,049		136		136		31,185			0		01/29/2014	1FE.....
64605* VE 2	NEW JERSEY LOTTERY -Orzol, Edward 0.00.....		01/21/2014	Redemption	100.0000.....	6,500	6,500	4,815	6,184		316		316		6,500			0		07/21/2015	1FE.....
64605* VK 8	NEW JERSEY LOTTERY -Trani, Bryce J (2).....		03/30/2014	Redemption	100.0000.....	9,250	9,250	5,379	8,234		1,016		1,016		9,250			0		03/30/2017	1FE.....
64605* VS 1	NEW JERSEY LOTTERY -Sierra, Maynor 0.0.....		01/18/2014	Redemption	100.0000.....	13,000	13,000	10,092	12,467		533		533		13,000			0		04/18/2015	1FE.....
64605* VT 9	NEW JERSEY LOTTERY -Heart, David J. 0.....		02/23/2014	Redemption	100.0000.....	21,361	21,361	15,439	18,019		3,342		3,342		21,361			0		02/23/2020	1FE.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64605* VV 4	NEW JERSEY LOTTERY -Taylor, George 0.0		01/15/2014	Redemption	100.0000	2,492	2,492	1,554	1,928		564		564		2,492			0		10/15/2020	1FE
64605* VW 2	NEW JERSEY LOTTERY -Vasvary, Nicholas Jr		01/03/2014	Redemption	100.0000	50,000	50,000	48,599	49,303		697		697		50,000			0		01/03/2016	1FE
64605* VX 0	NEW JERSEY LOTTERY -Haas, Richard 0.00		03/05/2014	Redemption	100.0000	3,478	3,478	2,754	3,298		180		180		3,478			0		03/05/2015	1FE
64605* VY 8	NEW JERSEY LOTTERY -Landis, Elton L. 0		03/10/2014	Redemption	100.0000	13,000	13,000	8,268	9,523		3,477		3,477		13,000			0		12/10/2024	1FE
64605* WA 9	NEW JERSEY LOTTERY -Rosado, Erik M. 0		03/07/2014	Redemption	100.0000	10,718	10,718	7,298	8,504		2,215		2,215		10,718			0		12/07/2021	1FE
64605* WB 7	NEW JERSEY LOTTERY -Waters, Edward III		02/02/2014	Redemption	100.0000	13,000	13,000	8,063	9,308		3,692		3,692		13,000			0		05/02/2025	1FE
64605* WE 1	NEW JERSEY LOTTERY -Haas, Christopher		03/12/2014	Redemption	100.0000	4,650	4,650	3,303	4,005		645		645		4,650			0		09/12/2017	1FE
64605* WG 6	NEW JERSEY LOTTERY -Considine, Ann M		02/06/2014	Redemption	100.0000	26,000	26,000	21,348	25,012		988		988		26,000			0		02/06/2015	1FE
64605* WH 4	NEW JERSEY LOTTERY -Porch, Eric W. 0.0		02/24/2014	Redemption	100.0000	13,000	13,000	9,211	10,676		2,324		2,324		13,000			0		11/24/2019	1FE
64605* WJ 0	NEW JERSEY LOTTERY -Foy, Tyler 0.000%		01/02/2014	Redemption	100.0000	6,500	6,500	4,102	4,628		1,872		1,872		6,500			0		10/02/2024	1FE
64605* WK 7	NEW JERSEY LOTTERY -Foy, Tyler (2) 0.0		01/02/2014	Redemption	100.0000	6,100	6,100	3,457	3,950		2,150		2,150		6,100			0		01/02/2026	1FE
64605* WL 5	NEW JERSEY LOTTERY -Meenan, Heather 0		02/03/2014	Redemption	100.0000	8,200	8,200	5,734	6,631		1,569		1,569		8,200			0		11/03/2020	1FE
64605* WM 3	NEW JERSEY LOTTERY -McLaughlin, Jacqueli		03/22/2014	Redemption	100.0000	8,000	8,000	5,441	6,143		1,857		1,857		8,000			0		12/22/2021	1FE
64605* WN 1	NEW JERSEY LOTTERY -Glover, Michelle A.		03/05/2014	Redemption	100.0000	5,449	5,449	2,951	3,361		2,088		2,088		5,449			0		03/05/2026	1FE
64605* WP 6	NEW JERSEY LOTTERY -McLaughlin, Jacqueli		03/22/2014	Redemption	100.0000	5,000	5,000	2,672	3,108		1,892		1,892		5,000			0		03/22/2024	1FE
64605* WQ 4	NEW JERSEY LOTTERY -Orzol, Edward (2)		01/21/2014	Redemption	100.0000	6,500	6,500	4,188	4,949		1,551		1,551		6,500			0		07/21/2021	1FE
64605* WS 0	NEW JERSEY LOTTERY -Sager, Ellen 0.000		01/05/2014	Redemption	100.0000	13,000	13,000	8,569	9,044		3,956		3,956		13,000			0		10/05/2026	1FE
64605* WW 1	NEW JERSEY LOTTERY -Cerbone, Lisa 0.00		03/20/2014	Redemption	100.0000	6,500	6,500	5,126	5,164		1,336		1,336		6,500			0		06/20/2024	1FE
64982* AF 5	NEW YORK LOTTERY -Owens, Gary F. 0.000		02/15/2014	Redemption	100.0000	12,127	12,127	6,710	7,885		4,242		4,242		12,127			0		05/15/2026	1FE
64982* AG 3	NEW YORK LOTTERY -Shuyeninov, Valeriy		02/15/2014	Redemption	100.0000	26,163	26,163	13,662	16,488		9,675		9,675		26,163			0		02/15/2027	1FE
64982* AJ 7	NEW YORK LOTTERY -Fabiano, Frances 0.0		03/15/2014	Redemption	100.0000	25,997	25,997	15,008	17,008		8,989		8,989		25,997			0		03/15/2026	1FE
64982* AM 0	NEW YORK LOTTERY -Zheng, Fa 0.000% 03/		03/15/2014	Redemption	100.0000	50,000	50,000	26,552	30,331		19,669		19,669		50,000			0		03/15/2028	1FE
64982* AN 8	NEW YORK LOTTERY -Davids, Dolphe R. 0		01/15/2014	Redemption	100.0000	35,000	35,000	19,673	23,191		11,809		11,809		35,000			0		01/15/2026	1FE
64982* AS 7	NEW YORK LOTTERY -Sheridan Family Partne		02/15/2014	Redemption	100.0000	95,231	95,231	78,539	91,597		3,635		3,635		95,231			0		02/15/2015	1FE
64982* AT 5	NEW YORK LOTTERY -Shuyeninov, Valeriy (2		02/15/2014	Redemption	100.0000	23,837	23,837	13,509	15,212		8,625		8,625		23,837			0		02/15/2027	1FE
64982* AW 8	NEW YORK LOTTERY -Gentile, George H. 0		02/15/2014	Redemption	100.0000	50,000	50,000	37,681	42,286		7,714		7,714		50,000			0		02/15/2019	1FE
64982* BE 7	NEW YORK LOTTERY -O'Connell, Patrick L		03/15/2014	Redemption	100.0000	40,000	40,000	26,416	32,288		7,712		7,712		40,000			0		03/15/2020	1FE
64982* BK 3	NEW YORK LOTTERY -Zhang, Li Hua 0.000%		03/15/2014	Redemption	100.0000	50,000	50,000	27,501	30,760		19,240		19,240		50,000			0		03/15/2028	1FE
64982* DG 0	NEW YORK LOTTERY -Leonard, Carol L. 0		02/15/2014	Redemption	100.0000	50,000	50,000	28,888	30,571		19,429		19,429		50,000			0		02/15/2030	1FE
64982@ A6 3	NEW YORK LOTTERY -Rivera-Diaz, Romilda		02/15/2014	Redemption	100.0000	13,000	13,000	9,707	12,806		194		194		13,000			0		05/15/2014	1FE
64982@ A8 9	NEW YORK LOTTERY -Ross, James Estate of		01/15/2014	Redemption	100.0000	56,000	56,000	29,086	39,367		16,633		16,633		56,000			0		01/15/2025	1FE
64982@ A9 7	NEW YORK LOTTERY -Sackelos, James R (2)		01/15/2014	Redemption	100.0000	99,000	99,000	51,280	76,229		22,771		22,771		99,000			0		01/15/2021	1FE
64982@ B2 1	NEW YORK LOTTERY -Sequerth, George J III		02/15/2014	Redemption	100.0000	10,000	10,000	6,624	8,649		1,351		1,351		10,000			0		11/15/2018	1FE
64982@ B5 4	NEW YORK LOTTERY -Wagner, Joyce A (3)		01/15/2014	Redemption	100.0000	76,000	76,000	52,359	71,423		4,577		4,577		76,000			0		01/15/2016	1FE
64982@ B9 6	NEW YORK LOTTERY -Arthur, Mary E 0.000		02/15/2014	Redemption	100.0000	336,000	336,000	137,170	250,996		85,004		85,004		336,000			0		02/15/2023	1FE
64982@ D6 0	NEW YORK LOTTERY -Sackelos, James R (3)		01/15/2014	Redemption	100.0000	86,923	86,923	57,712	76,823		10,100		10,100		86,923			0		01/15/2018	1FE

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ D7 8	NEW YORK LOTTERY -Seguin Group 0.000%.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	10,040	12,729		271		271		13,000			0		08/15/2014	1FE.....
64982@ F4 3	NEW YORK LOTTERY -Cortes, Jose (2) 0.0.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	5,898	10,395		2,605		2,605		13,000			0		11/15/2020	1FE.....
64982@ F6 8	NEW YORK LOTTERY -Hartling, Edward H 0.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	8,110	10,167		2,833		2,833		13,000			0		02/15/2022	1FE.....
64982@ F7 6	NEW YORK LOTTERY -Leary, David A (2) 0.....		02/15/2014	Redemption	100.0000.....	10,000	10,000	7,853	9,932		68		68		10,000			0		02/15/2014	1FE.....
64982@ G2 6	NEW YORK LOTTERY -McKay, James Sr 0.00.....		02/15/2014	Redemption	100.0000.....	4,333	4,333	3,277	4,204		129		129		4,333			0		11/15/2014	1FE.....
64982@ G3 4	NEW YORK LOTTERY -Morrisette, Marlene.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	7,830	9,832		3,168		3,168		13,000			0		02/15/2023	1FE.....
64982@ G5 9	NEW YORK LOTTERY -Vargas, David (2) 0.....		02/15/2014	Redemption	100.0000.....	7,000	7,000	3,775	5,399		1,601		1,601		7,000			0		05/15/2022	1FE.....
64982@ G6 7	NEW YORK LOTTERY -Collins, Pam 0.000%.....		03/15/2014	Redemption	100.0000.....	14,476	14,476	8,034	10,369		4,107		4,107		14,476			0		03/15/2024	1FE.....
64982@ G7 5	NEW YORK LOTTERY -Collins, Pam (2) 0.0.....		03/15/2014	Redemption	100.0000.....	45,524	45,524	25,745	32,824		12,700		12,700		45,524			0		03/15/2024	1FE.....
64982@ G9 1	NEW YORK LOTTERY -Montero, Jose R 0.00.....		03/15/2014	Redemption	100.0000.....	50,000	50,000	28,250	36,117		13,883		13,883		50,000			0		03/15/2024	1FE.....
64982@ H9 0	NEW YORK LOTTERY -Ruvinov, Rabo 0.000%.....		02/15/2014	Redemption	100.0000.....	100,000	100,000	58,528	74,378		25,622		25,622		100,000			0		02/15/2023	1FE.....
64982@ HZ 2	NEW YORK LOTTERY -Mata, Felix 0.000% 0.....		02/15/2014	Redemption	100.0000.....	142,860	142,860	77,342	136,394		6,466		6,466		142,860			0		02/15/2015	1FE.....
64982@ J5 6	NEW YORK LOTTERY -Cohn, Michael 0.000%.....		02/15/2014	Redemption	100.0000.....	32,500	32,500	23,447	29,624		2,876		2,876		32,500			0		02/15/2017	1FE.....
64982@ J6 4	NEW YORK LOTTERY -Collins, Pam (3) 0.0.....		03/15/2014	Redemption	100.0000.....	40,000	40,000	22,676	28,584		11,416		11,416		40,000			0		03/15/2024	1FE.....
64982@ J8 0	NEW YORK LOTTERY -Bell, Jeffrey F (2).....		01/15/2014	Redemption	100.0000.....	22,000	22,000	15,622	20,582		1,418		1,418		22,000			0		01/15/2016	1FE.....
64982@ JD 9	NEW YORK LOTTERY -Browne, Raymond W 0.....		03/15/2014	Redemption	100.0000.....	100,000	100,000	44,134	75,675		24,325		24,325		100,000			0		03/15/2021	1FE.....
64982@ K6 2	NEW YORK LOTTERY -Bridges, Barbara 0.0.....		01/15/2014	Redemption	100.0000.....	320,000	320,000	232,520	299,677		20,323		20,323		320,000			0		01/15/2016	1FE.....
64982@ LT 1	NEW YORK LOTTERY -Palmyra Lucky 8s 0.0.....		03/15/2014	Redemption	100.0000.....	250,001	250,001	131,342	236,782		13,219		13,219		250,001			0		03/15/2015	1FE.....
64982@ LU 8	NEW YORK LOTTERY -OConnor, Dorothy T 0.....		01/15/2014	Redemption	100.0000.....	285,715	285,715	143,257	262,939		22,776		22,776		285,715			0		01/15/2016	1FE.....
64982@ LV 6	NEW YORK LOTTERY -Smith, Carlton 0.000.....		02/15/2014	Redemption	100.0000.....	6,500	6,500	3,449	5,964		536		536		6,500			0		02/15/2016	1FE.....
64982@ M2 9	NEW YORK LOTTERY -Schmitt, Bryan M. 0.....		02/15/2014	Redemption	100.0000.....	7,266	7,266	4,575	6,287		979		979		7,266			0		11/15/2018	1FE.....
64982@ M5 2	NEW YORK LOTTERY -Carbone, Vincent J.....		02/15/2014	Redemption	100.0000.....	16,250	16,250	12,775	14,698		1,552		1,552		16,250			0		11/15/2017	1FE.....
64982@ M6 0	NEW YORK LOTTERY -Frazier, Carmen 0.00.....		03/15/2014	Redemption	100.0000.....	20,000	20,000	11,124	13,610		6,390		6,390		20,000			0		03/15/2025	1FE.....
64982@ M8 6	NEW YORK LOTTERY -Solce-Castellano, Cath.....		03/15/2014	Redemption	100.0000.....	50,000	50,000	39,898	45,912		4,088		4,088		50,000			0		03/15/2017	1FE.....
64982@ M9 4	NEW YORK LOTTERY -Thorpe, Bernice E. 0.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	8,073	9,296		3,704		3,704		13,000			0		02/15/2026	1FE.....
64982@ ME 3	NEW YORK LOTTERY -Ploof, Fay 0.000% 11.....		02/15/2014	Redemption	100.0000.....	7,500	7,500	4,410	7,252		248		248		7,500			0		11/15/2014	1FE.....
64982@ MM 5	NEW YORK LOTTERY -Hockenberry, Brian 0.....		02/15/2014	Redemption	100.0000.....	4,333	4,333	2,537	4,119		214		214		4,333			0		05/15/2015	1FE.....
64982@ N2 8	NEW YORK LOTTERY -Thorpe, Roy A. 0.000.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	8,073	9,296		3,704		3,704		13,000			0		02/15/2026	1FE.....
64982@ N6 9	NEW YORK LOTTERY -Gutierrez, Vilma G.....		02/15/2014	Redemption	100.0000.....	8,960	8,960	6,176	7,104		1,856		1,856		8,960			0		11/15/2022	1FE.....
64982@ N7 7	NEW YORK LOTTERY -Singh, Deonauth 0.00.....		01/15/2014	Redemption	100.0000.....	28,803	28,803	22,237	25,982		2,821		2,821		28,803			0		01/15/2018	1FE.....
64982@ NK 8	NEW YORK LOTTERY -DeSimone, Rick (2) 0.....		02/15/2014	Redemption	100.0000.....	6,500	6,500	2,632	5,930		570		570		6,500			0		08/15/2016	1FE.....
64982@ NL 6	NEW YORK LOTTERY -Smith, Carlton (2) 0.....		02/15/2014	Redemption	100.0000.....	6,500	6,500	3,850	6,231		269		269		6,500			0		02/15/2015	1FE.....
64982@ NT 9	NEW YORK LOTTERY -Dimopoulos, Andreas (2.....		03/15/2014	Redemption	100.0000.....	322,500	322,500	108,064	244,793		77,707		77,707		322,500			0		03/15/2022	1FE.....
64982@ NU 6	NEW YORK LOTTERY -Dimopoulos, Dorothy.....		03/15/2014	Redemption	100.0000.....	322,500	322,500	108,064	244,793		77,707		77,707		322,500			0		03/15/2022	1FE.....
64982@ P4 2	NEW YORK LOTTERY -Torres, Maria T. 0.0.....		01/15/2014	Redemption	100.0000.....	50,000	50,000	38,344	44,888		5,112		5,112		50,000			0		01/15/2018	1FE.....
64982@ P6 7	NEW YORK LOTTERY -McBride, Sheila B. 0.....		01/15/2014	Redemption	100.0000.....	50,000	50,000	32,864	45,392		4,608		4,608		50,000			0		01/15/2017	1FE.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ P9 1	NEW YORK LOTTERY -Montesano, Salvatore J.....		02/15/2014	Redemption	100.0000.....	15,000	15,000	11,593	13,784				1,216	1,216	15,000			0		08/15/2016	1FE.....
64982@ PG 5	NEW YORK LOTTERY -Bhuiyan, Shaiful 0.0.....		01/15/2014	Redemption	100.0000.....	95,240	95,240	49,221	91,702				3,538	3,538	95,240			0		01/15/2015	1FE.....
64982@ PQ 3	NEW YORK LOTTERY -Lucky Lotto Lady Partn.....		02/15/2014	Redemption	100.0000.....	845,000	845,000	517,929	837,243				7,757	7,757	845,000			0		02/15/2014	1FE.....
64982@ Q3 3	NEW YORK LOTTERY -Acosta, Victor R. 0.....		03/15/2014	Redemption	100.0000.....	25,555	25,555	21,191	25,236				319	319	25,555			0		03/15/2014	1FE.....
64982@ Q4 1	NEW YORK LOTTERY -Gibert, Maxine 0.00.....		03/15/2014	Redemption	100.0000.....	25,000	25,000	13,172	16,088				8,912	8,912	25,000			0		03/15/2027	1FE.....
64982@ Q6 6	NEW YORK LOTTERY -Haner, Ginnie L. 0.0.....		02/15/2014	Redemption	100.0000.....	22,500	22,500	13,537	13,775				8,725	8,725	22,500			0		08/15/2025	1FE.....
64982@ Q7 4	NEW YORK LOTTERY -McCabe, George 0.000.....		02/15/2014	Redemption	100.0000.....	10,000	10,000	7,358	8,770				1,230	1,230	10,000			0		02/15/2018	1FE.....
64982@ Q8 2	NEW YORK LOTTERY -Mitchell, Elsie L. 0.....		03/15/2014	Redemption	100.0000.....	150,000	150,000	84,742	99,998				50,002	50,002	150,000			0		03/15/2027	1FE.....
64982@ QF 6	NEW YORK LOTTERY -Goldman, Gloria 0.00.....		02/15/2014	Redemption	100.0000.....	5,200	5,200	2,930	4,579				621	621	5,200			0		05/15/2017	1FE.....
64982@ R4 0	NEW YORK LOTTERY -Crosby, James A. 0.0.....		02/15/2014	Redemption	100.0000.....	6,500	6,500	4,835	5,651				849	849	6,500			0		05/15/2018	1FE.....
64982@ RS 7	NEW YORK LOTTERY -Fernandez, Jose I (2).....		03/15/2014	Redemption	100.0000.....	483,750	483,750	193,206	349,533				134,217	134,217	483,750			0		03/15/2022	1FE.....
64982@ SG 2	NEW YORK LOTTERY -Frech, Patricia (2).....		02/15/2014	Redemption	100.0000.....	6,000	6,000	3,550	5,945				55	55	6,000			0		02/15/2014	1FE.....
64982@ SX 5	NEW YORK LOTTERY -Savoie, Roger & Karen.....		03/15/2014	Redemption	100.0000.....	190,480	190,480	117,301	180,876				9,604	9,604	190,480			0		03/15/2015	1FE.....
64982@ SY 3	NEW YORK LOTTERY -Sollars, Donald E (2).....		02/15/2014	Redemption	100.0000.....	13,000	13,000	6,394	10,843				2,157	2,157	13,000			0		11/15/2018	1FE.....
64982@ TC 0	NEW YORK LOTTERY -Martinez, Hector (2).....		02/15/2014	Redemption	100.0000.....	13,000	13,000	5,970	10,711				2,289	2,289	13,000			0		05/15/2019	1FE.....
64982@ TE 6	NEW YORK LOTTERY -Golub, Inessa 0.000%.....		02/15/2014	Redemption	100.0000.....	6,500	6,500	3,251	5,596				904	904	6,500			0		02/15/2018	1FE.....
64982@ UH 7	NEW YORK LOTTERY -Golub, Vladimir 0.00.....		02/15/2014	Redemption	100.0000.....	6,500	6,500	3,361	5,596				904	904	6,500			0		05/15/2018	1FE.....
64982@ UL 8	NEW YORK LOTTERY -Patrie, Donna 0.000%.....		01/15/2014	Redemption	100.0000.....	35,715	35,715	24,089	34,514				1,201	1,201	35,715			0		01/15/2015	1FE.....
64982@ VD 5	NEW YORK LOTTERY -Bell, Jeffrey 0.000%.....		01/06/2014	Redemption	100.0000.....	13,500	13,500	8,725	12,689				811	811	13,500			0		01/06/2016	1FE.....
64982@ VH 6	NEW YORK LOTTERY -Rivera, Rafael A. (2).....		02/15/2014	Redemption	100.0000.....	523,810	523,810	347,968	502,655				21,155	21,155	523,810			0		02/15/2015	1FE.....
64982@ VW 3	NEW YORK LOTTERY -Diaz, Raymond 0.000%.....		03/15/2014	Redemption	100.0000.....	12,500	12,500	11,274	11,530				970	970	12,500			0		03/15/2021	1FE.....
64982@ VX 1	NEW YORK LOTTERY -Diaz, Raymond (2) 0.....		03/15/2014	Redemption	100.0000.....	12,500	12,500	7,562	10,123				2,377	2,377	12,500			0		03/15/2021	1FE.....
64982@ W6 9	NEW YORK LOTTERY -Gallegos, Lourdes G.....		02/15/2014	Redemption	100.0000.....	26,000	26,000	19,234	22,030				3,970	3,970	26,000			0		11/15/2018	1FE.....
64982@ W9 3	NEW YORK LOTTERY -LeBlanc, Carol G. 0.....		02/15/2014	Redemption	100.0000.....	5,750	5,750	3,220	3,709				2,041	2,041	5,750			0		08/15/2026	1FE.....
64982@ WB 8	NEW YORK LOTTERY -Lennox, David (2) 0.....		03/15/2014	Redemption	100.0000.....	35,715	35,715	34,909	35,385				330	330	35,715			0		03/15/2015	1FE.....
64982@ WC 6	NEW YORK LOTTERY -Olibrice, Jacques 0.....		02/15/2014	Redemption	100.0000.....	50,000	50,000	30,073	40,602				9,398	9,398	50,000			0		02/15/2021	1FE.....
64982@ WF 9	NEW YORK LOTTERY -Taylor, Sandra 0.000.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	7,890	11,927				1,073	1,073	13,000			0		11/15/2016	1FE.....
64982@ WG 7	NEW YORK LOTTERY -Win, Lay 0.000% 03/1.....		03/15/2014	Redemption	100.0000.....	25,000	25,000	14,582	19,930				5,070	5,070	25,000			0		03/15/2021	1FE.....
64982@ X2 7	NEW YORK LOTTERY -Cobb, Annette 0.000%.....		02/15/2014	Redemption	100.0000.....	7,425	7,425	4,509	5,164				2,261	2,261	7,425			0		11/15/2024	1FE.....
64982@ X5 0	NEW YORK LOTTERY -DeClerck, Brittanie.....		03/15/2014	Redemption	100.0000.....	50,000	50,000	26,019	30,337				19,663	19,663	50,000			0		03/15/2028	1FE.....
64982@ X6 8	NEW YORK LOTTERY -Diaz, Catalina 0.000.....		02/15/2014	Redemption	100.0000.....	25,000	25,000	12,847	15,012				9,988	9,988	25,000			0		02/15/2028	1FE.....
64982@ X7 6	NEW YORK LOTTERY -Kisacky, Rana J. 0.0.....		01/15/2014	Redemption	100.0000.....	50,000	50,000	26,262	30,726				19,274	19,274	50,000			0		01/15/2028	1FE.....
64982@ XJ 0	NEW YORK LOTTERY -Cabrera, Livia 0.000.....		03/15/2014	Redemption	100.0000.....	50,000	50,000	28,165	41,086				8,914	8,914	50,000			0		03/15/2020	1FE.....
64982@ XQ 4	NEW YORK LOTTERY -Pietrowski, Ronald 0.....		01/15/2014	Redemption	100.0000.....	15,000	15,000	8,609	11,675				3,325	3,325	15,000			0		01/15/2022	1FE.....
64982@ XS 0	NEW YORK LOTTERY -Wagner, Joyce A 0.00.....		01/15/2014	Redemption	100.0000.....	199,000	199,000	97,792	138,107				60,893	60,893	199,000			0		01/15/2026	1FE.....
64982@ XT 8	NEW YORK LOTTERY -Wagner, Joyce A (2).....		01/15/2014	Redemption	100.0000.....	76,000	76,000	26,613	47,602				28,398	28,398	76,000			0		01/15/2026	1FE.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ XX 9	NEW YORK LOTTERY -Cabrera, Livia T (2).....		03/15/2014	Redemption	100.0000.....	50,000	50,000	26,489	40,707		9,293		9,293		50,000			0		03/15/2020	1FE.....
64982@ XZ 4	NEW YORK LOTTERY -Febles, Hector S 0.0.....		02/15/2014	Redemption	100.0000.....	32,500	32,500	17,182	25,862		6,638		6,638		32,500			0		05/15/2021	1FE.....
64982@ Y6 7	NEW YORK LOTTERY -Segundo, Severino 0.....		01/15/2014	Redemption	100.0000.....	50,000	50,000	36,251	42,139		7,861		7,861		50,000			0		01/15/2019	1FE.....
64982@ Y7 5	NEW YORK LOTTERY -Singh, Deonauth (2).....		01/15/2014	Redemption	100.0000.....	44,800	44,800	22,398	28,864		15,936		15,936		44,800			0		01/15/2025	1FE.....
64982@ Y8 3	NEW YORK LOTTERY -Stewart (2), Basil 0.....		02/15/2014	Redemption	100.0000.....	7,000	7,000	4,864	5,641		1,359		1,359		7,000			0		02/15/2020	1FE.....
64982@ YB 6	NEW YORK LOTTERY -Fountain, Mario (3).....		02/15/2014	Redemption	100.0000.....	13,000	13,000	7,081	11,624		1,376		1,376		13,000			0		05/15/2017	1FE.....
64982@ YF 7	NEW YORK LOTTERY -Kuhl, Karen D 0.000%.....		01/15/2014	Redemption	100.0000.....	14,000	14,000	7,883	10,920		3,080		3,080		14,000			0		01/15/2022	1FE.....
64982@ YK 6	NEW YORK LOTTERY -Prado, Marco S 0.000.....		01/15/2014	Redemption	100.0000.....	250,000	250,000	153,729	201,373		48,627		48,627		250,000			0		01/15/2022	1FE.....
64982@ YL 4	NEW YORK LOTTERY -Rog, John (2) 0.000%.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	8,194	11,181		1,819		1,819		13,000			0		11/15/2018	1FE.....
64982@ YW 0	NEW YORK LOTTERY -Almonte, Ramon 0.000.....		01/20/2014	Redemption	100.0000.....	250,000	250,000	146,760	192,642		57,358		57,358		250,000			0		01/20/2023	1FE.....
64982@ ZE 9	NEW YORK LOTTERY -Febles, Hector (2) 0.....		02/15/2014	Redemption	100.0000.....	22,500	22,500	12,148	17,883		4,617		4,617		22,500			0		05/15/2021	1FE.....
64982@ ZL 3	NEW YORK LOTTERY -Gaston, Reynolds 0.....		02/15/2014	Redemption	100.0000.....	9,189	9,189	6,777	9,054		135		135		9,189			0		05/15/2014	1FE.....
64982@ ZP 4	NEW YORK LOTTERY -Hernandez, Jose L 0.....		02/15/2014	Redemption	100.0000.....	13,000	13,000	7,378	9,750		3,250		3,250		13,000			0		05/15/2022	1FE.....
64982@ ZQ 2	NEW YORK LOTTERY -Herring, Rodney (2).....		02/15/2014	Redemption	100.0000.....	10,000	10,000	4,157	7,775		2,225		2,225		10,000			0		11/15/2020	1FE.....
64982@ ZV 1	NEW YORK LOTTERY -Kozemko, Karl A 0.00.....		02/15/2014	Redemption	100.0000.....	100,000	100,000	57,664	75,318		24,682		24,682		100,000			0		02/15/2023	1FE.....
64982@ ZW 9	NEW YORK LOTTERY -Kuhl, Karen D (2) 0.....		01/15/2014	Redemption	100.0000.....	36,000	36,000	20,814	28,111		7,889		7,889		36,000			0		01/15/2022	1FE.....
64982@ ZY 5	NEW YORK LOTTERY -Malaspina, Maria 0.0.....		01/15/2014	Redemption	100.0000.....	50,000	50,000	27,772	37,337		12,663		12,663		50,000			0		01/15/2023	1FE.....
67758* AK 9	OHIO LOTTERY -Hammond, Josephine G 0.0.....		03/04/2014	Redemption	100.0000.....	85,470	85,470	53,262	70,649		14,821		14,821		85,470			0		03/04/2020	1FE.....
67758* AQ 6	OHIO LOTTERY -Seymour, Robert Sr 0.000.....		01/29/2014	Redemption	100.0000.....	24,000	24,000	18,073	23,898		102		102		24,000			0		01/29/2014	1FE.....
67758* BB 8	OHIO LOTTERY -Harmon, Ollie E 0.000% 0.....		01/13/2014	Redemption	100.0000.....	31,250	31,250	13,099	17,181		14,069		14,069		31,250			0		01/13/2032	1FE.....
67758* BH 5	OHIO LOTTERY -Schliecker, Beulah 0.000.....		01/04/2014	Redemption	100.0000.....	31,250	31,250	13,559	17,809		13,441		13,441		31,250			0		01/04/2032	1FE.....
67758* BJ 1	OHIO LOTTERY -Sestak, Angela L 0.000%.....		03/15/2014	Redemption	100.0000.....	76,923	76,923	42,636	57,082		19,841		19,841		76,923			0		03/15/2023	1FE.....
67758* BK 8	OHIO LOTTERY -Slone, Hatty 0.000% 01/0.....		01/04/2014	Redemption	100.0000.....	31,250	31,250	13,559	17,809		13,441		13,441		31,250			0		01/04/2032	1FE.....
67758* BR 3	OHIO LOTTERY -Habian, David J 0.000% 0.....		01/05/2014	Redemption	100.0000.....	76,923	76,923	54,994	70,938		5,985		5,985		76,923			0		01/05/2017	1FE.....
67758* BT 9	OHIO LOTTERY -Shriver, Patricia A 0.00.....		03/29/2014	Redemption	100.0000.....	59,172	59,172	37,234	48,343		10,828		10,828		59,172			0		03/29/2020	1FE.....
67758* BW 2	OHIO LOTTERY -Thorp, Lenora B 0.000% 0.....		01/15/2014	Redemption	100.0000.....	31,250	31,250	14,035	17,843		13,407		13,407		31,250			0		01/15/2032	1FE.....
67758* BZ 5	OHIO LOTTERY -Ishmael, Terry J 0.000%.....		01/07/2014	Redemption	100.0000.....	250,000	250,000	113,285	144,530		105,470		105,470		250,000			0		01/07/2032	1FE.....
67758* CD 3	OHIO LOTTERY -Akers, Suzanne 0.000% 01.....		01/31/2014	Redemption	100.0000.....	15,000	15,000	10,001	12,705		2,295		2,295		15,000			0		01/31/2019	1FE.....
67758* CN 1	OHIO LOTTERY -Lantz, Robert S. 0.000%.....		02/15/2014	Redemption	100.0000.....	50,000	50,000	40,182	47,034		2,966		2,966		50,000			0		02/15/2016	1FE.....
67758* CQ 4	OHIO LOTTERY -Thierfelder, J. Scott 0.....		02/15/2014	Redemption	100.0000.....	17,542	17,542	11,804	13,849		3,693		3,693		17,542			0		02/15/2022	1FE.....
67758* CT 8	OHIO LOTTERY -Ottawa Blind Trust 0.000.....		01/10/2014	Redemption	100.0000.....	50,000	50,000	28,323	33,828		16,172		16,172		50,000			0		01/10/2027	1FE.....
68607# DA 5	OREGON LOTTERY -O'Donnell, Mark 0.000%.....		02/02/2014	Redemption	100.0000.....	20,000	20,000	10,774	15,060		4,940		4,940		20,000			0		02/02/2023	1FE.....
68607# DB 3	OREGON LOTTERY -Yeo, Yong 0.000% 03/05.....		03/05/2014	Redemption	100.0000.....	52,000	52,000	37,034	48,894		3,106		3,106		52,000			0		03/05/2016	1FE.....
68607# DL 1	OREGON LOTTERY -Gamer, Ronald 0.000%.....		03/06/2014	Redemption	100.0000.....	14,870	14,870	11,102	14,209		661		661		14,870			0		03/06/2015	1FE.....
68607# DM 9	OREGON LOTTERY -Roarke, Elizabeth S 0.....		02/15/2014	Redemption	100.0000.....	50,000	50,000	36,734	45,254		4,746		4,746		50,000			0		02/15/2017	1FE.....
68607# DP 2	OREGON LOTTERY -Gamer, Ronald (2) 0.0.....		03/06/2014	Redemption	100.0000.....	110,130	110,130	73,225	95,823		14,307		14,307		110,130			0		03/06/2018	1FE.....

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68607# DT 4	OREGON LOTTERY -Lowry, Stacey 0.000% 0.....		01/08/2014	Redemption	100.0000.....	67,000	67,000	54,676	66,889				111		67,000			0		01/08/2014	1FE.....
68607# DV 9	OREGON LOTTERY -Lowry, Stacey (2) 0.00.....		01/08/2014	Redemption	100.0000.....	42,000	42,000	29,231	35,318				6,682		42,000			0		01/08/2019	1FE.....
68607# DX 5	OREGON LOTTERY -Lowry, Stacey (3) 0.00.....		01/08/2014	Redemption	100.0000.....	141,000	141,000	104,037	119,410				21,590		141,000			0		01/08/2019	1FE.....
70920# GA 8	PENNSYLVANIA LOTTERY -Bickley, Roger F J.....		01/02/2014	Redemption	100.0000.....	42,970	42,970	16,308	39,735				3,234		42,970			0		01/02/2016	1FE.....
70920# HT 6	PENNSYLVANIA LOTTERY -Keller, Deborah (2.....		01/02/2014	Redemption	100.0000.....	32,500	32,500	17,438	28,487				4,013		32,500			0		01/02/2017	1FE.....
70920# JF 4	PENNSYLVANIA LOTTERY -Vlanich, Betty 0.....		02/22/2014	Redemption	100.0000.....	29,524	29,524	20,225	29,236				287		29,524			0		02/22/2014	1FE.....
70920# JM 9	PENNSYLVANIA LOTTERY -McKay, Henry 0.0.....		01/21/2014	Redemption	100.0000.....	23,154	23,154	12,964	18,523				4,631		23,154			0		01/21/2020	1FE.....
70920# KD 7	PENNSYLVANIA LOTTERY -Graham, Joanne (2)....		01/02/2014	Redemption	100.0000.....	52,000	52,000	27,658	48,995				3,005		52,000			0		01/02/2016	1FE.....
70920# KF 2	PENNSYLVANIA LOTTERY -Snarey, George & P....		02/01/2014	Redemption	100.0000.....	64,280	64,280	37,669	50,342				13,938		64,280			0		02/01/2022	1FE.....
70920# KJ 4	PENNSYLVANIA LOTTERY -Vlanich, Betty (2)....		02/22/2014	Redemption	100.0000.....	30,000	30,000	22,842	29,775				225		30,000			0		02/22/2014	1FE.....
70920# KM 7	PENNSYLVANIA LOTTERY -Daugherty, Donna.....		02/01/2014	Redemption	100.0000.....	101,575	101,575	69,478	92,624				8,951		101,575			0		02/01/2017	1FE.....
70920# KX 3	PENNSYLVANIA LOTTERY -Moore, Margaret M.....		03/20/2014	Redemption	100.0000.....	535,477	535,477	373,684	497,502				37,975		535,477			0		03/20/2016	1FE.....
70920# KY 1	PENNSYLVANIA LOTTERY -Napoli, Susan K.....		02/27/2014	Redemption	100.0000.....	52,000	52,000	25,754	41,190				10,810		52,000			0		02/27/2014	1FE.....
70920# LE 4	PENNSYLVANIA LOTTERY -Vlanich, Betty (3).....		02/22/2014	Redemption	100.0000.....	50,000	50,000	38,376	49,615				385		50,000			0		02/22/2014	1FE.....
70920# LK 0	PENNSYLVANIA LOTTERY -Martin, Frances C.....		01/31/2014	Redemption	100.0000.....	27,076	27,076	26,050	26,450				627		27,076			0		01/31/2017	1FE.....
70920# LT 1	PENNSYLVANIA LOTTERY -Daugherty, Donna (.....		02/01/2014	Redemption	100.0000.....	105,001	105,001	71,811	90,972				14,028		105,001			0		02/01/2019	1FE.....
70920# LX 2	PENNSYLVANIA LOTTERY -Hansen, Scott C.....		03/20/2014	Redemption	100.0000.....	660,477	660,477	485,804	615,819				44,658		660,477			0		03/20/2016	1FE.....
70920# MR 4	PENNSYLVANIA LOTTERY -Formica, David J.....		01/31/2014	Redemption	100.0000.....	27,076	27,076	20,953	24,802				2,275		27,076			0		01/31/2017	1FE.....
70920# MS 2	PENNSYLVANIA LOTTERY -Formica, Anthony E.....		01/31/2014	Redemption	100.0000.....	27,076	27,076	20,953	24,802				2,275		27,076			0		01/31/2017	1FE.....
70920# NV 4	PENNSYLVANIA LOTTERY -Golembeski, Sean.....		03/19/2014	Redemption	100.0000.....	22,000	22,000	14,363	14,962				7,038		22,000			0		03/19/2027	1FE.....
70920# PA 8	PENNSYLVANIA LOTTERY -Golembeski, Sean (.....		03/19/2014	Redemption	100.0000.....	22,000	22,000	14,139	14,962				7,038		22,000			0		03/19/2027	1FE.....
88275@ AU 5	TEXAS LOTTERY -Sampson, Rhett 0.000%.....		01/01/2014	Redemption	100.0000.....	6,500	6,500	3,883	6,260				240		6,500			0		01/01/2015	1FE.....
88275@ AV 3	TEXAS LOTTERY -KYL Limited Partnership.....		01/01/2014	Redemption	100.0000.....	13,000	13,000	7,822	12,637				363		13,000			0		10/01/2014	1FE.....
88275@ BS 9	TEXAS LOTTERY -Reed, Debbie 0.000% 05.....		03/01/2014	Redemption	100.0000.....	12,999	12,999	7,091	11,406				1,593		12,999			0		05/01/2017	1FE.....
88275@ DK 4	TEXAS LOTTERY -SAY Ltd (Ybarra) 0.000%.....		03/01/2014	Redemption	100.0000.....	13,000	13,000	8,588	12,851				149		13,000			0		03/01/2014	1FE.....
88275@ DT 5	TEXAS LOTTERY -Plowman Family Ptnshp Ltd.....		03/15/2014	Redemption	100.0000.....	160,000	160,000	91,652	132,362				27,638		160,000			0		03/15/2019	1FE.....
88275@ EW 7	TEXAS LOTTERY -Campbell Family Trust (2).....		03/15/2014	Redemption	100.0000.....	480,000	480,000	254,228	396,256				83,744		480,000			0		03/15/2020	1FE.....
88275@ FT 3	TEXAS LOTTERY -2001 Lottery Funding Trus.....		03/15/2014	Redemption	100.0000.....	234,780	234,780	131,195	193,483				41,297		234,780			0		03/15/2019	1FE.....
88275@ FU 0	TEXAS LOTTERY -2001 Lottery Fdg Tr (2) T.....		03/15/2014	Redemption	100.0000.....	78,260	78,260	43,129	63,758				14,502		78,260			0		03/15/2019	1FE.....
88275@ FV 8	TEXAS LOTTERY -2001 Lottery Fdg Tr (3) G.....		03/15/2014	Redemption	100.0000.....	78,260	78,260	48,950	66,715				11,545		78,260			0		03/15/2019	1FE.....
88275@ HW 4	TEXAS LOTTERY -Sunday, Phyllis 0.000%.....		01/01/2014	Redemption	100.0000.....	5,875	5,875	3,834	5,134				742		5,875			0		07/01/2018	1FE.....
88275@ JA 0	TEXAS LOTTERY -Leto Partners Ltd (2) 0.....		02/15/2014	Redemption	100.0000.....	104,868	104,868	69,313	88,097				16,771		104,868			0		02/15/2020	1FE.....
88275@ JP 7	TEXAS LOTTERY -Raney Family Trust (2).....		03/15/2014	Redemption	100.0000.....	25,000	25,000	15,653	19,688				5,312		25,000			0		03/15/2021	1FE.....
88275@ LB 5	TEXAS LOTTERY -Brown, Preston 0.000% 1.....		01/01/2014	Redemption	100.0000.....	7,113	7,113	3,802	4,530				2,583		7,113			0		10/01/2027	1FE.....
88275@ LP 4	TEXAS LOTTERY -Gooden, Lonnie III 0.00.....		01/01/2014	Redemption	100.0000.....	85,928	85,928	45,638	50,988				34,940		85,928			0		01/01/2031	1FE.....
88275@ LT 6	TEXAS LOTTERY -Littlefield, David B. 0.....		01/15/2014	Redemption	100.0000.....	159,143	159,143	116,829	123,695				35,448		159,143			0		01/15/2023	1FE.....

QE05.14

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88275@ MB 4	TEXAS LOTTERY -Burney, Terrence L. 0.0		02/01/2014	Redemption	100.0000	52,000	52,000	41,848	42,753		9,247		9,247		52,000			0		02/01/2023	1FE
88275@ MF 5	TEXAS LOTTERY -Littlefield, Evelyn (2)		01/15/2014	Redemption	100.0000	140,453	140,453	114,836	115,705		24,748		24,748		140,453			0		01/15/2023	1FE
92812@ AG 8	VIRGINIA LOTTERY -Barnes, Susan C 0.00		02/15/2014	Redemption	100.0000	90,500	90,500	66,734	89,864		636		636		90,500			0		02/15/2014	1FE
92812@ AN 3	VIRGINIA LOTTERY -Holladay, Ryan A 0.0		02/15/2014	Redemption	100.0000	32,500	32,500	18,543	25,690		6,810		6,810		32,500			0		02/15/2021	1FE
92812@ AP 8	VIRGINIA LOTTERY -Holladay, Ryan A (2)		02/15/2014	Redemption	100.0000	30,000	30,000	19,062	24,067		5,933		5,933		30,000			0		02/15/2021	1FE
92812@ BE 2	VIRGINIA LOTTERY -Twigg, Robert N 0.00		02/15/2014	Redemption	100.0000	26,557	26,557	19,989	25,612		945		945		26,557			0		02/15/2015	1FE
92812@ BM 4	VIRGINIA LOTTERY -Eames, Scott L 0.000		02/15/2014	Redemption	100.0000	13,000	13,000	10,042	12,567		433		433		13,000			0		11/15/2014	1FE
92812@ BU 6	VIRGINIA LOTTERY -Twigg, Robert (3) 0		02/15/2014	Redemption	100.0000	158,000	158,000	115,912	151,774		6,226		6,226		158,000			0		02/15/2015	1FE
93978@ BJ 9	WASHINGTON LOTTERY -Briggs, Robert 0.0		03/15/2014	Redemption	100.0000	158,333	158,333	100,242	156,306		2,028		2,028		158,333			0		03/15/2014	1FE
93978@ BP 5	WASHINGTON LOTTERY -James, Michael (2)		01/22/2014	Redemption	100.0000	350,000	350,000	204,872	327,413		22,587		22,587		350,000			0		01/22/2016	1FE
93978@ BU 4	WASHINGTON LOTTERY -King, Daniel James		03/16/2014	Redemption	100.0000	75,000	75,000	42,984	71,832		3,168		3,168		75,000			0		03/16/2015	1FE
93978@ CH 2	WASHINGTON LOTTERY -Langley-Ellett Trust		03/19/2014	Redemption	100.0000	100,000	100,000	55,776	90,658		9,342		9,342		100,000			0		03/19/2016	1FE
93978@ CT 6	WASHINGTON LOTTERY -Hiday, Margaret 0		02/10/2014	Redemption	100.0000	160,000	160,000	42,542	111,117		48,883		48,883		160,000			0		02/10/2019	1FE
93978@ CU 3	WASHINGTON LOTTERY -Carmichael, James		03/31/2014	Redemption	100.0000	80,000	80,000	40,203	64,634		15,366		15,366		80,000			0		03/31/2019	1FE
93978@ CW 9	WASHINGTON LOTTERY -Moses, Dana (2) 0		02/10/2014	Redemption	100.0000	60,000	60,000	26,342	47,407		12,593		12,593		60,000			0		02/10/2020	1FE
93978@ DB 4	WASHINGTON LOTTERY -Cherry, Carol 0.00		02/15/2014	Redemption	100.0000	164,861	164,861	94,471	151,424		13,437		13,437		164,861			0		02/15/2016	1FE
93978@ DR 9	WASHINGTON LOTTERY -Rucker, Kristi (3)		02/11/2014	Redemption	100.0000	60,000	60,000	23,406	44,790		15,210		15,210		60,000			0		02/11/2022	1FE
93978@ DZ 1	WASHINGTON LOTTERY -Moses, Dana (3) 0		02/10/2014	Redemption	100.0000	100,000	100,000	51,642	72,629		27,371		27,371		100,000			0		02/10/2023	1FE
93978@ EG 2	WASHINGTON LOTTERY -Rucker, Kristi (4)		02/11/2014	Redemption	100.0000	15,000	15,000	7,235	10,780		4,220		4,220		15,000			0		02/11/2023	1FE
93978@ EZ 0	WASHINGTON LOTTERY -Rucker, Kristi (5)		02/11/2014	Redemption	100.0000	25,000	25,000	16,232	24,835		165		165		25,000			0		02/11/2014	1FE
93978@ FN 6	WASHINGTON LOTTERY -Cole, Rayshieta J		01/03/2014	Redemption	100.0000	27,500	27,500	20,705	27,491		9		9		27,500			0		01/03/2014	1FE
93978@ FP 1	WASHINGTON LOTTERY -Cole, Rayshieta J (2		01/03/2014	Redemption	100.0000	12,500	12,500	4,446	7,421		5,079		5,079		12,500			0		01/03/2028	1FE
93978@ FV 8	WASHINGTON LOTTERY -Rucker, Kristi (6)		02/10/2014	Redemption	100.0000	60,000	60,000	30,927	43,622		16,378		16,378		60,000			0		02/10/2023	1FE
93978@ GD 7	WASHINGTON LOTTERY -Christian, Patricia		03/03/2014	Redemption	100.0000	57,277	57,277	31,636	42,537		14,740		14,740		57,277			0		03/03/2023	1FE
93978@ GH 8	WASHINGTON LOTTERY -Christian, Patricia		03/03/2014	Redemption	100.0000	182,723	182,723	111,144	139,421		43,302		43,302		182,723			0		03/03/2023	1FE
93978@ GP 0	WASHINGTON LOTTERY -Wakefield, Tracey		03/25/2014	Redemption	100.0000	65,399	65,399	50,124	64,396		1,004		1,004		65,399			0		03/25/2014	1FE
93978@ GZ 8	WASHINGTON LOTTERY -Bremmeyer, Brian C		02/11/2014	Redemption	100.0000	60,000	60,000	48,457	59,439		561		561		60,000			0		02/11/2014	1FE
93978@ HE 4	WASHINGTON LOTTERY -Bremmeyer, Brian C		02/11/2014	Redemption	100.0000	140,000	140,000	113,295	138,690		1,310		1,310		140,000			0		02/11/2014	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions					38,454,281	38,454,281	24,100,794	32,954,625	0	5,455,664	0	5,455,664	0	38,454,281	0	0	0	0	.XXX	.XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
415758	CJ 8		02/01/2014	HARRISTOWN PA DEVELOPMENT CORP LEASE REV		357,840	357,840	373,148	360,329		(2,489)		(2,489)		357,840			0	15,906	02/01/2016	1
43109R	AF 7		01/15/2014	HIGHLANDS RANCH COMM ASSOC INC HOMEOWNER	100.0000	(50,000)	(50,000)	(50,000)	(50,000)				0		(50,000)			0		12/01/2020	2FE
650863	BJ 1		03/20/2014	CITY OF NEWBURGH INDL DEV AGY REVENUE BO	100.0000	108,008	108,008	108,008	108,008				0		108,008			0	1,534	10/20/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74489# AA 9	PUEBLO DE ACOMA INDIAN TRIBE PROMISSORY		03/30/2014	Redemption	100.0000	19,281	19,281	19,281	19,281				0		19,281			0	188	09/30/2016	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						435,129	435,129	450,437	437,618	0	(2,489)	0	(2,489)	0	435,129	0	0	0	17,628	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
QE05.16	3128H7 4P 4	FHLMC GOLD POOL #E99830 5.000% 10/01/1	03/01/2014	Paydown		4,026	4,026	4,071	4,050		(24)		(24)		4,026			0	34	10/01/2018	1
	3128KS F3 1	FHLMC GOLD POOL #A61986 6.000% 06/01/3	03/01/2014	Paydown		25,772	25,772	26,008	25,995		(223)		(223)		25,772			0	258	06/01/2037	1
	3128MD L8 4	FHLMC GOLD POOL #G14651 2.500% 11/01/2	03/01/2014	Paydown		130,860	130,860	137,097	136,550		(5,690)		(5,690)		130,860			0	501	11/01/2022	1
	3128MD XB 4	FHLMC GOLD POOL #G14974 GIANT 3.500% 0	03/29/2014	Various		24,604,997	23,498,919	24,613,632	25,130,475		(172)		(172)		49,771,122		125	125	146,995	01/01/2029	1
	3128MD XB 4	FHLMC GOLD POOL #G14974 GIANT 3.500% 0	02/01/2014	Paydown		501,081	501,081	525,431			(24,349)		(24,349)		501,081			0	70,416	01/01/2029	1
	3128MJ TL 4	FHLMC GOLD POOL #G08554 3.500% 10/01/4	03/29/2014	Various		96,995,658	95,531,609	101,281,257	102,074,926		64,022		64,022		195,980,096		(4,290,266)	(4,290,266)	1,059,822	10/01/2043	1
	3128MJ TL 4	FHLMC GOLD POOL #G08554 3.500% 10/01/4	03/29/2014	Paydown		543,453	543,453	508,758	(324,938)		15,366		15,366		543,453			0	(276,173)	10/01/2043	1
	3128MJ TP 5	FHLMC GOLD POOL #G08557 3.500% 11/01/4	03/29/2014	Various		32,213,350	31,735,746	33,634,176	33,880,530		17,971		17,971		65,672,677		(1,420,577)	(1,420,577)	352,046	11/01/2043	1
	3128MJ TP 5	FHLMC GOLD POOL #G08557 3.500% 11/01/4	03/29/2014	Paydown		180,289	180,289	175,626	(83,965)		(320)		(320)		180,289			0	(91,794)	11/01/2043	1
	3128MM HR 7	FHLMC GOLD POOL #G18239 GIANT 5.000% 0	03/01/2014	Paydown		11,951	11,951	12,101	12,074		(122)		(122)		11,951			0	105	03/01/2023	1
	3128MM R3 9	FHLMC GOLD POOL #G18505 GIANT 3.000% 0	03/05/2014	JEFFERIES & CO INC		33,569,274	32,710,620	33,569,274					0		33,569,274			0	46,340	03/01/2029	1
	3128MM R4 7	FHLMC GOLD POOL #G18506 GIANT 3.500% 0	03/05/2014	Various		66,336,953	63,000,000	66,336,953					0		66,336,953			0	104,125	03/01/2029	1
	3128MM RE 5	FHLMC GOLD POOL #G18484 3.000% 10/01/2	03/29/2014	Various		70,955,465	69,360,978	70,970,877	72,071,780		(3,064)		(3,064)		143,213,601		(401)	(401)	371,372	10/01/2028	1
	3128MM RE 5	FHLMC GOLD POOL #G18484 3.000% 10/01/2	02/01/2014	Paydown		1,084,945	1,084,945	1,112,849			(27,904)		(27,904)		1,084,945			0	177,542	10/01/2028	1
	3128MM RL 9	FHLMC GOLD POOL #G18490 GIANT 3.500% 1	01/24/2014	CITIGROUP GLOBAL MKTS/SALOMON		20,532,651	19,618,669	20,541,360	20,531,407		1,245		1,245		20,532,651			0	91,554	11/01/2028	1
	3128MM RL 9	FHLMC GOLD POOL #G18490 GIANT 3.500% 1	02/01/2014	Paydown		235,743	235,743	246,831	246,711		(10,968)		(10,968)		235,743			0	58,290	11/01/2028	1
	3128MM RN 5	FHLMC GOLD POOL #G18492 GIANT 3.000% 1	03/29/2014	Various		104,504,211	101,093,677	104,532,406	105,896,319		(1,627)		(1,627)		210,195,828		(1,705)	(1,705)	540,961	12/01/2028	1
	3128MM RN 5	FHLMC GOLD POOL #G18492 GIANT 3.000% 1	02/01/2014	Paydown		1,346,068	1,346,068	1,388,776			(42,708)		(42,708)		1,346,068			0	258,129	12/01/2028	1
	3128MM RP 0	FHLMC GOLD POOL #G18493 3.500% 12/01/2	03/29/2014	Various		20,648,352	19,720,400	20,656,088	20,890,704		(1,205)		(1,205)		41,568,187		105	105	123,063	12/01/2028	1
	3128MM RP 0	FHLMC GOLD POOL #G18493 3.500% 12/01/2	02/01/2014	Paydown		230,071	230,071	241,251			(11,180)		(11,180)		230,071			0	58,482	12/01/2028	1
	3128PS U3 9	FHLMC GOLD POOL #J13302 3.500% 10/01/2	01/24/2014	CITIGROUP GLOBAL MKTS/SALOMON		2,454,205	2,384,493	2,457,145	2,452,846		1,359		1,359		2,454,205			0	11,128	10/01/2025	1
	3128PS U3 9	FHLMC GOLD POOL #J13302 3.500% 10/01/2	02/01/2014	Paydown		115,128	115,128	118,635	118,428		(3,300)		(3,300)		115,128			0	7,576	10/01/2025	1
	3128PU J2 9	FHLMC GOLD POOL #J14781 3.500% 03/01/2	03/01/2014	Paydown		9,045	9,045	9,337	9,316		(271)		(271)		9,045			0	60	03/01/2026	1
	3128PW AS 7	FHLMC GOLD POOL #J16317 3.500% 08/01/2	03/01/2014	Paydown		30,395	30,395	31,815	31,738		(1,343)		(1,343)		30,395			0	188	08/01/2026	1
	312905 ZR 6	FHLMC CMO SER.1080 CL.E 7.000% 05/15/2	03/01/2014	Paydown		12,615	12,615	10,478	12,460		156		156		12,615			0	127	05/15/2021	1
	312908 QE 9	FHLMC CMO SER.1210 CL.J 7.500% 01/15/2	03/01/2014	Paydown		15,666	15,666	14,623	15,575		90		90		15,666			0	195	01/15/2022	1
	312909 5D 2	FHLMC CMO SER.1281 CL.I 8.000% 05/15/2	03/01/2014	Paydown		22,584	22,584	21,394	22,446		138		138		22,584			0	246	05/15/2022	1
	312909 HG 2	FHLMC CMO SER.1239 CL.J 8.000% 04/15/2	03/01/2014	Paydown		7,502	7,502	7,131	7,467		34		34		7,502			0	100	04/15/2022	1
	31290K Y7 8	FHLMC POOL #555234 11.500% 05/01/19	03/01/2014	Paydown		24	24	27	26		(1)		(1)		24			0	1	05/01/2019	1
	31291Y BF 4	FHLMC CMT ARM POOL #350183 2.250% 04/0	03/01/2014	Paydown		1,305	1,305	1,295	1,298		7		7		1,305			0	5	04/01/2022	1
	312941 3E 5	FHLMC GOLD POOL #A93497 4.500% 08/01/4	03/01/2014	Paydown		11,522	11,522	11,978	11,966		(444)		(444)		11,522			0	82	08/01/2040	1
	312944 MY 4	FHLMC GOLD POOL #A95775 4.500% 12/01/4	02/04/2014	BARCLAYS BANK INTL LTD		42,862,500	40,000,000	42,862,500					0		42,862,500			0	60,000	12/01/2040	1

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312945	KW 7 FHLMC GOLD POOL #A96609 4.500% 02/01/4		02/04/2014	BARCLAYS BANK INTL LTD		5,357,813	5,000,000	5,357,813	-	-	-	-	0	-	5,357,813	-	-	0	7,500	02/01/2041	1
31294K	FL 4 FHLMC GOLD POOL #E01071 WALA 5.500% 11		03/01/2014	Paydown		80,878	80,878	80,852	80,773	-	104	-	104	-	80,878	-	-	0	725	11/01/2016	1
31294K	UP 8 FHLMC GOLD POOL #E01490 5.000% 11/01/1		03/01/2014	Paydown		4,884	4,884	4,944	4,914	-	(30)	-	(30)	-	4,884	-	-	0	38	11/01/2018	1
31294M	CQ 2 FHLMC GOLD POOL #E02779 3.500% 12/01/2		01/24/2014	CITIGROUP GLOBAL MKTS/SALOMON		2,811,443	2,745,278	2,815,840	2,810,682	-	760	-	760	-	2,811,442	-	-	0	12,811	12/01/2025	1
31294M	CQ 2 FHLMC GOLD POOL #E02779 3.500% 12/01/2		02/01/2014	Paydown		112,858	112,858	115,759	115,547	-	(2,689)	-	(2,689)	-	112,858	-	-	0	8,483	12/01/2025	1
31307B	5Q 9 FHLMC GOLD POOL #J23555 3.000% 05/01/2		03/05/2014	JEFFERIES & CO INC		1,635,712	1,593,873	1,635,712	-	-	-	-	0	-	1,635,712	-	-	0	2,258	05/01/2028	1
31307C	C3 0 FHLMC GOLD POOL #J23690 3.000% 05/01/2		03/05/2014	JEFFERIES & CO INC		3,695,747	3,601,215	3,695,747	-	-	-	-	0	-	3,695,747	-	-	0	5,102	05/01/2028	1
31307C	GJ 1 FHLMC GOLD POOL #J23801 3.000% 05/01/2		03/05/2014	JEFFERIES & CO INC		11,689,307	11,390,311	11,689,307	-	-	-	-	0	-	11,689,307	-	-	0	16,136	05/01/2028	1
31307C	QG 6 FHLMC GOLD POOL #J24055 3.000% 06/01/2		03/05/2014	JEFFERIES & CO INC		18,016,288	17,555,457	18,016,288	-	-	-	-	0	-	18,016,288	-	-	0	24,870	06/01/2028	1
31307E	5G 5 FHLMC GOLD POOL #J26247 3.000% 11/01/2		03/29/2014	Various		75,309,443	73,756,526	75,323,331	76,593,907	-	(7,678)	-	(7,678)	-	152,636,123	-	5,350	5,350	395,026	11/01/2028	1
31307E	5G 5 FHLMC GOLD POOL #J26247 3.000% 11/01/2		02/01/2014	Paydown		1,243,472	1,243,472	1,282,137	-	-	(38,664)	-	(38,664)	-	1,243,472	-	-	0	189,390	11/01/2028	1
31307E	P7 3 FHLMC GOLD POOL #J25846 3.000% 10/01/2		03/29/2014	Various		22,205,830	21,745,222	22,211,715	22,470,938	-	(2,242)	-	(2,242)	-	44,886,661	-	(206)	(206)	1,16,314	10/01/2028	1
31307E	P7 3 FHLMC GOLD POOL #J25846 3.000% 10/01/2		02/01/2014	Paydown		254,778	254,778	262,660	-	-	(7,882)	-	(7,882)	-	254,778	-	-	0	55,269	10/01/2028	1
31307F	CY 5 FHLMC GOLD POOL #J26387 3.000% 11/01/2		03/29/2014	Various		6,987,331	6,840,687	6,988,759	7,150,933	-	(330)	-	(330)	-	14,161,238	-	-	0	36,696	11/01/2028	1
31307F	CY 5 FHLMC GOLD POOL #J26387 3.000% 11/01/2		02/01/2014	Paydown		159,314	159,314	163,272	-	-	(3,958)	-	(3,958)	-	159,314	-	-	0	17,748	11/01/2028	1
31307F	DJ 7 FHLMC GOLD POOL #J26405 3.000% 11/01/2		03/05/2014	JEFFERIES & CO INC		2,824,449	2,752,203	2,824,449	-	-	-	-	0	-	2,824,449	-	-	0	3,899	11/01/2028	1
31307F	DS 7 FHLMC GOLD POOL #J26413 3.000% 11/01/2		03/29/2014	Various		12,114,418	11,872,603	12,116,918	12,245,715	-	(714)	-	(714)	-	24,414,418	-	-	0	63,490	11/01/2028	1
31307F	DS 7 FHLMC GOLD POOL #J26413 3.000% 11/01/2		02/01/2014	Paydown		127,398	127,398	130,583	-	-	(3,185)	-	(3,185)	-	127,398	-	-	0	30,159	11/01/2028	1
31307F	FF 3 FHLMC GOLD POOL #J26466 3.000% 11/01/2		03/29/2014	Various		5,956,373	5,831,469	5,957,594	6,129,376	-	(285)	-	(285)	-	12,105,436	-	-	0	31,326	11/01/2028	1
31307F	FF 3 FHLMC GOLD POOL #J26466 3.000% 11/01/2		02/01/2014	Paydown		168,531	168,531	172,718	-	-	(4,187)	-	(4,187)	-	168,531	-	-	0	15,327	11/01/2028	1
31307F	GV 7 FHLMC GOLD POOL #J26512 3.000% 12/01/2		03/29/2014	Various		2,115,527	2,035,076	2,116,109	2,155,949	-	(36)	-	(36)	-	4,257,925	-	-	0	10,906	12/01/2028	1
31307F	GV 7 FHLMC GOLD POOL #J26512 3.000% 12/01/2		02/01/2014	Paydown		39,101	39,101	40,387	-	-	(1,286)	-	(1,286)	-	39,101	-	-	0	5,254	12/01/2028	1
31307F	M2 4 FHLMC GOLD POOL #J26677 3.000% 12/01/2		03/29/2014	MERRILL LYNCH PFS		24,195,112	23,686,551	24,200,013	24,517,504	-	(1,164)	-	(1,164)	-	48,791,354	-	8	8	126,746	12/01/2028	1
31307F	M2 4 FHLMC GOLD POOL #J26677 3.000% 12/01/2		02/01/2014	Paydown		313,449	313,449	321,237	-	-	(7,787)	-	(7,787)	-	313,449	-	-	0	60,529	12/01/2028	1
31307F	MY 4 FHLMC GOLD POOL #J26675 3.000% 12/01/2		03/29/2014	MERRILL LYNCH PFS		13,159,650	12,882,883	13,162,317	13,280,317	-	(645)	-	(645)	-	26,482,614	-	5	5	68,865	12/01/2028	1
31307F	MY 4 FHLMC GOLD POOL #J26675 3.000% 12/01/2		02/01/2014	Paydown		117,117	117,117	120,026	-	-	(2,910)	-	(2,910)	-	117,117	-	-	0	32,656	12/01/2028	1
31307F	P7 0 FHLMC GOLD POOL #J26746 3.000% 12/01/2		03/29/2014	Various		48,655,284	46,066,291	48,668,913	49,155,366	-	4,122	-	4,122	-	96,740,929	-	(452)	(452)	246,337	12/01/2028	1
31307F	P7 0 FHLMC GOLD POOL #J26746 3.000% 12/01/2		02/01/2014	Paydown		487,712	487,712	503,753	-	-	(16,041)	-	(16,041)	-	487,712	-	-	0	117,107	12/01/2028	1
31307F	PP 0 FHLMC GOLD POOL #J26730 3.000% 12/01/2		03/29/2014	Various		27,824,468	27,263,241	27,828,412	28,093,329	-	(1,792)	-	(1,792)	-	56,066,179	-	1,976	1,976	145,754	12/01/2028	1
31307F	PP 0 FHLMC GOLD POOL #J26730 3.000% 12/01/2		02/01/2014	Paydown		262,204	262,204	269,046	-	-	(6,842)	-	(6,842)	-	262,204	-	-	0	69,175	12/01/2028	1
31307F	PW 5 FHLMC GOLD POOL #J26737 3.000% 12/01/2		03/29/2014	Various		25,260,891	24,056,222	25,268,262	25,485,852	-	1,170	-	1,170	-	50,334,468	-	(484)	(484)	128,591	12/01/2028	1
31307F	PW 5 FHLMC GOLD POOL #J26737 3.000% 12/01/2		02/01/2014	Paydown		218,461	218,461	225,647	-	-	(7,185)	-	(7,185)	-	218,461	-	-	0	60,978	12/01/2028	1
31307F	QB 0 FHLMC GOLD POOL #J26750 3.500% 12/01/2		03/29/2014	Various		6,248,791	5,967,988	6,251,142	6,334,649	-	(386)	-	(386)	-	12,592,257	-	32	32	37,261	12/01/2028	1
31307F	QB 0 FHLMC GOLD POOL #J26750 3.500% 12/01/2		02/01/2014	Paydown		81,541	81,541	85,503	-	-	(3,962)	-	(3,962)	-	81,541	-	-	0	17,726	12/01/2028	1
31307F	R2 9 FHLMC GOLD POOL #J26805 3.000% 12/01/2		03/29/2014	Various		10,243,101	10,037,196	10,245,279	10,340,829	-	(657)	-	(657)	-	20,639,276	-	-	0	53,658	12/01/2028	1

QE05.17



**SCHEDULE D - PART 4**

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

**QE05.18**

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31307F R2 9	FHLMC GOLD POOL #J26805 3.000% 12/01/2		02/01/2014	Paydown		94,603	94,603	97,071	-	-	(2,469)	-	(2,469)	-	94,603	-	-	0	25,457	12/01/2028	1
31307F TF 8	FHLMC GOLD POOL #J26850 3.000% 01/01/2		03/29/2014	Various		12,943,450	12,439,479	12,946,373	13,060,716	-	441	-	441	-	25,838,835	-	4	4	66,497	01/01/2029	1
31307F TF 8	FHLMC GOLD POOL #J26850 3.000% 01/01/2		02/01/2014	Paydown		114,597	114,597	117,712	-	-	(3,116)	-	(3,116)	-	114,597	-	-	0	31,539	01/01/2029	1
31307F UD 1	FHLMC GOLD POOL #J26880 3.000% 01/01/2		03/29/2014	Various		30,391,352	29,704,465	30,394,853	16,679,945	-	(1,067)	-	(1,067)	-	47,160,551	-	-	0	105,762	01/01/2029	1
31307F UD 1	FHLMC GOLD POOL #J26880 3.000% 01/01/2		02/01/2014	Paydown		127,316	127,316	130,638	-	-	(3,322)	-	(3,322)	-	127,316	-	-	0	41,042	01/01/2029	1
31307F UK 5	FHLMC GOLD POOL #J26886 3.000% 01/01/2		03/29/2014	Various		62,590,625	61,142,383	62,596,752	63,115,203	-	(3,183)	-	(3,183)	-	125,905,633	-	7,521	7,521	326,779	01/01/2029	1
31307F UK 5	FHLMC GOLD POOL #J26886 3.000% 01/01/2		02/01/2014	Paydown		515,009	515,009	528,917	-	-	(13,908)	-	(13,908)	-	515,009	-	-	0	155,015	01/01/2029	1
31307G N6 2	FHLMC GOLD POOL #J27613 3.500% 03/01/2		02/26/2014	J P MORGAN SECURITIES INC		11,576,641	11,000,000	11,576,641	-	-	-	-	0	-	11,576,641	-	-	0	18,181	03/01/2029	1
31307G QA 0	FHLMC GOLD POOL #J27649 3.000% 03/01/2		03/05/2014	JEFFERIES & CO INC		12,546,276	12,225,360	12,546,276	-	-	-	-	0	-	12,546,276	-	-	0	17,319	03/01/2029	1
31307G QT 9	FHLMC GOLD POOL #J27666 3.000% 03/01/2		03/05/2014	JEFFERIES & CO INC		4,804,836	4,681,935	4,804,836	-	-	-	-	0	-	4,804,836	-	-	0	6,633	03/01/2029	1
31307G T3 3	FHLMC GOLD POOL #J27770 3.500% 03/01/2		02/26/2014	J P MORGAN SECURITIES INC		6,314,531	6,000,000	6,314,531	-	-	-	-	0	-	6,314,531	-	-	0	9,917	03/01/2029	1
3130A0 C6 5	FEDERAL HOME LOAN BANK GLOBAL UNSECURED		02/20/2014	J P MORGAN SECURITIES INC		6,490,380	6,500,000	6,487,650	6,487,870	-	595	-	595	-	6,488,466	-	1,914	1,914	6,432	12/28/2016	1
3132GD J6 0	FHLMC GOLD POOL #Q00285 4.500% 04/01/4		02/04/2014	BARCLAYS BANK INTL LTD		21,431,250	20,000,000	21,431,250	-	-	-	-	0	-	21,431,250	-	-	0	30,000	04/01/2041	1
3132JA 6N 0	FHLMC GOLD POOL #Q19476 3.500% 06/01/4		03/29/2014	Various		52,747,609	51,957,574	55,168,503	55,674,385	-	36,716	-	36,716	-	107,725,504	-	(2,420,493)	(2,420,493)	576,496	06/01/2043	1
3132JA 6N 0	FHLMC GOLD POOL #Q19476 3.500% 06/01/4		03/29/2014	Paydown		301,034	301,034	286,862	(241,372)	-	(593)	-	(593)	-	301,034	-	-	0	(150,226)	06/01/2043	1
3132JP GR 7	FHLMC GOLD POOL #Q22008 3.500% 10/01/4		03/29/2014	Various		28,045,566	27,621,190	29,282,138	29,640,674	-	20,514	-	20,514	-	57,315,826	-	(1,236,354)	(1,236,354)	306,577	10/01/2043	1
3132JP GR 7	FHLMC GOLD POOL #Q22008 3.500% 10/01/4		03/29/2014	Paydown		222,547	222,547	213,733	(156,264)	-	(459)	-	(459)	-	222,547	-	-	0	(79,664)	10/01/2043	1
3132M4 T5 4	FHLMC GOLD POOL #Q24472 4.000% 01/01/4		03/01/2014	Paydown		97,450	97,450	101,774	-	-	(4,324)	-	(4,324)	-	97,450	-	-	0	325	01/01/2044	1
313398 VT 3	FHLMC ABS FLOAT SER.T-35 CL.A 0.434% 0		03/25/2014	Paydown		6,238	6,238	5,752	5,528	-	709	-	709	-	6,238	-	-	0	3	09/25/2031	1
3133T2 TZ 3	FHLMC CMO SER.23 CL.HL 6.000% 11/25/23		03/01/2014	Paydown		50,120	50,120	45,123	48,950	-	1,170	-	1,170	-	50,120	-	-	0	472	11/25/2023	1
3133TC AS 7	FHLMC ABS PASS-THRU SER.T-9 CL.A5 7.05		03/01/2014	Paydown		136,089	136,089	137,981	136,592	-	(502)	-	(502)	-	136,089	-	-	0	(16,844)	03/25/2029	1
3133TD 6V 3	FHLMC ABS PASS-THRU SER.T10 CL.A4 6.92		03/01/2014	Paydown		155,615	155,615	155,615	155,615	-	-	-	0	-	155,615	-	-	0	1,269	05/25/2029	1
3133TG DA 4	FHLMC ABS PASS THRU SER.T-13 CL.A6 6.5		03/01/2014	Paydown		48,426	48,426	48,421	48,249	-	176	-	176	-	48,426	-	-	0	596	09/25/2029	1
3133TK PF 1	FHLMC ABS FLOAT SER.T-16 CL.A 0.504% 0		03/25/2014	Paydown		441	441	441	374	-	67	-	67	-	441	-	-	0	-	06/25/2029	1
3133TN GH 1	FHLMC ABS PASS THRU SER.T-23 CL.A 0.43		03/25/2014	Paydown		5,395	5,395	5,396	5,057	-	338	-	338	-	5,395	-	-	0	4	05/25/2030	1
3133TR 7C 3	FHLMC ABS PASS THRU SER.T-31 CL.A7 0.4		03/25/2014	Paydown		3,802	3,802	3,802	3,802	-	-	-	0	-	3,802	-	-	0	3	05/25/2031	1
3133TS QG 1	FHLMC ABS FLOAT SER.T-32 CL.A1 0.414%		03/25/2014	Paydown		4,970	4,970	4,970	4,970	-	-	-	0	-	4,970	-	-	0	4	08/25/2031	1
31348S QQ 0	FHLMC CMT ARM POOL #785863 2.298% 06/0		03/01/2014	Paydown		1,160	1,160	1,160	1,159	-	1	-	1	-	1,160	-	-	0	5	06/01/2027	1
31354N 2X 3	FHLMC CMT ARM POOL #607090 1.875% 05/0		03/01/2014	Paydown		3,047	3,047	3,016	3,028	-	19	-	19	-	3,047	-	-	0	10	05/01/2022	1
31358H 4T 9	FNMA CMO SER.1991-101 CL.G 9.000% 08/2		03/01/2014	Paydown		1,320	1,320	1,285	1,281	-	39	-	39	-	1,320	-	-	0	19	08/25/2021	1
31358P HT 7	FNMA CMO SER.G92-35 CL.E 7.500% 07/25		03/01/2014	Paydown		16,296	16,296	15,053	15,207	-	1,090	-	1,090	-	16,296	-	-	0	193	07/25/2022	1
31358P QU 4	FNMA CMO SER.1992-136 CL.PK 6.000% 08/		03/01/2014	Paydown		3,245	3,245	2,508	2,669	-	576	-	576	-	3,245	-	-	0	33	08/25/2022	1
31359U Y6 6	FNMA ABS SER.1998-65 CL.A3 6.390% 09/1		03/16/2014	Paydown		414,592	414,592	407,061	413,814	-	778	-	778	-	414,592	-	-	0	4,443	09/16/2028	1
31359U Y8 2	FNMA ABS SER.1998-65 CL.A4 6.430% 07/0		03/02/2014	Paydown		374,659	374,659	374,487	375,536	-	(877)	-	(877)	-	374,659	-	-	0	3,928	07/02/2029	1
31359V YH 0	FNMA CMO SER.1999-T2 CL.A1 7.500% 01/1		03/01/2014	Paydown		27,139	27,139	28,250	28,195	-	(1,056)	-	(1,056)	-	27,139	-	-	0	327	01/19/2039	1

**SCHEDULE D - PART 4**

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359X	2L	2	FNMA ABS SER.2000-14 CL.A2	7.350% 05/0	03/01/2014	Paydown.....	175,612	175,612	177,944	177,495	-	(1,883)	-	(1,883)	-	175,612	-	0	0	2,141	05/04/2031	1.....
31359X	2X	6	FNMA ABS SER.2000-14 CL.A11	7.800% 06/	03/15/2014	Paydown.....	348,036	348,036	340,586	347,189	-	847	-	847	-	348,036	-	0	0	4,701	06/18/2027	1.....
31359X	FC	8	FNMA ABS SER.1999-62 CL.A1	6.285% 07/1	03/15/2014	Paydown.....	629,900	629,900	594,468	623,011	-	6,889	-	6,889	-	629,900	-	0	0	6,476	07/18/2028	1.....
31359X	FD	6	FNMA ABS SER.1999-62 CL.A2	6.773% 07/1	03/15/2014	Paydown.....	17,338	17,338	17,379	17,356	-	(18)	-	(18)	-	17,338	-	0	0	183	07/18/2028	1.....
31359X	FE	4	FNMA ABS SER.1999-62 CL.A3	7.180% 03/1	03/15/2014	Paydown.....	199,513	199,513	197,362	199,247	-	266	-	266	-	199,513	-	0	0	2,380	03/18/2028	1.....
31359X	FF	1	FNMA ABS SER.1999-62 CL.A4	7.510% 06/1	03/15/2014	Paydown.....	315,082	315,082	317,132	315,465	-	(383)	-	(383)	-	315,082	-	0	0	3,779	06/18/2028	1.....
31359X	FG	9	FNMA ABS SER.1999-62 CL.A5	6.960% 07/1	03/01/2014	Paydown.....	76,128	76,128	72,458	75,326	-	802	-	802	-	76,128	-	0	0	884	07/18/2028	1.....
3135G0	ZA	4	FNMA GLOBAL UNSECURED NOTES	1.875% 02/	03/27/2014	CAPITAL INSTITUTIONAL SERVICES	50,164,000	50,000,000	49,790,000	-	-	7,436	-	7,436	-	49,797,436	-	366,564	366,564	195,313	02/19/2019	1.....
313602	HT	4	FNMA CMO SER.1988-29 CL.B	9.500% 12/25	03/01/2014	Paydown.....	208	208	212	209	-	(1)	-	(1)	-	208	-	0	0	3	12/25/2018	1.....
313602	UH	5	FNMA CMO SER.1989-31 CL.E	9.150% 06/25	03/01/2014	Paydown.....	1,055	1,055	1,136	1,112	-	(58)	-	(58)	-	1,055	-	0	0	16	06/25/2019	1.....
313615	TX	4	FNMA POOL #050966	7.000% 01/01/24	03/01/2014	Paydown.....	15,853	15,853	16,246	16,108	-	(256)	-	(256)	-	15,853	-	0	0	185	01/01/2024	1.....
31362M	2Q	0	FNMA POOL #065583	4.410% 09/01/28	03/01/2014	Paydown.....	27,698	27,698	28,253	28,054	-	(356)	-	(356)	-	27,698	-	0	0	185	09/01/2028	1.....
31370Q	GW	3	FNMA POOL #237913	6.500% 01/01/24	03/01/2014	Paydown.....	43	43	43	43	-	-	-	0	-	43	-	0	0	-	01/01/2024	1.....
31371B	YB	1	FNMA POOL #247406	6.500% 01/01/19	03/01/2014	Paydown.....	56	56	56	56	-	-	-	0	-	56	-	0	0	1	01/01/2019	1.....
31371S	ZT	4	FNMA POOL #260945	6.500% 01/01/24	03/01/2014	Paydown.....	668	668	662	663	-	4	-	4	-	668	-	0	0	7	01/01/2024	1.....
31371Y	3J	8	FNMA POOL #266401	6.500% 01/01/24	03/01/2014	Paydown.....	574	574	569	570	-	4	-	4	-	574	-	0	0	6	01/01/2024	1.....
31372B	VV	9	FNMA POOL #268028	6.500% 01/01/24	03/01/2014	Paydown.....	781	781	774	776	-	5	-	5	-	781	-	0	0	8	01/01/2024	1.....
31372B	VW	7	FNMA POOL #268029	6.500% 01/01/24	03/01/2014	Paydown.....	910	910	903	904	-	6	-	6	-	910	-	0	0	10	01/01/2024	1.....
31372B	VZ	0	FNMA POOL #268032	6.500% 01/01/24	03/01/2014	Paydown.....	85	85	84	84	-	1	-	1	-	85	-	0	0	1	01/01/2024	1.....
31372C	J2	5	FNMA POOL #268581	6.500% 01/01/24	03/01/2014	Paydown.....	572	572	567	568	-	4	-	4	-	572	-	0	0	6	01/01/2024	1.....
31372C	RJ	9	FNMA POOL #268789	6.500% 01/01/24	03/01/2014	Paydown.....	2,360	2,360	2,340	2,344	-	15	-	15	-	2,360	-	0	0	25	01/01/2024	1.....
31372C	XT	0	FNMA POOL #268990	6.500% 01/01/24	03/01/2014	Paydown.....	1,851	1,851	1,836	1,839	-	12	-	12	-	1,851	-	0	0	20	01/01/2024	1.....
31372D	BM	7	FNMA POOL #269244	6.500% 01/01/24	03/01/2014	Paydown.....	185	185	184	184	-	1	-	1	-	185	-	0	0	2	01/01/2024	1.....
31373T	3N	8	FNMA POOL #303305	12.000% 05/01/16	03/01/2014	Paydown.....	123	123	140	127	-	(3)	-	(3)	-	123	-	0	0	2	05/01/2016	1.....
31373T	5A	4	FNMA POOL #303341	2.917% 02/01/31	03/01/2014	Paydown.....	6,929	6,929	7,044	7,002	-	(73)	-	(73)	-	6,929	-	0	0	34	02/01/2031	1.....
3137A2	AZ	4	FHLMC ABS SER.K009 CL.A1	2.757% 05/25/	03/01/2014	Paydown.....	95,442	95,442	96,393	95,898	-	(456)	-	(456)	-	95,442	-	0	0	460	05/25/2020	1.....
3137EA	DB	2	FHLMC UNSECURED GLOBAL NOTES	2.375% 01	02/18/2014	Various.....	6,817,360	7,000,000	6,825,260	6,826,993	-	1,667	-	1,667	-	6,828,660	-	(11,300)	(11,300)	92,229	01/13/2022	1.....
31385X	MA	2	FNMA POOL #555753 ARM	2.317% 06/25/33	03/01/2014	Paydown.....	48,910	48,910	48,482	46,694	-	2,216	-	2,216	-	48,910	-	0	0	247	06/25/2033	1.....
3138A2	VM	8	FNMA POOL #AH1519	3.500% 12/01/25	01/24/2014	CANTOR FITZGERALD & CO....	3,225,201	3,247,144	3,224,313	3,225,326	-	(125)	-	(125)	-	3,225,201	-	0	0	15,153	12/01/2025	1.....
3138A2	VM	8	FNMA POOL #AH1519	3.500% 12/01/25	02/01/2014	Paydown.....	59,971	59,971	59,549	59,568	-	403	-	403	-	59,971	-	0	0	9,724	12/01/2025	1.....
3138A7	FZ	6	FNMA POOL #AH5583	4.500% 02/01/41	03/01/2014	Paydown.....	14,986	14,986	15,955	15,935	-	(949)	-	(949)	-	14,986	-	0	0	113	02/01/2041	1.....
3138A9	KV	5	FNMA POOL #AH7507	3.500% 03/01/26	03/01/2014	Paydown.....	32,269	32,269	34,150	-	-	(1,881)	-	(1,881)	-	32,269	-	0	0	94	03/01/2026	1.....
3138AA	CC	3	FNMA POOL #AH8166	3.500% 04/01/26	03/29/2014	Various.....	18,543,079	17,698,202	18,552,504	18,861,965	-	(2,327)	-	(2,327)	-	37,423,392	-	0	0	110,592	04/01/2026	1.....
3138AA	CC	3	FNMA POOL #AH8166	3.500% 04/01/26	02/01/2014	Paydown.....	301,799	301,799	316,559	-	-	(14,760)	-	(14,760)	-	301,799	-	0	0	53,065	04/01/2026	1.....
3138AB	YR	4	FNMA POOL #AH9719	4.500% 04/01/41	03/01/2014	Paydown.....	46,733	46,733	49,764	49,701	-	(2,968)	-	(2,968)	-	46,733	-	0	0	372	04/01/2041	1.....

QE05.19

### SCHEDULE D - PART 4

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

QE05.20

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3138AN N2 5	FNMA POOL #AI8508 3.500% 08/01/26		03/29/2014	Various		15,017,284	14,405,281	15,025,188	19,724,521	-	(1,110)	-	(1,110)	-	34,887,221	-	66	66	96,587	08/01/2026	1
3138AN N2 5	FNMA POOL #AI8508 3.500% 08/01/26		03/01/2014	Paydown		496,654	496,654	522,806	-	-	(26,152)	-	(26,152)	-	496,654	-	-	0	44,408	08/01/2026	1
3138AX SP 7	FNMA POOL #AJ5925 3.500% 11/01/26		03/29/2014	Various		18,473,633	17,682,097	18,482,373	18,809,177	-	(2,291)	-	(2,291)	-	37,342,696	-	-	0	110,516	11/01/2026	1
3138AX SP 7	FNMA POOL #AJ5925 3.500% 11/01/26		02/01/2014	Paydown		317,904	317,904	333,252	-	-	(15,349)	-	(15,349)	-	317,904	-	-	0	53,124	11/01/2026	1
3138E0 6B 0	FNMA POOL #AJ8065 3.500% 12/01/41		03/29/2014	Various		8,400,723	7,885,977	8,402,067	8,561,666	-	3,016	-	3,016	-	16,589,896	-	(866)	(866)	63,025	12/01/2041	1
3138E0 6B 0	FNMA POOL #AJ8065 3.500% 12/01/41		02/01/2014	Paydown		160,263	160,263	163,093	-	-	(2,830)	-	(2,830)	-	160,263	-	-	0	669	12/01/2041	1
313800 CH 9	FNMA POOL #AK0971 3.000% 02/01/27		03/01/2014	Paydown		281,381	281,381	296,769	296,265	-	(14,885)	-	(14,885)	-	281,381	-	-	0	1,517	02/01/2027	1
3138EB QX 6	FNMA POOL #AK6769 3.500% 03/01/27		03/01/2014	Paydown		36,461	36,461	38,529	-	-	(2,068)	-	(2,068)	-	36,461	-	-	0	106	03/01/2027	1
3138EH MH 2	FNMA POOL #AL1259 3.500% 12/01/26		03/29/2014	Various		36,226,391	34,676,054	36,243,382	37,618,414	-	(4,155)	-	(4,155)	-	73,964,516	-	-	0	217,822	12/01/2026	1
3138EH MH 2	FNMA POOL #AL1259 3.500% 12/01/26		02/01/2014	Paydown		1,323,947	1,323,947	1,387,869	-	-	(63,922)	-	(63,922)	-	1,323,947	-	-	0	106,552	12/01/2026	1
3138EK WW 1	FNMA POOL #AL3360 3.500% 07/01/27		03/29/2014	Various		18,392,478	17,419,467	18,400,593	18,958,446	-	(514)	-	(514)	-	37,225,238	-	-	0	109,227	07/01/2027	1
3138EK WW 1	FNMA POOL #AL3360 3.500% 07/01/27		02/01/2014	Paydown		539,210	539,210	565,454	-	-	(26,244)	-	(26,244)	-	539,210	-	-	0	53,074	07/01/2027	1
3138EL RF 2	FNMA POOL #AL4085 MEGA 3.500% 01/01/28		03/29/2014	Various		51,270,415	48,970,983	51,292,671	52,908,129	-	(4,516)	-	(4,516)	-	104,318,746	-	-	0	307,128	01/01/2028	1
3138EL RF 2	FNMA POOL #AL4085 MEGA 3.500% 01/01/28		02/01/2014	Paydown		1,555,560	1,555,560	1,633,198	-	-	(77,638)	-	(77,638)	-	1,555,560	-	-	0	149,079	01/01/2028	1
3138EL UR 2	FNMA POOL #AL4191 3.500% 01/01/28		03/29/2014	Various		27,699,265	26,302,418	27,710,511	38,874,183	-	3,203	-	3,203	-	66,459,991	-	-	0	180,182	01/01/2028	1
3138EL UR 2	FNMA POOL #AL4191 3.500% 01/01/28		03/01/2014	Paydown		1,109,826	1,109,826	1,165,379	-	-	(55,553)	-	(55,553)	-	1,109,826	-	-	0	82,093	01/01/2028	1
3138EL WB 5	FNMA POOL #AL4241 MEGA 3.500% 01/01/28		03/29/2014	Various		20,934,714	19,827,204	20,943,511	21,517,938	-	(409)	-	(409)	-	42,309,760	-	-	0	124,234	01/01/2028	1
3138EL WB 5	FNMA POOL #AL4241 MEGA 3.500% 01/01/28		02/01/2014	Paydown		555,765	555,765	582,815	-	-	(27,050)	-	(27,050)	-	555,765	-	-	0	59,985	01/01/2028	1
3138LT J7 4	FNMA POOL #AO2985 4.000% 05/01/42		03/29/2014	Various		75,191,538	73,943,125	75,202,947	76,302,679	-	(1,588)	-	(1,588)	-	153,929,820	-	-	0	428,401	05/01/2042	1
3138LT J7 4	FNMA POOL #AO2985 4.000% 05/01/42		02/01/2014	Paydown		1,056,875	1,056,875	1,109,554	-	-	(52,679)	-	(52,679)	-	1,056,875	-	-	0	251,759	05/01/2042	1
3138M2 BB 1	FNMA POOL #AO9933 4.000% 07/01/42		03/29/2014	Various		48,789,189	48,020,204	48,796,525	50,868,484	-	(819)	-	(819)	-	101,281,377	-	-	0	279,650	07/01/2042	1
3138M2 BB 1	FNMA POOL #AO9933 4.000% 07/01/42		02/01/2014	Paydown		1,979,796	1,979,796	2,078,476	-	-	(98,680)	-	(98,680)	-	1,979,796	-	-	0	169,208	07/01/2042	1
3138M3 RQ 9	FNMA POOL #AP0494 3.500% 08/01/42		03/29/2014	Various		26,731,049	25,094,654	26,735,269	27,206,786	-	9,499	-	9,499	-	52,754,018	-	(2,757)	(2,757)	200,521	08/01/2042	1
3138M3 RQ 9	FNMA POOL #AP0494 3.500% 08/01/42		02/01/2014	Paydown		474,109	474,109	482,480	-	-	(8,371)	-	(8,371)	-	474,109	-	-	0	1,527	08/01/2042	1
3138M4 5Z 1	FNMA POOL #AP1763 4.000% 08/01/42		01/21/2014	GOLDMAN SACHS & CO		12,604,420	12,011,880	12,606,843	12,604,302	-	118	-	118	-	12,604,420	-	-	0	56,055	08/01/2042	1
3138M4 5Z 1	FNMA POOL #AP1763 4.000% 08/01/42		02/01/2014	Paydown		38,539	38,539	40,448	40,440	-	(1,901)	-	(1,901)	-	38,539	-	-	0	40,230	08/01/2042	1
3138M8 VU 4	FNMA POOL #AP5126 4.000% 09/01/42		01/21/2014	GOLDMAN SACHS & CO		17,657,022	16,826,484	17,659,921	17,655,416	-	1,606	-	1,606	-	17,657,022	-	-	0	78,524	09/01/2042	1
3138M8 VU 4	FNMA POOL #AP5126 4.000% 09/01/42		02/01/2014	Paydown		173,516	173,516	182,111	182,064	-	(8,548)	-	(8,548)	-	173,516	-	-	0	57,153	09/01/2042	1
3138MQ G6 4	FNMA POOL #AQ8320 2.500% 12/01/27		03/01/2014	Paydown		57,887	57,887	60,537	60,369	-	(2,482)	-	(2,482)	-	57,887	-	-	0	256	12/01/2027	1
3138W9 KL 3	FNMA POOL #AS0298 3.500% 08/01/28		03/29/2014	Various		34,991,460	33,394,196	35,005,506	36,677,695	-	(1,896)	-	(1,896)	-	71,703,180	-	-	0	210,284	08/01/2028	1
3138W9 KL 3	FNMA POOL #AS0298 3.500% 08/01/28		02/01/2014	Paydown		1,605,805	1,605,805	1,684,338	-	-	(78,534)	-	(78,534)	-	1,605,805	-	-	0	105,293	08/01/2028	1
3138WA KG 1	FNMA POOL #AS1194 3.000% 12/01/28		03/29/2014	CITIGROUP GLOBAL MKTS/SALOMON		(385,000)		(385,000)	22,392,312	-	3,000	-	3,000	-	22,395,313	-	-	0	29,333	12/01/2028	1
3138WA KG 1	FNMA POOL #AS1194 3.000% 12/01/28		03/01/2014	Paydown		456,079	456,079	472,256	-	-	(16,177)	-	(16,177)	-	456,079	-	-	0	2,417	05/01/2043	1
3138WP BE 3	FNMA POOL #AT1836 3.500% 05/01/43		03/29/2014	Various		11,418,214	10,725,050	11,426,002	11,576,646	-	4,020	-	4,020	-	22,495,080	-	(7,188)	(7,188)	85,651	05/01/2043	1
3138WP BE 3	FNMA POOL #AT1836 3.500% 05/01/43		02/01/2014	Paydown		152,570	152,570	155,264	-	-	(2,694)	-	(2,694)	-	152,570	-	-	0	663	05/01/2043	1

### SCHEDULE D - PART 4

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

QE05.21

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
3138WR S6 8	FNMA POOL #AT4140 3.500% 05/01/43		03/29/2014	Various		12,104,610	11,363,712	12,106,493	12,316,933	-	4,251	-	4,251	-	23,885,537	-	(1,248)	(1,248)	90,800	05/01/2043	1
3138WR S6 8	FNMA POOL #AT4140 3.500% 05/01/43		02/01/2014	Paydown		211,591	211,591	215,327	-	-	(3,736)	-	(3,736)	-	211,591	-	-	0	1,184	06/01/2043	1
3138WU AK 9	FNMA POOL #AT6309 3.500% 06/01/43		03/29/2014	Various		9,346,981	8,780,790	9,348,435	9,374,119	-	3,243	-	3,243	-	18,313,188	-	(965)	(965)	70,031	06/01/2043	1
3138WU AK 9	FNMA POOL #AT6309 3.500% 06/01/43		02/01/2014	Paydown		28,905	28,905	29,415	-	-	(510)	-	(510)	-	28,905	-	-	0	127	10/01/2043	1
3138WV FZ 9	FNMA POOL #AT7383 4.000% 10/01/43		03/29/2014	Various		18,155,548	17,847,816	18,158,072	18,315,511	-	(223)	-	(223)	-	37,049,220	-	-	0	103,290	10/01/2043	1
3138WV FZ 9	FNMA POOL #AT7383 4.000% 10/01/43		02/01/2014	Paydown		152,185	152,185	159,741	-	-	(7,556)	-	(7,556)	-	152,185	-	-	0	60,086	06/01/2043	1
3138WV RH 6	FNMA POOL #AT7687 3.500% 06/01/43		03/29/2014	Various		11,127,237	10,456,401	11,134,827	11,174,254	-	3,862	-	3,862	-	21,819,137	-	(7,008)	(7,008)	83,403	06/01/2043	1
3138WV RH 6	FNMA POOL #AT7687 3.500% 06/01/43		02/01/2014	Paydown		43,110	43,110	43,871	-	-	(761)	-	(761)	-	43,110	-	-	0	200	11/01/2043	1
3138X4 TP 5	FNMA POOL #AU5057 4.000% 11/01/43		03/29/2014	Various		58,898,740	57,865,995	58,906,884	59,274,355	-	(528)	-	(528)	-	120,012,778	-	-	0	334,734	11/01/2043	1
3138X4 TP 5	FNMA POOL #AU5057 4.000% 11/01/43		03/01/2014	Paydown		349,508	349,508	366,861	-	-	(17,353)	-	(17,353)	-	349,508	-	-	0	178,336	12/01/2043	1
3138X8 5B 3	FNMA POOL #AU8941 3.500% 12/01/43		03/29/2014	Various		10,596,169	9,957,261	10,603,381	10,642,695	-	3,641	-	3,641	-	20,779,405	-	(6,673)	(6,673)	79,423	12/01/2043	1
3138X8 5B 3	FNMA POOL #AU8941 3.500% 12/01/43		02/01/2014	Paydown		42,739	42,739	43,494	-	-	(755)	-	(755)	-	42,739	-	-	0	198	09/01/2028	1
3138X9 HB 8	FNMA POOL #AU9225 3.500% 09/01/28		03/29/2014	Various		2,474,019	2,345,403	2,475,146	2,539,470	-	(34)	-	(34)	-	4,999,910	-	(145)	(145)	14,690	09/01/2028	1
3138X9 HB 8	FNMA POOL #AU9225 3.500% 09/01/28		02/01/2014	Paydown		62,219	62,219	65,272	-	-	(3,053)	-	(3,053)	-	62,219	-	-	0	7,073	11/01/2028	1
3138XB JA 3	FNMA POOL #AV0256 3.500% 11/01/28		03/29/2014	Various		41,544,327	39,944,365	41,560,496	42,472,371	-	(4,320)	-	(4,320)	-	84,334,740	-	-	0	249,914	11/01/2028	1
3138XB JA 3	FNMA POOL #AV0256 3.500% 11/01/28		02/01/2014	Paydown		881,312	881,312	923,725	-	-	(42,413)	-	(42,413)	-	881,312	-	-	0	121,080	11/01/2043	1
3138XC S2 9	FNMA POOL #AV1436 3.500% 11/01/43		03/29/2014	Various		19,762,864	18,572,541	19,776,320	19,819,749	-	6,779	-	6,779	-	38,726,990	-	(12,447)	(12,447)	148,113	11/01/2043	1
3138XC S2 9	FNMA POOL #AV1436 3.500% 11/01/43		02/01/2014	Paydown		50,329	50,329	51,217	-	-	(889)	-	(889)	-	50,329	-	-	0	220	11/01/2028	1
3138XC W9 9	FNMA POOL #AV1571 3.500% 11/01/28		03/29/2014	Various		25,973,425	24,786,820	25,983,535	26,198,506	-	(1,585)	-	(1,585)	-	52,183,385	-	-	0	154,561	11/01/2028	1
3138XC W9 9	FNMA POOL #AV1571 3.500% 11/01/28		02/01/2014	Paydown		213,179	213,179	223,496	-	-	(10,318)	-	(10,318)	-	213,179	-	-	0	73,232	11/01/2043	1
3138XD JP 6	FNMA POOL #AV2069 4.000% 11/01/43		03/29/2014	Various		52,459,603	51,537,697	52,466,507	52,943,775	-	(53)	-	(53)	-	106,913,354	-	-	0	298,287	11/01/2043	1
3138XD JP 6	FNMA POOL #AV2069 4.000% 11/01/43		02/01/2014	Paydown		462,303	462,303	484,118	-	-	(21,815)	-	(21,815)	-	462,303	-	-	0	174,110	12/01/2043	1
3138XE U2 2	FNMA POOL #AV3300 4.000% 12/01/43		03/29/2014	Various		997,695	989,886	997,833	1,323,175	-	30	-	30	-	2,362,237	-	-	0	6,064	12/01/2043	1
3138XE U2 2	FNMA POOL #AV3300 4.000% 12/01/43		03/01/2014	Paydown		13,549	13,549	14,222	-	-	(673)	-	(673)	-	13,549	-	-	0	3,386	11/01/2043	1
3138XE UJ 5	FNMA POOL #AV3284 4.000% 11/01/43		03/29/2014	Various		23,831,828	23,431,817	23,835,126	24,194,083	-	(259)	-	(259)	-	48,788,994	-	-	0	135,767	11/01/2043	1
3138XE UJ 5	FNMA POOL #AV3284 4.000% 11/01/43		02/01/2014	Paydown		344,874	344,874	361,997	-	-	(17,123)	-	(17,123)	-	344,874	-	-	0	79,361	12/01/2028	1
3138XF KL 8	FNMA POOL #AV3898 3.500% 12/01/28		03/29/2014	Various		22,648,924	21,676,432	22,657,684	22,989,854	-	(1,740)	-	(1,740)	-	45,711,111	-	-	0	135,379	12/01/2028	1
3138XF KL 8	FNMA POOL #AV3898 3.500% 12/01/28		02/01/2014	Paydown		323,567	323,567	339,189	-	-	(15,622)	-	(15,622)	-	323,567	-	-	0	64,444	12/01/2028	1
3138XF LM 5	FNMA POOL #AV3931 3.500% 12/01/28		03/29/2014	Various		25,969,269	24,782,782	25,979,300	26,198,543	-	(1,544)	-	(1,544)	-	52,179,229	-	-	0	154,542	12/01/2028	1
3138XF LM 5	FNMA POOL #AV3931 3.500% 12/01/28		02/01/2014	Paydown		217,218	217,218	227,731	-	-	(10,513)	-	(10,513)	-	217,218	-	-	0	73,231	01/01/2029	1
3138XF MH 5	FNMA POOL #AV3959 3.500% 01/01/29		03/29/2014	Various		24,933,732	23,971,010	24,943,307	25,149,470	-	(2,642)	-	(2,642)	-	50,271,443	-	-	0	149,469	01/01/2029	1
3138XF MH 5	FNMA POOL #AV3959 3.500% 01/01/29		02/01/2014	Paydown		203,312	203,312	213,097	-	-	(9,784)	-	(9,784)	-	203,312	-	-	0	70,814	12/01/2043	1
3138XG G2 3	FNMA POOL #AV4716 4.000% 12/01/43		03/29/2014	Various		3,169,437	3,113,266	3,169,874	3,179,716	-	(23)	-	(23)	-	6,447,528	-	-	0	17,999	12/01/2043	1
3138XG G2 3	FNMA POOL #AV4716 4.000% 12/01/43		02/01/2014	Paydown		9,771	9,771	10,257	-	-	(485)	-	(485)	-	9,771	-	-	0	10,426	12/01/2043	1
3138XG G3 1	FNMA POOL #AV4717 4.000% 12/01/43		03/29/2014	Various		14,698,717	14,438,183	14,700,744	14,745,286	-	(116)	-	(116)	-	29,900,187	-	-	0	83,470	12/01/2043	1
3138XG G3 1	FNMA POOL #AV4717 4.000% 12/01/43		02/01/2014	Paydown		44,255	44,255	46,452	-	-	(2,197)	-	(2,197)	-	44,255	-	-	0	48,339	12/01/2043	1

### SCHEDULE D - PART 4

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

QE05.22

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138XG G4 9	FNMA POOL #AV4718 4.000% 12/01/43		03/29/2014	Various		17,342,975	17,064,508	17,345,372	17,583,816	-	(253)	-	(253)	-	35,495,297	-	-	0	98,850	12/01/2043	1
3138XG G4 9	FNMA POOL #AV4718 4.000% 12/01/43		03/01/2014	Paydown		52,829	52,829	55,451	-	-	(2,623)	-	(2,623)	-	52,829	-	-	0	8,466	12/01/2043	1
3138XG G5 6	FNMA POOL #AV4719 4.000% 12/01/43		03/29/2014	Various		15,319,832	15,048,482	15,321,945	15,374,877	-	(116)	-	(116)	-	31,170,375	-	-	0	87,005	12/01/2043	1
3138XG G5 6	FNMA POOL #AV4719 4.000% 12/01/43		02/01/2014	Paydown		52,330	52,330	54,928	-	-	(2,598)	-	(2,598)	-	52,330	-	-	0	50,421	01/25/2041	1
313920 GQ 7	FNMA CMO SER.2001-29 CL.A 7.000% 01/25		03/01/2014	Paydown		171,039	171,039	172,614	173,992	-	(2,953)	-	(2,953)	-	171,039	-	-	0	2,235	12/25/2041	1
313921 6A 1	FNMA CMO SER.2001-T10 CL.A1 7.000% 12/		03/01/2014	Paydown		88,251	88,251	92,029	89,615	-	(1,364)	-	(1,364)	-	88,251	-	-	0	988	03/25/2032	1
31392A 5E 4	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20		03/25/2014	Paydown		33,695	33,695	33,090	32,873	-	822	-	822	-	33,695	-	-	0	25	08/25/2041	1
31392A 5L 8	FNMA CMO SER.2001-T12 CL.A1 6.500% 08/		03/01/2014	Paydown		31,636	31,636	32,150	31,706	-	(70)	-	(70)	-	31,636	-	-	0	303	11/25/2031	1
31392A 7A 0	FANNIEMAE GRANTOR TRUST CMO SER.2002-T1		03/01/2014	Paydown		154,857	154,857	157,640	156,606	-	(1,749)	-	(1,749)	-	154,857	-	-	0	1,380	11/25/2031	1
31392A 7B 8	FNMA CMO SER.2002-T1 CL.A2 7.000% 11/2		03/01/2014	Paydown		68,792	68,792	71,264	70,121	-	(1,330)	-	(1,330)	-	68,792	-	-	0	857	10/25/2041	1
31392A JW 9	FNMA CMO SER.2001-50 CL.BA 7.000% 10/2		03/01/2014	Paydown		129,563	129,563	134,311	129,532	-	31	-	31	-	129,563	-	-	0	1,589	03/25/2022	1
31392B 4K 9	FNMA CMO SER.2002-7 CL.QP 6.000% 03/25		03/01/2014	Paydown		369,043	369,043	361,316	366,265	-	2,777	-	2,777	-	369,043	-	-	0	3,658	12/25/2041	1
31392B 6T 8	FANNIEMAE GRANTOR TRUST CMO SER.2002-T4		03/01/2014	Paydown		123,486	123,486	125,184	125,074	-	(1,589)	-	(1,589)	-	123,486	-	-	0	1,453	06/25/2032	1
31392C EQ 3	FNMA ABS FLOAT SER.2002-W2 CL.AV1 0.41		03/25/2014	Paydown		1,676	1,676	1,676	1,578	-	98	-	98	-	1,676	-	-	0	1	05/25/2032	1
31392C XY 5	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20		03/25/2014	Paydown		14,312	14,312	14,314	13,182	-	1,130	-	1,130	-	14,312	-	-	0	8	06/25/2032	1
31392D UM 2	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20		03/25/2014	Paydown		71,401	71,401	71,412	62,109	-	9,292	-	9,292	-	71,401	-	-	0	44	11/25/2032	1
31392E W6 3	FNMA ABS FLOAT SER.2002-W11 CL.AV1 0.4		03/25/2014	Paydown		710	710	710	573	-	136	-	136	-	710	-	-	0	1	11/25/2042	1
31392F LX 3	FNMA CMO SER.2002-80 CL.A1 6.500% 11/2		03/01/2014	Paydown		28,005	28,005	29,523	29,756	-	(1,752)	-	(1,752)	-	28,005	-	-	0	309	08/25/2042	1
31392G FN 0	FNMA CMO SER.2002-T18 CL.A1 6.500% 08/		03/01/2014	Paydown		729,612	729,612	767,233	781,535	-	(51,923)	-	(51,923)	-	729,612	-	-	0	9,012	12/25/2042	1
31392G VX 0	FNMA CMO SER.2003-W1 CL.1A1 5.942% 12/		03/01/2014	Paydown		179,139	179,139	188,912	187,225	-	(8,086)	-	(8,086)	-	179,139	-	-	0	1,712	02/25/2042	1
31392M GY 2	FHLMC CMO SER.2002-T42 CL.A4 6.500% 02		03/01/2014	Paydown		241,478	241,478	240,384	240,429	-	1,049	-	1,049	-	241,478	-	-	0	2,380	04/25/2033	1
31393A S4 0	FNMA ABS FLOAT SER.2003-W5 CL.A 0.374%		03/25/2014	Paydown		143,697	143,697	143,508	137,009	-	6,688	-	6,688	-	143,697	-	-	0	(828)	10/25/2042	1
31393B T4 7	FNMA CMO SER.2003-W6 CL.1A41 5.398% 10		03/01/2014	Paydown		99,810	99,810	98,796	98,967	-	843	-	843	-	99,810	-	-	0	932	10/25/2024	1
31393E 2B 4	FNMA CMO SER.2003-85 CL.VY 5.000% 10/2		03/01/2014	Paydown		868,094	868,094	864,737	865,145	-	2,949	-	2,949	-	868,094	-	-	0	9,377	08/25/2023	1
31393E MH 9	FNMA CMO SER.2003-84 CL.PV 5.000% 08/2		03/01/2014	Paydown		201,563	201,563	201,279	200,967	-	596	-	596	-	201,563	-	-	0	1,682	08/25/2033	1
31393U AJ 2	FNMA CMO SER.2003-W17 CL.1A6 5.310% 08		03/01/2014	Paydown		99,275	99,275	103,758	100,299	-	(1,023)	-	(1,023)	-	99,275	-	-	0	943	01/25/2044	1
31393X FS 1	FNMA CMO SER.2004-T1 CL.1A1 6.000% 01/		03/01/2014	Paydown		37,833	37,833	39,548	39,193	-	(1,360)	-	(1,360)	-	37,833	-	-	0	353	05/25/2034	1
31393X VG 9	FNMA CMO SER.2004-W3 CL.A5 5.500% 05/2		03/01/2014	Paydown		642,360	642,360	629,513	638,913	-	3,447	-	3,447	-	642,360	-	-	0	5,763	04/25/2035	1
31394B A7 9	FANNIEMAE GRANTOR TRUST ABS FLOAT SER.20		03/25/2014	Paydown		239,863	239,863	239,901	236,894	-	2,969	-	2,969	-	239,863	-	-	0	128	07/15/2022	1
31394J V5 3	FHLMC CMO SER.2677 CL.VJ 5.500% 07/15/		03/01/2014	Paydown		238,743	238,743	244,712	238,539	-	205	-	205	-	238,743	-	-	0	2,229	08/25/2035	1
31394V PT 1	FNMA CMO SER.2005-W4 CL.1A1 6.000% 08/		03/01/2014	Paydown		42,607	42,607	43,206	43,286	-	(679)	-	(679)	-	42,607	-	-	0	466	02/15/2026	1
31394Y E8 3	FHLMC CMO SER.2801 CL.VB 5.500% 02/15/		03/01/2014	Paydown		691,729	691,729	739,992	696,015	-	(4,287)	-	(4,287)	-	691,729	-	-	0	5,784	07/15/2026	1
31395C RR 4	FHLMC CMO SER.2825 CL.VQ 5.500% 07/15/		03/01/2014	Paydown		112,964	112,964	114,215	112,987	-	(22)	-	(22)	-	112,964	-	-	0	970	01/15/2035	1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31395T ZK 3	FHLMC CMO SER.2973 CL.PX 5.500% 01/15/.....		03/01/2014	Paydown.....		187,522	187,522	186,965	187,047	-	474	-	474	-	187,522	-	-	0	2,388	09/15/2034	1.....
31395X 4P 7	FHLMC CMO SER.3023 CL.DG 5.500% 09/15/.....		03/01/2014	Paydown.....		1,554,948	1,554,948	1,573,777	1,554,798	-	150	-	150	-	1,554,948	-	-	0	13,901	11/15/2026	1.....
31396T GD 9	FHLMC CMO SER.3169 CL.VB 6.000% 11/15/.....		03/01/2014	Paydown.....		4,675,686	4,675,686	4,591,487	4,660,513	-	15,173	-	15,173	-	4,675,686	-	-	0	44,832	04/25/2037	1.....
31396V QW 1	FNMA CMO FLOAT SER.2007-36 CL.F 0.384%.....		03/25/2014	Paydown.....		220,177	220,177	220,108	212,194	-	7,983	-	7,983	-	220,177	-	-	0	132	08/25/2037	1.....
31396X HN 7	FNMA CMO SER.2007-77 CL.HN 6.000% 08/2.....		03/01/2014	Paydown.....		358,333	358,333	376,541	369,179	-	(10,846)	-	(10,846)	-	358,333	-	-	0	3,692	08/25/2036	1.....
31396X WT 7	FNMA ABS FLOAT SER.2007-95 CL.A1 0.404.....		03/25/2014	Paydown.....		235,143	235,143	235,068	234,684	-	459	-	459	-	235,143	-	-	0	164	04/01/2018	1.....
31400T 7M 3	FNMA POOL #697600 SEASONED 5.500% 04/0.....		03/01/2014	Paydown.....		84,115	84,115	83,898	83,851	-	264	-	264	-	84,115	-	-	0	927	09/01/2019	1.....
31403C 3S 8	FNMA POOL #745209 SEASONED 5.500% 09/0.....		03/01/2014	Paydown.....		87,705	87,705	87,493	87,456	-	249	-	249	-	87,705	-	-	0	797	03/01/2034	1.....
31403U VU 2	FNMA POOL #758527 100% PUERTO RICO 5.0.....		03/01/2014	Paydown.....		3,828	3,828	3,814	3,814	-	14	-	14	-	3,828	-	-	0	26	09/01/2019	1.....
31405K 3X 7	FNMA POOL #792014 SEASONED 5.500% 09/0.....		03/01/2014	Paydown.....		33,470	33,470	33,318	33,330	-	140	-	140	-	33,470	-	-	0	307	08/01/2039	1.....
31412Q HM 4	FNMA POOL #931836 4.000% 08/01/39.....		03/01/2014	Paydown.....		11,764	11,764	12,316	12,301	-	(537)	-	(537)	-	11,764	-	-	0	76	08/01/2040	1.....
31416W RH 7	FNMA POOL #AB1387 4.500% 08/01/40.....		03/01/2014	Paydown.....		18,700	18,700	19,915	19,888	-	(1,188)	-	(1,188)	-	18,700	-	-	0	104	01/01/2027	1.....
31417A XN 4	FNMA POOL #AB4284 3.500% 01/01/27.....		03/29/2014	Various.....		44,820,190	42,900,349	44,841,006	45,978,106	-	(5,173)	-	(5,173)	-	90,944,564	-	-	0	268,646	01/01/2027	1.....
31417A XN 4	FNMA POOL #AB4284 3.500% 01/01/27.....		02/01/2014	Paydown.....		1,099,650	1,099,650	1,152,743	-	-	(53,092)	-	(53,092)	-	1,099,650	-	-	0	130,138	06/01/2042	1.....
31417B 6T 9	FNMA POOL #AB5381 4.000% 06/01/42.....		01/21/2014	GOLDMAN SACHS & CO.....		21,549,648	20,536,602	21,553,806	21,549,395	-	253	-	253	-	21,549,648	-	-	0	95,837	06/01/2042	1.....
31417B 6T 9	FNMA POOL #AB5381 4.000% 06/01/42.....		02/01/2014	Paydown.....		412,979	412,979	433,435	433,346	-	(20,367)	-	(20,367)	-	412,979	-	-	0	70,474	04/01/2027	1.....
31417B R2 5	FNMA POOL #AB5004 3.500% 04/01/27.....		03/29/2014	Various.....		23,232,423	22,024,753	23,243,014	23,828,929	-	(1,031)	-	(1,031)	-	46,933,240	-	-	0	137,926	04/01/2027	1.....
31417B R2 5	FNMA POOL #AB5004 3.500% 04/01/27.....		02/01/2014	Paydown.....		567,626	567,626	595,475	-	-	(27,849)	-	(27,849)	-	567,626	-	-	0	66,259	12/01/2028	1.....
31418A 5H 7	FNMA POOL #MA1747 3.500% 12/01/28.....		03/29/2014	Various.....		31,017,681	29,382,036	31,032,037	31,282,001	-	(98)	-	(98)	-	62,094,017	-	(2,482)	(2,482)	183,210	12/01/2028	1.....
31418A 5H 7	FNMA POOL #MA1747 3.500% 12/01/28.....		02/01/2014	Paydown.....		249,591	249,591	261,739	-	-	(12,148)	-	(12,148)	-	249,591	-	-	0	86,789	07/01/2027	1.....
31418A GL 6	FNMA POOL #MA1102 3.000% 07/01/27.....		03/01/2014	Paydown.....		47,349	47,349	49,680	49,557	-	(2,208)	-	(2,208)	-	47,349	-	-	0	248	02/01/2023	1.....
31418A P3 6	FNMA POOL #MA1341 2.500% 02/01/23.....		03/01/2014	Paydown.....		119,828	119,828	125,782	125,273	-	(5,445)	-	(5,445)	-	119,828	-	-	0	491	05/01/2023	1.....
31418A SV 1	FNMA POOL #MA1431 2.500% 05/01/23.....		03/01/2014	Paydown.....		241,733	241,733	249,967	249,546	-	(7,812)	-	(7,812)	-	241,733	-	-	0	997	10/01/2023	1.....
31418A YX 0	FNMA POOL #MA1625 3.000% 10/01/23.....		03/01/2014	Paydown.....		132	132	137	137	-	(5)	-	(5)	-	132	-	-	0	1	08/01/2040	1.....
31419A G2 7	FNMA POOL #AE0216 4.000% 08/01/40.....		03/01/2014	Paydown.....		57,032	57,032	59,767	59,709	-	(2,678)	-	(2,678)	-	57,032	-	-	0	361	12/01/2040	1.....
31419L ZX 4	FNMA POOL #AE9757 4.000% 12/01/40.....		03/01/2014	Paydown.....		46,504	46,504	48,727	48,680	-	(2,176)	-	(2,176)	-	46,504	-	-	0	305	02/15/2019	1.....
628962 AC 6	NIH NEUROSCIENCE CENTER SEC GTD CERTS OF		02/15/2014	Redemption	100.0000.....	244,784	244,784	244,784	244,784	-	-	-	0	-	244,784	-	-	0	8,418	02/15/2019	1.....
628962 AD 4	NIH NEUROSCIENCE CENTER SEC GTD CERTS SE		02/15/2014	Redemption	100.0000.....	244,784	244,784	242,336	243,895	-	888	-	888	-	244,784	-	-	0	8,418	04/15/2040	1.....
FGB040 \$0 4	FHLMC DOLLAR ROLLS APRIL 4.000% 04/15/.....		03/20/2014	CREDIT SUISSE.....		25,866,211	25,000,000	25,866,211	-	-	-	-	0	25,866,211	-	-	0	25,000	10/01/2040	1.....	
FGB045 \$0 2	FHLMC DOLLAR ROLLS FEBRUARY 4.500% 10/.....		02/04/2014	Various.....		214,291,406	200,000,000	214,291,406	-	-	-	-	0	214,291,406	-	-	0	300,000	10/01/2040	1.....	
FGB045 \$0 3	FHLMC DOLLAR ROLLS MARCH 4.500% 10/01/...		03/06/2014	Various.....		214,291,406	200,000,000	214,291,406	-	-	-	-	0	213,603,906	-	-	0	300,000	12/15/2026	1.....	
FGD030 \$0 3	FHLMC DOLLAR ROLLS MARCH 3.000% 12/15/...		03/11/2014	Various.....		539,182,296	524,000,000	539,182,296	-	-	-	-	0	537,605,313	-	-	0	742,333	12/15/2026	1.....	
FGD030 \$0 4	FHLMC DOLLAR ROLLS APRIL 3.000% 12/15/.....		03/26/2014	BNP SECURITIES.....		113,894,023	110,000,000	113,894,023	-	-	-	-	0	112,973,438	-	-	0	137,500	12/01/2025	1.....	
FGD035 \$0 3	FHLMC DOLLAR ROLLS MARCH 3.500% 12/01/...		03/11/2014	Various.....		161,595,777	154,000,000	161,595,777	-	-	-	-	0	161,654,844	-	-	0	254,528	08/25/2042	1.....	
FNA035 \$0 3	FNMA DOLLAR ROLLS MARCH 3.500% 08/25/4.....		03/06/2014	MORGAN STANLEY & CO INC.....		108,567,782	102,000,000	108,567,782	-	-	-	-	0	103,490,157	-	-	0	119,000	09/25/2042	1.....	

QE05.23

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
FNA035 \$0 4	FNMA DOLLAR ROLLS APRIL 3.500% 09/25/4.....		03/26/2014	BARCLAYS BANK INTL LTD.....		102,746,514	102,000,000	108,567,782	-	-	-	-	0	-	102,625,547	-	(5,821,268)	(5,821,268)	89,250	05/25/2041	1.....
FNA040 \$0 3	FNMA DOLLAR ROLLS MARCH 4.000% 05/25/4....		03/10/2014	Various.....		383,008,439	374,782,525	383,008,439	-	-	-	-	0	-	388,916,162	-	-	-	499,710	04/25/2041	1.....
FNA040 \$0 4	FNMA DOLLAR ROLLS APRIL 4.000% 04/25/4.....		03/27/2014	Various.....		72,949,609	70,000,000	72,949,609	-	-	-	-	0	-	72,892,969	-	-	-	70,000	02/25/2027	1.....
FNC030 \$0 4	FNMA DOLLAR ROLLS APRIL 3.000% 02/25/2.....		03/27/2014	Various.....		467,767,188	455,000,000	467,767,188	-	-	-	-	0	-	467,767,188	-	-	-	568,750	10/25/2025	1.....
FNC035 \$0 2	FNMA DOLLAR ROLLS FEBRUARY 3.500% 10/2..		02/12/2014	CITIGROUP GLOBAL MKTS/SALOMON		52,722,657	50,000,000	52,722,657	-	-	-	-	0	-	52,722,657	-	-	-	87,500	12/01/2025	1.....
FNC035 \$0 3	FNMA DOLLAR ROLLS MARCH 3.500% 12/01/2....		03/11/2014	Various.....		541,853,091	517,000,000	541,853,091	-	-	-	-	0	-	542,571,250	-	-	-	854,486	01/01/2026	1.....
FNC035 \$0 4	FNMA DOLLAR ROLLS APRIL 3.500% 01/01/2.....		03/26/2014	NOMURA SECURITIES INT'L INC		73,247,081	70,000,000	73,247,081	-	-	-	-	0	-	73,554,688	-	-	-	102,083		
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						5,244,117,269	5,056,468,012	5,260,496,651	1,912,751,047	0	(1,037,235)	0	(1,037,235)	0	7,044,127,683	0	(14,861,616)	(14,861,616)	19,979,385	XXX...	XXX...

**Bonds - Industrial and Miscellaneous**

QE05.24

000759 BW 9	AMERICAN BUSINESS FINANCIAL ABS SER.2001.....		03/01/2014	Paydown.....		9,077	9,077	9,101	9,243	-	(166)	-	(166)	-	9,077	-	-	-	94	03/15/2032	4FM....
000780 BZ 8	ABN AMRO MORTGAGE CORP CMO SER.2003-4 CL		03/01/2014	Paydown.....		14,406	14,406	12,318	14,229	-	178	-	178	-	14,406	-	-	-	132	03/25/2033	1FM....
000780 HX 7	ABN AMRO MORTGAGE CORP CMO SER.2003-8 CL		02/01/2014	Paydown.....		4,010,564	4,010,564	3,917,820	3,994,654	-	15,910	-	15,910	-	4,010,564	-	-	-	34,880	06/25/2033	1FM....
00080# AA 7	ABSF II LLC ABS CBO SER.1997-A CL.A 7.....		12/25/2013	Paydown.....		1,085	1,085	103	101	-	753	-	753	-	1,085	-	-	-	2	12/31/2013	6.....
00080# AE 9	ABSF II LLC ABS CTF CL.C1 9.960% 12/31.....		03/27/2014	Security Withdraw.....		1	359,581	1	-	-	1	-	1	-	1	-	-	-	-	12/31/2013	6.....
00080# AE 9	ABSF II LLC ABS CTF CL.C1 9.960% 12/31.....		03/27/2014	Basis Adjustment.....		(1)	199,923	(1)	-	-	(1)	-	(1)	-	(1)	-	-	-	-	12/31/2013	6.....
00111@ AA 2	AES HAWAII INC SENIOR SECURED NOTES 6.....		03/31/2014	Various.....		217,800	217,800	217,800	217,800	-	-	-	0	-	217,800	-	-	-	3,741	06/30/2022	4.....
00113* AA 2	AEP GENERATING COMPANY SENIOR NOTES 6.....		03/31/2014	Redemption 100.0000.....		247,934	247,934	247,934	247,934	-	-	-	0	-	247,934	-	-	-	7,847	09/30/2037	2.....
002474 A* 5	AZZ INC SENIOR NOTES 6.240% 03/31/18.....		03/31/2014	Redemption 100.0000.....		1,071,429	1,071,429	1,071,429	1,071,429	-	-	-	0	-	1,071,429	-	-	-	33,429	03/31/2018	2.....
00253C HR 1	AAMES MORTGAGE TRUST ABS SER.2002-1 CL.A		03/01/2014	Paydown.....		211,223	211,223	211,223	211,223	-	-	-	0	-	211,223	-	-	-	2,425	01/25/2032	1FM....
00253C HV 2	AAMES MORTGAGE TRUST ABS SER.2002-2 CL.A		03/01/2014	Paydown.....		790,934	790,934	812,191	811,187	-	(20,253)	-	(20,253)	-	790,934	-	-	-	6,111	03/25/2033	1FM....
004375 BD 2	ACCREDITED MORTGAGE LOAN TRUST ABS SER.2		03/01/2014	Paydown.....		188,096	188,096	188,027	187,649	-	448	-	448	-	188,096	-	-	-	1,140	10/25/2034	1FM....
01877K AA 1	ALLIANCE PIPELINE LP SENIOR NOTES 7.77.....		01/29/2014	Redemption 100.0000.....		8	8	8	6,122	-	(6,115)	-	(6,115)	-	8	-	-	-	-	12/31/2014	2FE....
03063N AA 5	AMERICOLD LLC TRUST ABS SER.2010-ARTA CL		03/11/2014	Paydown.....		314,456	314,456	320,672	319,108	-	(4,652)	-	(4,652)	-	314,456	-	-	-	2,019	01/14/2029	1FM....
03072S MV 4	AMERIQUEST MORTGAGE SECURITIES ABS SER.2		03/01/2014	Paydown.....		74,234	74,234	73,873	74,026	-	208	-	208	-	74,234	-	-	-	838	01/25/2034	1FM....
03200# AD 0	AMPACET CORP SENIOR NOTES SER.D 6.400%.....		01/31/2014	Redemption 100.0000.....		1,714,286	1,714,286	1,714,286	1,714,286	-	-	-	0	-	1,714,286	-	-	-	54,857	01/31/2014	2FE....
040104 EZ 0	ARGENT SECURITIES INC ABS ADJ SER.2004-W.....		03/01/2014	Paydown.....		343,224	343,224	350,303	351,762	-	(8,538)	-	(8,538)	-	343,224	-	-	-	2,894	03/25/2034	1FM....
04124@ AA 9	ARKLOW-FBF LLC NOTES 4.000% 05/11/22.....		03/11/2014	Redemption 100.0000.....		8,720	8,720	8,720	8,720	-	-	-	0	-	8,720	-	-	-	58	05/11/2022	5*.....
05526X AC 5	BASF 2000 A SECURED NOTES 8.040% 02/16.....		02/16/2014	Redemption 100.0000.....		98,458	98,458	84,097	93,228	-	5,229	-	5,229	-	98,458	-	-	-	3,958	02/16/2021	1.....
05559@ AP 7	BFC-NOR FED RECEIVABLES TRUST TRUST CERT		01/01/2014	Redemption 100.0000.....		375,907	375,907	375,907	375,907	-	-	-	0	-	375,907	-	-	-	23,381	01/01/2027	1.....

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05568N AF 9	BNSF RAILWAY CO LLC PASS THROUGH TRUST S		01/02/2014	Redemption	100.0000	1,139,507	1,139,507	1,139,507	1,139,507	-	-	-	.0	-	1,139,507	-	-	.0	32,083	07/02/2016	1.....
05577@ AG 5	BTMU CAPITAL CORP EQUIPMENT NOTES SER.A		02/26/2014	Redemption	100.0000	102,199	102,199	102,199	102,199	-	-	-	.0	-	102,199	-	-	.0	3,347	02/26/2021	1.....
05577@ AH 3	BTMU CAPITAL CORP EQUIPMENT NOTES SER.B		02/26/2014	Redemption	100.0000	98,360	98,360	98,360	98,360	-	-	-	.0	-	98,360	-	-	.0	3,221	02/26/2021	1.....
05577@ AJ 9	BTMU CAPITAL CORP EQUIPMENT NOTES SER.C		02/26/2014	Redemption	100.0000	30,675	30,675	30,675	30,675	-	-	-	.0	-	30,675	-	-	.0	1,005	02/26/2021	1.....
05577@ AK 6	BTMU CAPITAL CORP EQUIPMENT NOTES SER.D		02/26/2014	Redemption	100.0000	30,929	30,929	30,929	30,929	-	-	-	.0	-	30,929	-	-	.0	1,013	02/26/2021	1.....
05577@ AM 2	BTMU CAPITAL CORP EQUIPMENT NOTES SER.E		02/26/2014	Redemption	100.0000	12,672	12,672	12,672	12,672	-	-	-	.0	-	12,672	-	-	.0	415	02/26/2021	1.....
073568 AA 5	BEACON CONTAINER FINANCE LLC ABS SER.201		03/20/2014	Paydown		250,396	250,396	250,385	250,385	-	10	-	10	-	250,396	-	-	.0	1,520	09/20/2027	1AM....
07383F 7W 2	BEAR STEARNS COMM MTGE SEC ABS SER.2005-		03/01/2014	Paydown		389,667	389,667	397,339	391,650	-	(1,983)	-	(1,983)	-	389,667	-	-	.0	2,553	06/11/2041	1FM....
07383F BX 5	BEAR STEARNS COMM MTGE SEC ABS SER.1999-		03/15/2014	Paydown		515,234	515,234	472,525	503,815	-	11,419	-	11,419	-	515,234	-	-	.0	6,016	05/20/2030	1FM....
07387B FS 7	BEAR STEARNS COMM MTGE SEC ABS ADJ SER.2		03/01/2014	Paydown		236,017	236,017	243,685	238,713	-	(2,696)	-	(2,696)	-	236,017	-	-	.0	2,255	04/12/2038	1FM....
08869# AA 7	BGS CTL PASS-THRU TRUST SER.2009 CHANDLE		03/15/2014	Redemption	100.0000	30,176	30,176	30,176	30,176	-	-	-	.0	-	30,176	-	-	.0	332	05/15/2034	2.....
08869@ AA 9	BGS CTL PASS-THRU TRUST SER.2009 BILLING..		03/15/2014	Redemption	100.0000	8,049	8,049	8,049	8,049	-	-	-	.0	-	8,049	-	-	.0	88	11/15/2032	2.....
08870# AA 4	BGS CTL PASS-THRU TRUST SER.2009 ENGLEWO		03/15/2014	Redemption	100.0000	23,891	23,891	23,891	23,891	-	-	-	.0	-	23,891	-	-	.0	263	05/15/2034	2.....
08870* AA 8	BGS CTL PASS-THRU TRUST SER.2009 BEL AIR..		03/15/2014	Redemption	100.0000	21,914	21,914	21,914	21,914	-	-	-	.0	-	21,914	-	-	.0	241	07/15/2034	2.....
08870@ AA 6	BGS CTL PASS-THRU TRUST SER.2009 SANDY O		03/15/2014	Redemption	100.0000	30,531	30,531	30,531	30,531	-	-	-	.0	-	30,531	-	-	.0	332	06/15/2032	2.....
08871* AA 7	BGS CTL PASS-THRU TRUST SER.2009 CAMP VE		03/15/2014	Redemption	100.0000	17,100	17,100	17,100	17,100	-	-	-	.0	-	17,100	-	-	.0	188	09/15/2034	2.....
08875# AA 9	BFC CHEVRON FED REC TRUST TRUST CERTIFIC		03/01/2014	Redemption	100.0000	64,453	64,453	64,453	64,453	-	-	-	.0	-	64,453	-	-	.0	523	05/01/2027	1.....
08882# AA 0	BGS CTL PASS-THRU TRUST CERTS SER.2011 C		03/15/2014	Redemption	100.0000	12,348	12,348	12,348	12,348	-	-	-	.0	-	12,348	-	-	.0	107	03/15/2035	2.....
08882@ AA 2	BGS CTL PASS-THRU TRUST CERTS SER.2011 E		03/15/2014	Redemption	100.0000	8,865	8,865	8,865	8,865	-	-	-	.0	-	8,865	-	-	.0	77	09/15/2035	2.....
08886@ AA 8	BGS CTL PASS-THRU TRUST CERTS SER.2011 S		03/15/2014	Redemption	100.0000	8,929	8,929	8,929	8,929	-	-	-	.0	-	8,929	-	-	.0	78	08/15/2035	2.....
097023 AV 7	BOEING CO (THE) SENIOR UNSECURED GLOBAL BOMBARDIER CAP MTGE SEC CORP ABS SER.199		03/15/2014	Various		8,000,000	8,000,000	8,001,210	7,998,855	-	1,145	-	1,145	-	8,000,000	-	-	.0	200,000	03/15/2014	1FE....
09774X AV 4	BOSTON CAP CONST TAX CR FD III SECURED G		03/01/2014	Paydown		74,994	74,994	74,994	74,994	-	-	-	.0	-	74,994	-	-	.0	836	11/15/2025	4AM....
10060@ AB 0	BOSTON CAP CONST TCF XXIII-A SECURED GTD		01/03/2014	Redemption	100.0000	1,598,792	1,598,792	1,225,131	1,551,353	-	47,438	-	47,438	-	1,598,792	-	-	.0	-	01/04/2016	1.....
10061# AB 7	BOTTLING GROUP LLC GLOBAL NOTES 6.950%		01/03/2014	Redemption	100.0000	1,170,703	1,170,703	864,054	1,089,523	-	81,181	-	81,181	-	1,170,703	-	-	.0	-	01/03/2018	1.....
10138M AH 8	BNSF RAILWAY COMPANY LLC PASS THRU CERTS		03/15/2014	Maturity		2,750,000	2,750,000	2,744,308	2,748,929	-	1,071	-	1,071	-	2,750,000	-	-	.0	95,563	03/15/2014	1FE....
12189P AE 2	CREDIT-BASED ASSET SERVICING ABS SER.200		01/02/2014	Paydown		356,999	356,999	356,999	357,015	-	(17)	-	(17)	-	356,999	-	-	.0	12,773	01/02/2020	1FE....
12489W JQ 8	800 LONG RIDGE LLC CGA SER.2009-CTL-4 CE...		03/01/2014	Paydown		484,843	484,843	477,938	480,658	-	4,184	-	4,184	-	484,843	-	-	.0	2,937	05/25/2035	1FM....
12537# AA 1	CIT GROUP HOME EQUITY LOAN TR ABS STEP S		03/10/2014	Redemption	100.0000	148,381	148,381	148,381	148,381	-	-	-	.0	-	148,381	-	-	.0	1,399	12/10/2023	1.....
12558M BL 5	CLI FUNDING LLC ABS SER.2013 CL.1A 2.8.....		03/01/2014	Paydown		619,388	619,388	617,389	617,754	-	1,634	-	1,634	-	619,388	-	-	.0	4,429	10/20/2032	1FM....
125634 AG 0			03/18/2014	Paydown		425,000	425,000	424,937	424,944	-	56	-	56	-	425,000	-	-	.0	2,005	03/18/2028	1AM....

QE05.25



## 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	Forfeign	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)
12572Q AD 7	CME GROUP INC SENIOR NOTES 5.750% 02/1...		02/15/2014	Maturity.....		20,000,000	20,000,000	20,154,700	20,001,406	-	(1,406)	-	(1,406)	-	20,000,000	-	-	0	575,000	02/15/2014	1FE....
125925 EL 7	CMC SECURITIES CORP IV CMO SER.1997-2 CL...		03/01/2014	Paydown.....		9,938	9,938	10,046	9,895	-	.43	-	.43	-	9,938	-	-	0	.136	11/25/2027	1FM....
12644* AA 5	WALGREEN CO PASS THRU CERTS SER.1999-1...		02/15/2014	Redemption 100.0000.....		82,607	82,607	82,607	82,607	-	-	-	.0	-	82,607	-	-	0	2,850	08/15/2018	2.....
12644@ AM 7	CTL LEASE TRUST NOTES SER.2001-1 7.230.....		03/15/2014	Redemption 100.0000.....		23,519	23,519	23,519	23,519	-	-	-	.0	-	23,519	-	-	0	.284	01/15/2027	1.....
12644@ BN 4	CTL 2002-17 TRUST BONDS 6.531% 01/20/2.....		03/20/2014	Redemption 100.0000.....		27,540	27,540	27,540	27,540	-	-	-	.0	-	27,540	-	-	0	.300	01/20/2022	2.....
12644@ BP 9	CTL 2001-22 TRUST GTD BONDS 6.151% 01/.....		03/15/2014	Redemption 100.0000.....		37,296	37,296	37,296	37,296	-	-	-	.0	-	37,296	-	-	0	.383	01/15/2023	2.....
126502 E* 0	CTS HOME EQUITY LOAN TRUST ABS SR CERTS		02/01/2014	Paydown.....		12,846	12,846	12,844	12,830	-	.16	-	.16	-	12,846	-	-	0	.277	10/25/2025	4.....
126650 BP 4	CVS CAREMARK CORP GLOBAL PASS THRU CERTS		03/10/2014	Redemption 100.0000.....		88,867	88,867	93,438	92,962	-	(4,095)	-	(4,095)	-	88,867	-	-	0	.895	12/10/2028	2FE....
126650 BQ 2	CVS CAREMARK CORP GLOBAL PASS THRU CERTS		03/10/2014	Redemption 100.0000.....		82,695	82,695	82,552	82,864	-	(168)	-	(168)	-	82,695	-	-	0	.959	01/10/2030	2FE....
12666T AF 3	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		504,393	680,459	399,021	444,970	-	59,423	-	59,423	-	504,393	-	-	0	5,273	09/25/2046	1FM....
126670 PA 0	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		179,730	220,940	154,592	157,950	-	21,781	-	21,781	-	179,730	-	-	0	1,931	05/25/2036	1FM....
126673 DP 4	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2		03/01/2014	Paydown.....		167,349	167,349	164,856	166,382	-	.968	-	.968	-	167,349	-	-	0	1,051	12/25/2034	1FM....
126673 JB 9	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2		03/01/2014	Paydown.....		1,529,884	1,529,884	1,483,124	1,511,417	-	18,466	-	18,466	-	1,529,884	-	-	0	11,275	12/25/2034	1FM....
126683 AC 5	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		231,398	260,974	92,485	49,006	-	182,392	-	182,392	-	231,398	-	-	0	2,700	06/25/2035	1FM....
126683 AF 8	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		1,477,867	1,552,872	671,928	548,716	-	929,150	-	929,150	-	1,477,867	-	-	0	14,389	06/25/2035	1FM....
126684 AC 3	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		266,419	293,878	150,142	95,865	-	170,553	-	170,553	-	266,419	-	-	0	1,580	03/25/2034	1FM....
126684 AF 6	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2		03/01/2014	Paydown.....		1,149,698	1,201,280	637,880	498,692	-	651,006	-	651,006	-	1,149,698	-	-	0	6,160	03/25/2034	1FM....
126685 DZ 6	COUNTRYWIDE HOME EQ LOAN TRUST ABS SER.2		03/01/2014	Paydown.....		452,347	491,721	217,587	177,400	-	274,947	-	274,947	-	452,347	-	-	0	4,686	07/25/2027	1FM....
12668G AC 6	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		398,885	398,885	377,056	388,738	-	10,148	-	10,148	-	398,885	-	-	0	3,923	08/25/2036	4FM....
12668X AE 5	COUNTRYWIDE ASSET BACKED CERTS ABS ADJ S		03/01/2014	Paydown.....		203,984	203,984	203,981	171,271	32,720	(7)	-	32,713	-	203,984	-	-	0	2,723	04/25/2036	4FM....
12668X AF 2	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2		03/01/2014	Paydown.....		602,932	602,932	591,020	597,735	-	5,198	-	5,198	-	602,932	-	-	0	5,946	04/25/2036	4FM....
12669D 5H 7	COUNTRYWIDE HOME LOANS CMO SER.2003-11 C		03/01/2014	Paydown.....		125,562	125,562	126,268	125,130	-	432	-	432	-	125,562	-	-	0	1,199	05/25/2033	1FM....
12669D BR 8	COUNTRYWIDE HOME LOANS CMO SER.2002-19 C		03/01/2014	Paydown.....		431,870	431,870	441,990	430,610	-	1,261	-	1,261	-	431,870	-	-	0	4,136	11/25/2017	1FM....
12669D MD 7	COUNTRYWIDE HOME LOANS CMO SER.2002-31 C		03/01/2014	Paydown.....		17,674	17,674	17,199	17,587	-	.87	-	.87	-	17,674	-	-	0	.169	01/25/2033	1FM....

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## 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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12669F 5W 9	COUNTRYWIDE HOME LOANS CMO SER.2004-J7 C		03/01/2014	Paydown.....		209,361	209,361	209,197	208,638	-	723	-	723	-	209,361	-	-	0	1,146	08/25/2034	1FM....
12669F LL 5	COUNTRYWIDE HOME LOANS CMO SER.2004-1 CL		03/01/2014	Paydown.....		1,213,349	1,213,349	1,217,141	1,208,879	-	4,470	-	4,470	-	1,213,349	-	-	0	8,886	02/25/2034	1FM....
12669F RQ 8	COUNTRYWIDE HOME LOANS CMO SER.2004-4 CL		03/01/2014	Paydown.....		642,094	642,094	639,727	639,761	-	2,333	-	2,333	-	642,094	-	-	0	5,038	05/25/2034	1FM....
12669F Y8 0	COUNTRYWIDE HOME LOANS CMO SER.2004-J6 C		03/01/2014	Paydown.....		75,673	75,673	71,772	74,925	-	748	-	748	-	75,673	-	-	0	664	08/25/2024	1FM....
12669G DW 8	COUNTRYWIDE HOME LOANS CMO SER.2004-J8 C		03/01/2014	Paydown.....		465,271	465,271	475,303	464,772	-	499	-	499	-	465,271	-	-	0	3,661	12/25/2034	1FM....
12672# AA 6	CVS LEASE-BACKED PT PRIV PL TR PASS-THRO		03/10/2014	Redemption 100.0000.....		82,335	82,335	82,335	82,335	-	-	-	0	-	82,335	-	-	0	646	09/10/2034	2.....
12806* AH 4	CAITHNESS LONG ISLAND LLC SENIOR SECURED		01/15/2014	Redemption 100.0000.....		141,916	141,916	105,079	111,494	-	30,421	-	30,421	-	141,916	-	-	0	4,052	01/15/2032	2.....
140274 AA 9	CAPLEASE CDO ABS SER.2005-1A CL.A 4.92.....		01/29/2014	Paydown.....		1,098,117	1,098,117	1,096,604	1,097,532	-	586	-	586	-	1,098,117	-	-	0	13,523	01/29/2040	2AM....
140689 AA 8	CAPMARK MILITARY HSG TR XXXIII ABS GTD S... CAPMARK MILITARY HSG TR XXXIII ABS UNSECURED NOTES		03/10/2014	Paydown.....		13,979	13,979	13,816	13,830	-	149	-	149	-	13,979	-	-	0	140	09/10/2052	1.....
14170T AG 6	3.3		01/23/2014	Tax Free Exchange.....		6,513,164	7,000,000	6,993,560	6,993,749	-	87	-	87	-	6,993,836	-	(480,672)	(480,672)	91,117	03/01/2023	2FM....
152314 DP 2	CENTEX HOME EQUITY ABS ADJ SER.2001-B CL		03/01/2014	Paydown.....		35,502	35,502	35,499	35,800	-	(299)	-	(299)	-	35,502	-	-	0	485	07/25/2032	2FM....
152314 DT 4	CENTEX HOME EQUITY ABS SER.2001-B CL.M2...		03/01/2014	Paydown.....			120,399	24,983	6,844	3,395	(10,239)	-	(6,844)	-		-	-	0	1,254	07/25/2032	4FM....
152314 EJ 5	CENTEX HOME EQUITY ABS SER.2002-A CL.AF4.		03/01/2014	Paydown.....		31,394	31,394	31,546	31,470	-	(76)	-	(76)	-	31,394	-	-	0	300	08/25/2030	1FM....
152314 HM 5	CENTEX HOME EQUITY ABS SER.2003-C CL.AF4.		03/01/2014	Paydown.....		328,727	328,727	329,990	327,994	-	733	-	733	-	328,727	-	-	0	3,328	04/25/2032	1FM....
152314 HP 8	CENTEX HOME EQUITY ABS SER.2003-C CL.AF6.		03/01/2014	Paydown.....		524,275	524,275	524,122	522,656	-	1,619	-	1,619	-	524,275	-	-	0	4,496	09/25/2033	1FM....
152314 JA 9	CENTEX HOME EQUITY ABS SER.2004-A CL.AF6.		03/01/2014	Paydown.....		143,695	143,695	143,639	143,299	-	395	-	395	-	143,695	-	-	0	1,055	01/25/2034	1FM....
152314 KK 5	CENTEX HOME EQUITY ABS SER.2004-C CL.AF6.		03/01/2014	Paydown.....		178,086	178,086	170,489	176,550	-	1,535	-	1,535	-	178,086	-	-	0	1,442	06/25/2034	1FM....
152314 MD 9	CENTEX HOME EQUITY ABS SER.2005-A CL.AF6.		03/01/2014	Paydown.....		943,128	943,128	948,138	946,934	-	(3,806)	-	(3,806)	-	943,128	-	-	0	9,652	01/25/2035	1FM....
15722* AA 3	CGA LEASE-BKD PASS-THRU TRUST PASS-THRU		03/10/2014	Redemption 100.0000.....		5,800	5,800	5,800	-	-	-	-	0	-	5,800	-	-	0	26	01/10/2041	1Z.....
157507 AC 8	CHALET NAVY PROPERTIES LP GTD SENIOR SEC		03/15/2014	Redemption 100.0000.....		38,714	38,714	38,714	38,714	-	-	-	0	-	38,714	-	-	0	1,460	03/15/2024	1FE....
16162W JP 5	CHASE MORTGAGE FINANCE CORP CMO SER.2004		03/01/2014	Paydown.....		639,400	639,400	623,116	636,843	-	2,558	-	2,558	-	639,400	-	-	0	7,305	05/25/2034	1FM....
172973 2M 0	CITICORP MTGE SECURITIES INC CMO SER.200.		03/01/2014	Paydown.....		471,940	471,940	475,037	471,046	-	894	-	894	-	471,940	-	-	0	3,156	09/25/2035	1FM....
172973 3G 2	CITICORP MTGE SECURITIES INC CMO SER.200.		03/01/2014	Paydown.....		494,033	494,033	488,919	491,794	-	2,239	-	2,239	-	494,033	-	-	0	3,080	10/25/2035	1FM....
172973 S9 1	CITICORP MTGE SECURITIES INC CMO SER.200.		03/01/2014	Paydown.....		366,483	366,483	359,734	364,802	-	1,681	-	1,681	-	366,483	-	-	0	1,908	04/25/2035	1FM....
172973 Z3 6	CITICORP MTGE SECURITIES INC CMO SER.200.		03/01/2014	Paydown.....		556,935	556,935	556,500	555,040	-	1,895	-	1,895	-	556,935	-	-	0	5,272	08/25/2035	1FM....
17306U BJ 6	CITIFINANCIAL MORTGAGE SEC INC ABS SER.2.		03/01/2014	Paydown.....		681,218	681,218	681,028	685,510	-	(4,292)	-	(4,292)	-	681,218	-	-	0	5,651	08/25/2033	1FM....
17306U BY 3	CITIFINANCIAL MORTGAGE SEC INC ABS ADJ S.		03/01/2014	Paydown.....		812,118	812,118	804,203	806,401	-	5,718	-	5,718	-	812,118	-	-	0	6,605	10/25/2033	1FM....
17306U CE 6	CITIFINANCIAL MORTGAGE SEC INC ABS SER.2.		03/01/2014	Paydown.....		266,875	266,875	258,964	263,456	-	3,418	-	3,418	-	266,875	-	-	0	2,089	04/25/2034	1FM....
17309N AF 8	CITICORP RESIDENTIAL MTGE SEC ABS SER.20.		03/01/2014	Paydown.....		2,412,606	2,412,606	2,345,053	2,316,904	-	95,701	-	95,701	-	2,412,606	-	-	0	24,083	07/25/2036	1FM....
17310E AF 5	CITICORP RESIDENTIAL MTGE SEC ABS SER.20.		03/01/2014	Paydown.....		3,842,469	3,842,469	3,842,162	3,833,827	-	8,642	-	8,642	-	3,842,469	-	-	0	34,928	09/25/2036	1FM....
17310N AF 5	CITICORP RESIDENTIAL MTGE SEC ABS SER.20.		03/01/2014	Paydown.....		2,390,144	2,390,144	2,390,097	2,382,725	-	7,419	-	7,419	-	2,390,144	-	-	0	22,090	11/25/2036	2FM....

QE05.27

## 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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17315M AC 9	CITIGROUP MORTGAGE LOAN TRUST CMO SER.20		03/01/2014	Paydown.....		97,830	97,830	97,708	97,630	-	200	-	200	-	97,830	-	0	889	10/25/2021	1FM....	
20846Q JJ 8	CONSECO FINANCE ABS SER.2002-A CL.A5 7....		03/15/2014	Paydown.....		370,857	370,857	385,633	373,903	-	(3,046)	-	(3,046)	-	370,857	-	0	4,407	04/15/2032	1FM....	
20847T BQ 3	CONSECO FINANCE ABS SER.2002-B CL.A3 7....		03/15/2014	Paydown.....		169,182	169,182	169,174	169,845	-	(663)	-	(663)	-	169,182	-	0	2,123	05/15/2033	1FM....	
21075W EC 5	CONTIMORTGAGE HEL TRUST ABS ADJ SER.1997		03/01/2014	Paydown.....		34,186	34,186	34,164	34,023	-	163	-	163	-	34,186	-	0	302	03/15/2028	1FM....	
21686@ AD 7	COOPERS & LYBRAND LLP SENIOR NOTES SER.D		03/18/2014	Redemption 100.0000.....		818,182	818,182	822,218	819,777	-	(1,595)	-	(1,595)	-	818,182	-	0	30,232	03/18/2022	1.....	
22541Q VG 4	CS FIRST BOSTON MTG SEC CORP CMO SER.200		03/01/2014	Paydown.....		261,320	261,320	260,013	260,196	-	1,124	-	1,124	-	261,320	-	0	1,907	10/25/2033	1FM....	
22541S WK 0	CS FIRST BOSTON MTG SEC CORP ABS SER.200		03/01/2014	Paydown.....		12,740,840	12,740,840	12,519,946	12,699,915	-	40,925	-	40,925	-	12,740,840	-	0	85,938	07/15/2036	1FM....	
225458 LH 9	CS FIRST BOSTON MTG SEC CORP CMO SER.200		03/01/2014	Paydown.....		89,482	89,482	90,461	89,681	-	(199)	-	(199)	-	89,482	-	0	1,066	07/25/2035	1FM....	
22950@ AA 0	CTL 2010-16 LEASE TRUST PASS-THRU CERTIF..		03/15/2014	Various.....		199,745	199,745	199,745	199,745	-	-	-	0	-	199,745	-	0	1,674	11/15/2023	1.....	
23242E AF 6	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2		03/01/2014	Paydown.....		232,796	299,588	175,648	193,325	-	39,471	-	39,471	-	232,796	-	0	2,757	05/25/2050	1FM....	
23242J AQ 1	COUNTRYWIDE HOME EQ LOAN TRUST ABS GTD S		03/17/2014	Paydown.....		334,972	334,972	330,890	327,964	-	7,008	-	7,008	-	334,972	-	0	402	08/15/2037	1FM....	
23242M AD 3	COUNTRYWIDE ASSET BACKED CERTS ABS SER.2		03/01/2014	Paydown.....			14,550	4,033	3,635	-	(3,635)	-	(3,635)	-		-	0	334	02/25/2041	1FM....	
23242M AE 1	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		202,630	209,365	98,297	76,005	-	126,625	-	126,625	-	202,630	-	0	1,962	06/25/2021	1FM....	
23243N AJ 7	COUNTRYWIDE ASSET BACKED CERTS ABS GTD S		03/01/2014	Paydown.....		1,304,082	1,366,599	633,555	449,236	-	854,846	-	854,846	-	1,304,082	-	0	5,678	07/25/2034	1FM....	
24780* AA 4	DELTA TOWNSHIP UTIL II, LLC SENIOR SECUR... DEPOSITORY TR & CLEARING CORP SENIOR NOT		03/10/2014	Redemption 100.0000.....		138,271	138,271	41,481	53,973	-	84,298	-	84,298	-	138,271	-	0	3,140	11/10/2020	3.....	
24966@ AC 4	DEPOSITORY TR & CLEARING CORP SENIOR NOT		03/28/2014	Redemption 100.0000.....		325,000	325,000	325,000	325,000	-	-	-	0	-	325,000	-	0	6,386	09/28/2032	1.....	
28500# AB 8	ELEC RELIABILITY COUNCIL TX SENIOR NOTES.		03/30/2014	Redemption 100.0000.....		375,000	375,000	375,000	375,000	-	-	-	0	-	375,000	-	0	2,813	09/30/2032	1.....	
28932M AA 3	ELM RD GEN STATION SENIOR SECURED SINKIN		02/11/2014	Redemption 100.0000.....		73,000	73,000	73,000	73,000	-	-	-	0	-	73,000	-	0	1,901	02/11/2030	1FE....	
28932M AG 0	ELM RD GEN STATION SENIOR SECURED NOTES		01/19/2014	Redemption 100.0000.....		59,141	59,141	59,141	59,141	-	-	-	0	-	59,141	-	0	1,382	01/19/2031	1FE....	
30251T AA 7	FNBC PASS THRU TRUST SER.93-A 8.080% 0....		01/05/2014	Redemption 100.0000.....		790,822	790,822	907,556	849,780	-	(58,957)	-	(58,957)	-	790,822	-	0	31,949	01/05/2018	1FE....	
30280@ AA 4	FR ENCLAVE SPV LP CTL SR SEC NOTES 5.1....		01/07/2014	Redemption 100.0000.....		35,410	35,410	35,410	35,410	-	-	-	0	-	35,410	-	0	459	09/30/2033	2.....	
31330S AA 2	FEDERAL EXPRESS CORP PASS THRU CERTS SER		01/15/2014	Redemption 100.0000.....		3,820,368	3,820,368	3,829,919	3,825,680	-	(5,312)	-	(5,312)	-	3,820,368	-	0	50,142	01/15/2018	2FE....	
31331F AX 9	FEDERAL EXPRESS CORP PASS THRU CERTS SER		01/15/2014	Paydown.....		201,050	201,050	188,987	194,922	-	6,128	-	6,128	-	201,050	-	0	6,755	07/15/2023	2FE....	
31331F BB 6	FEDERAL EXPRESS CORP PASS THRU CERTS SER		01/15/2014	Paydown.....		243,656	243,656	250,887	246,899	-	(3,243)	-	(3,243)	-	243,656	-	0	9,624	01/15/2020	2FE....	

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## 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	Forfeiture	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)
31846L AY 2	FIRST ALLIANCE MTGE TRUST ABS SR CERTS S		03/01/2014	Paydown.....		3,236	3,236	3,236	3,236	-	-	-	0	-	3,236	-	-	0	40	06/20/2027	1FM....
31846L BE 5	FIRST ALLIANCE MTGE TRUST ABS GTD CERTS.		03/01/2014	Paydown.....		1,785	1,785	1,782	1,811	-	(26)	-	(26)	-	1,785	-	-	0	26	12/20/2027	1FM....
32051D W7 3	FIRST HORIZON MTG PASS THRU TR CMO SER.2		03/01/2014	Paydown.....		564,550	564,550	572,665	562,701	-	1,849	-	1,849	-	564,550	-	-	0	5,042	05/25/2034	1FM....
32051G AL 9	CITIGROUP MORTGAGE LOAN TRUST CMO SER.20		03/01/2014	Paydown.....		731,565	731,565	712,819	728,193	-	3,372	-	3,372	-	731,565	-	-	0	4,400	11/25/2034	1FM....
32051G QZ 1	FIRST HORIZON MTG PASS THRU TR CMO SER.2		03/01/2014	Paydown.....		230,762	230,762	227,972	229,725	-	1,037	-	1,037	-	230,762	-	-	0	2,461	08/25/2035	1FM....
33632* US 4	FIRST SECURITY BANK NA SECURED NOTES	6.	02/21/2014	Redemption 100.0000.....		1,611,320	1,611,320	1,671,470	1,640,577	-	(29,257)	-	(29,257)	-	1,611,320	-	-	0	55,187	02/21/2019	2.....
361856 DB 0	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20		03/01/2014	Paydown.....		1,134,208	1,134,208	819,125	978,116	-	156,092	-	156,092	-	1,134,208	-	-	0	8,411	10/25/2033	1FM....
361856 DX 2	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20		03/01/2014	Paydown.....		134,066	134,066	134,066	134,066	-	-	-	0	-	134,066	-	-	0	1,242	09/25/2034	1FM....
361856 DY 0	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20		03/01/2014	Paydown.....		56,385	56,385	56,385	56,385	-	-	-	0	-	56,385	-	-	0	480	09/25/2034	1FM....
36185H EB 5	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20		03/01/2014	Paydown.....		152,666	152,666	152,615	152,282	-	384	-	384	-	152,666	-	-	0	1,094	07/25/2035	1AM....
36186K AC 9	GMAC MORTGAGE CORP LOAN TRUST ABS GTD SE		03/01/2014	Paydown.....		1,687,706	1,687,706	1,687,690	1,682,729	-	4,977	-	4,977	-	1,687,706	-	-	0	16,024	08/25/2037	4FM....
36186K AE 5	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20		03/01/2014	Paydown.....		122,868	122,868	122,866	122,509	-	359	-	359	-	122,868	-	-	0	1,141	08/25/2037	4FM....
36186L AC 7	GMAC MORTGAGE CORP LOAN TRUST ABS SER.20		03/01/2014	Paydown.....		1,185,774	294,412	185,790	175,937	-	1,009,837	-	1,009,837	-	1,185,774	-	-	0	6,958	12/25/2037	1FM....
36186L AE 3	GMAC MORTGAGE CORP LOAN TRUST ABS GTD SE		03/01/2014	Paydown.....		979,779	243,266	154,133	147,561	-	832,218	-	832,218	-	979,779	-	-	0	6,081	12/25/2037	1FM....
36219* AA 9	GPI TAX CREDITS LLC SECURED TAX CREDIT N.		01/03/2014	Redemption 100.0000.....		911,836	911,836	713,880	889,836	-	22,000	-	22,000	-	911,836	-	-	0	-	01/05/2016	1.....
36220* AA 6	GPI TAX CREDITS LLC SECURED TAX CREDIT N.		01/02/2014	Redemption 100.0000.....		1,903,509	1,903,509	1,390,463	1,828,755	-	74,753	-	74,753	-	1,903,509	-	-	0	-	01/04/2016	1.....
36220@ AA 4	GPM INVESTMENT FUND I SECURED TAX CREDIT		01/03/2014	Redemption 100.0000.....		254,220	254,220	198,660	219,255	-	34,965	-	34,965	-	254,220	-	-	0	-	01/03/2018	1.....
36228C VU 4	GS MORTGAGE SECURITIES CORP II ABS SER.2		03/01/2014	Paydown.....		669,307	669,307	679,414	671,186	-	(1,879)	-	(1,879)	-	669,307	-	-	0	3,207	07/10/2039	1FM....
36228F 2L 9	GSR MORTGAGE LOAN TRUST CMO SER.2004-6F		03/01/2014	Paydown.....		318,944	318,944	306,769	315,046	-	3,898	-	3,898	-	318,944	-	-	0	3,244	05/25/2034	1FM....
36242D ES 8	GSR MORTGAGE LOAN TRUST CMO SER.2004-10F		03/01/2014	Paydown.....		198,800	198,800	197,682	198,126	-	674	-	674	-	198,800	-	-	0	1,483	08/25/2019	1FM....
36242D ST 1	GSAA HOME EQUITY TRUST ABS SER.2005-1 CL.		03/01/2014	Paydown.....		294,875	294,875	294,867	294,029	-	846	-	846	-	294,875	-	-	0	2,358	11/25/2034	1FM....
36248E AA 3	GS MORTGAGE SECURITIES CORP II ABS SER.2		03/01/2014	Paydown.....		75,168	75,168	75,918	75,574	-	(405)	-	(405)	-	75,168	-	-	0	508	12/10/2043	1FM....
36804P AF 3	GATX CORP PASS THRU CERTS 5.697% 01/02...		01/02/2014	Redemption 100.0000.....		59,603	59,603	59,603	59,603	-	-	-	0	-	59,603	-	-	0	1,698	01/02/2025	2FE....
38011X AA 2	GMAC COMMERCIAL MTG ASSET CORP ABS GTD S		03/10/2014	Paydown.....		61,319	61,319	68,732	67,169	-	(5,850)	-	(5,850)	-	61,319	-	-	0	644	09/10/2036	1.....
38012K AB 7	GMAC COMMERCIAL MTG ASSET CORP ABS SER.2		03/10/2014	Paydown.....		159,492	159,492	156,857	158,119	-	1,374	-	1,374	-	159,492	-	-	0	1,766	01/10/2025	1.....

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## 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	Forfeign	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)
38012T AE 2	GMAC MORTGAGE CORP LOAN TRUST ABS GTD SE		03/01/2014	Paydown.....		1,731,138	524,773	353,730	330,731	-	1,400,407	-	1,400,407	-	1,731,138	-	-	0	9,983	10/25/2036	1FM....
38119# AC 8	GOLDEN SPREAD ELECTRIC COOP 1ST MTGE NOT		02/10/2014	Redemption 100.0000.....		223,796	223,796	223,796	223,796	-	-	-	0	-	223,796	-	-	0	4,908	08/10/2031	1.....
393505 SJ 2	GREEN TREE FINANCIAL CORP ABS SER.1997-1.		03/15/2014	Paydown.....		59,213	59,213	61,933	59,496	-	(283)	-	(283)	-	59,213	-	-	0	717	03/15/2028	1AM....
393505 SU 7	GREEN TREE FINANCIAL CORP ABS SR SUB SER		03/15/2014	Paydown.....		51,841	51,841	54,753	52,400	-	(559)	-	(559)	-	51,841	-	-	0	631	06/15/2028	3AM....
40406* AA 4	HA HOWARD SVCS LLC SECURED NOTES 7.223		03/01/2014	Redemption 100.0000.....		135,149	135,149	135,149	135,149	-	-	-	0	-	135,149	-	-	0	1,630	05/01/2031	2.....
40407* AA 3	HANNON ARMSTRONG 2006 TRUST HA NOR FED R		01/01/2014	Paydown.....		114,624	114,624	114,624	114,624	-	-	-	0	-	114,624	-	-	0	590	07/01/2026	1.....
40430V AE 7	HOUSEHOLD HOME EQUITY LOAN TR ABS ADJ SE		03/01/2014	Paydown.....		4,529,152	4,529,152	4,533,693	4,513,177	-	15,975	-	15,975	-	4,529,152	-	-	0	39,350	03/20/2036	1FM....
40430W AA 3	HOUSEHOLD HOME EQUITY LOAN TR ABS FLOAT		03/20/2014	Paydown.....		710,616	710,616	653,767	682,768	-	27,849	-	27,849	-	710,616	-	-	0	387	01/20/2036	1FM....
40430X AE 3	HOUSEHOLD HOME EQUITY LOAN TR ABS SER.20		03/01/2014	Paydown.....		2,318,499	2,318,499	2,324,677	2,306,208	-	12,291	-	12,291	-	2,318,499	-	-	0	21,942	03/20/2036	1FM....
40430Y AA 9	HOUSEHOLD HOME EQUITY LOAN TR ABS SER.20		03/20/2014	Paydown.....		1,892,362	1,892,362	1,845,644	1,851,927	-	40,435	-	40,435	-	1,892,362	-	-	0	986	03/20/2036	1FM....
40431F AG 6	HOUSEHOLD HOME EQUITY LOAN TR ABS SER.20		03/01/2014	Paydown.....		1,899,779	1,899,779	2,039,608	1,919,314	-	(19,534)	-	(19,534)	-	1,899,779	-	-	0	19,707	03/20/2036	1FM....
40431M AA 4	HOUSEHOLD HOME EQUITY LOAN TR ABS FLOAT		03/20/2014	Paydown.....		858,615	858,615	776,884	803,795	-	54,820	-	54,820	-	858,615	-	-	0	535	07/20/2036	1FM....
40431X AD 4	HOUSEHOLD HOME EQUITY LOAN TR ABS SER.20		03/20/2014	Paydown.....		2,627,258	2,627,258	2,382,595	2,534,026	-	93,232	-	93,232	-	2,627,258	-	-	0	5,787	11/20/2036	1FM....
40456@ AA 1	HA-NOR FEDERAL REC TRUST CERTIFICATES SE		03/01/2014	Call 102.0638.....		1,231,748	1,206,841	1,206,841	1,206,841	-	24,907	-	24,907	-	1,231,748	-	-	0	50,969	03/01/2032	1.....
40456@ AA 1	HA-NOR FEDERAL REC TRUST CERTIFICATES SE		03/01/2014	Redemption 100.0000.....		692,355	692,355	692,355	692,355	-	-	-	0	-	692,355	-	-	0	29,240	03/01/2032	1.....
42210@ AA 4	HD ANCHORAGE AK CTL TRUST PASS-THRU TRUS		03/15/2014	Redemption 100.0000.....		24,926	24,926	24,926	24,926	-	-	-	0	-	24,926	-	-	0	206	03/15/2042	1.....
42809H AA 5	HESS CORP SENIOR UNSECURED NOTES 7.000		02/15/2014	Maturity.....		1,500,000	1,500,000	1,495,860	1,499,542	-	458	-	458	-	1,500,000	-	-	0	52,500	02/15/2014	2FE....
43718V AC 8	RESIDENTIAL FUNDING MTG SEC II ABS GTD S..		03/01/2014	Paydown.....		2,471,655	2,471,655	2,471,155	2,463,068	-	8,587	-	8,587	-	2,471,655	-	-	0	13,984	08/25/2025	5FM....
44877* AC 2	HYDRITE CHEMICAL CO SENIOR NOTES 4.880..		03/15/2014	Redemption 100.0000.....		350,000	350,000	350,000	350,000	-	-	-	0	-	350,000	-	-	0	4,270	12/15/2015	2.....
449670 AS 7	IMC HOME EQUITY LOAN TRUST ABS SR CERTS		03/01/2014	Paydown.....		13,375	13,375	13,371	13,316	-	59	-	59	-	13,375	-	-	0	163	05/25/2026	1FM....
466159 AA 8	321 HENDERSON RECEIVABLES LLC ABS SER.20		03/15/2014	Paydown.....		471,463	471,463	471,274	471,248	-	215	-	215	-	471,463	-	-	0	3,155	01/15/2048	1AM....
46616P AA 1	321 HENDERSON RECEIVABLES LLC ABS SER.20		03/15/2014	Paydown.....		466,342	466,342	465,834	466,882	-	(541)	-	(541)	-	466,342	-	-	0	3,383	10/15/2056	1AM....
46625M 2L 2	JP MORGAN CHASE COMMERCIAL MTG ABS SER.2		03/01/2014	Paydown.....		1,719,726	1,719,726	1,579,729	1,712,353	-	7,373	-	7,373	-	1,719,726	-	-	0	7,915	01/12/2039	1FM....
46625M 3N 7	JP MORGAN CHASE COMMERCIAL MTG ABS SER.2		03/01/2014	Paydown.....		14,965,376	14,965,376	15,021,085	14,941,642	-	23,734	-	23,734	-	14,965,376	-	-	0	112,813	05/15/2041	1FM....
46625M 5J 4	JP MORGAN CHASE COMMERCIAL MTG ABS SER.2		03/01/2014	Paydown.....		12,418,501	12,418,501	12,545,034	12,410,340	-	8,161	-	8,161	-	12,418,501	-	-	0	116,847	06/12/2041	1FM....

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## 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	Forfeign	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)
46629Q AG 1	JP MORGAN MTG ACQUISITION CORP ABS ADJ S		03/01/2014	Paydown.....		232,327	232,327	176,666	159,357	-	72,970	-	72,970	-	232,327	-	0	0	1,852	10/25/2036	1FM....
46648@ AL 3	JM HUBER CORP SENIOR NOTES SER.A 5.710...		01/06/2014	Maturity.....		20,000,000	20,000,000	20,000,000	20,000,000	-	-	-	0	-	20,000,000	-	0	0	571,000	01/06/2014	3.....
478045 AA 5	JOHN SEVIER COMB CYCLE SECURED NOTES 4		01/15/2014	Redemption 100.0000.....		185,641	185,641	207,241	206,639	-	(20,998)	-	(20,998)	-	185,641	-	0	0	4,294	01/15/2042	1FE....
49228R AC 7	KERN RIVER FUNDING CORP SENIOR NOTES 6		03/31/2014	Redemption 100.0000.....		198,529	198,529	221,192	205,869	-	(7,339)	-	(7,339)	-	198,529	-	0	0	2,209	07/31/2016	1FE....
49228R AE 3	KERN RIVER FUNDING CORP SENIOR NOTES 4		03/31/2014	Redemption 100.0000.....		338,250	338,250	333,356	335,913	-	2,337	-	2,337	-	338,250	-	0	0	2,758	04/30/2018	1FE....
52465# AG 0	LEGG MASON MORTGAGE CAPITAL CTL MTGE PAS		03/10/2014	Redemption 100.0000.....		17,432	17,432	18,415	18,001	-	(568)	-	(568)	-	17,432	-	0	0	198	01/10/2021	2.....
52467@ BZ 7	LEGG MASON MORTGAGE CAPITAL LEASE-BKD SE		03/05/2014	Redemption 100.0000.....		419,113	419,113	419,113	419,113	-	-	-	0	-	419,113	-	0	0	3,518	08/05/2020	1.....
52523K AD 6	LEHMAN XS TRUST ABS GTD SER.2006-17 CL.W.		03/01/2014	Paydown.....		410,144	410,144	410,016	409,546	-	598	-	598	-	410,144	-	0	0	3,506	11/25/2036	4FM....
52523K AK 0	LEHMAN XS TRUST ABS GTD SER.2006-17 CL.W.		03/01/2014	Paydown.....		693,408	693,408	693,408	693,408	-	-	-	0	-	693,408	-	0	0	6,028	11/25/2036	4FM....
532457 BE 7	ELI LILLY & CO SENIOR UNSECURED NOTES.....		03/06/2014	Maturity.....		17,000,000	17,000,000	16,992,350	16,997,972	-	2,028	-	2,028	-	17,000,000	-	0	0	357,000	03/06/2014	1FE....
54864@ AA 8	LOWES BROOKLYN NEW YORK PASS THRU CERTS		03/15/2014	Redemption 100.0000.....		37,441	37,441	38,348	38,018	-	(577)	-	(577)	-	37,441	-	0	0	384	05/15/2029	1.....
54865@ AA 7	LOWES 4 PROPERTY TRUST CTL PASS-THRU SER		03/15/2014	Redemption 100.0000.....		165,262	165,262	165,262	165,262	-	-	-	0	-	165,262	-	0	0	1,147	02/15/2028	1.....
55265K 3X 5	MASTER ASSET SECURITIZATION TR CMO SER.2		03/01/2014	Paydown.....		69,046	69,046	66,597	67,714	-	1,332	-	1,332	-	69,046	-	0	0	518	12/25/2018	1FM....
55265K 7Y 9	MASTER ASSET SECURITIZATION TR CMO SER.2		03/01/2014	Paydown.....		1,179,651	1,179,651	1,184,074	1,176,011	-	3,640	-	3,640	-	1,179,651	-	0	0	10,007	03/25/2034	1FM....
55265K 8A 0	MASTER ASSET SECURITIZATION TR CMO SER.2		03/01/2014	Paydown.....		797,769	797,769	812,977	796,520	-	1,250	-	1,250	-	797,769	-	0	0	6,774	03/25/2034	1FM....
55265K SQ 3	MASTER ASSET SECURITIZATION TR CMO SER.2		03/01/2014	Paydown.....		199,174	199,174	198,032	198,393	-	781	-	781	-	199,174	-	0	0	1,509	04/25/2033	1FM....
57887# AA 2	BOSTON CAP CONST TAX CR FD III SECURED T.		01/03/2014	Redemption 100.0000.....		1,257,289	1,257,289	954,076	1,217,442	-	39,847	-	39,847	-	1,257,289	-	0	0	-	01/05/2016	1.....
58526# AU 3	MEIJER FINANCE INC SENIOR SECURED NOTES		03/01/2014	Redemption 100.0000.....		206,505	206,505	240,962	212,082	-	(5,577)	-	(5,577)	-	206,505	-	0	0	8,394	09/01/2015	1.....
58526# AX 7	MEIJER FINANCE INC SENIOR SECURED NOTES		03/01/2014	Redemption 100.0000.....		200,848	200,848	234,361	206,272	-	(5,424)	-	(5,424)	-	200,848	-	0	0	8,164	09/01/2015	1.....
58526# BA 6	MEIJER FINANCE INC SENIOR SECURED NOTES		03/01/2014	Redemption 100.0000.....		245,405	245,405	286,353	252,032	-	(6,627)	-	(6,627)	-	245,405	-	0	0	9,976	09/01/2015	1.....
589962 DJ 5	MERIT SECURITIES CORP ABS SER.12-1W CL.1..		03/01/2014	Paydown.....		656,061	656,061	704,238	669,996	-	(13,935)	-	(13,935)	-	656,061	-	0	0	7,504	07/28/2033	1FE....
59524E AB 8	MID-ATLANTIC MILITARY CO ABS GTD TRUST C.		02/01/2014	Paydown.....		173,737	173,737	173,737	173,737	-	-	-	0	-	173,737	-	0	0	4,552	08/01/2050	1AM....
595481 AA 0	MID-STATE TRUST ABS SER.2005-1 CL.A 5.....		03/01/2014	Paydown.....		120,869	120,869	120,600	120,599	-	270	-	270	-	120,869	-	0	0	1,228	01/15/2040	2AM....
595481 AB 8	MID-STATE TRUST ABS SER.2005-1 CL.M1 6.....		03/01/2014	Paydown.....		24,542	24,542	24,484	24,484	-	58	-	58	-	24,542	-	0	0	265	01/15/2040	2AM....
59548P AA 7	MID-STATE TRUST ABS SER.2006-1 CL.A 5.....		03/01/2014	Paydown.....		151,127	151,127	151,127	151,127	-	-	-	0	-	151,127	-	0	0	1,507	10/15/2040	2AM....
595497 AA 6	MID-STATE TRUST ABS SER.8 CL.A 7.791%.....		03/15/2014	Paydown.....		204,164	204,164	208,911	208,437	-	(4,273)	-	(4,273)	-	204,164	-	0	0	2,404	03/15/2038	4AM....
595498 AA 4	MID-STATE TRUST ABS SER.7 CL.A 6.340%.....		03/15/2014	Paydown.....		238,823	238,823	238,823	238,823	-	-	-	0	-	238,823	-	0	0	3,785	10/15/2036	2AM....
59549N AA 1	MID-STATE TRUST ABS SER.6 CL.A1 7.340%.....		01/01/2014	Paydown.....		7,823	7,823	8,355	8,158	-	(334)	-	(334)	-	7,823	-	0	0	144	07/01/2035	1AM....
59549N AB 9	MID-STATE TRUST ABS SER.6 CL.A2 7.400%.....		01/01/2014	Paydown.....		112,288	112,288	111,061	111,564	-	724	-	724	-	112,288	-	0	0	2,077	07/01/2035	1AM....
59549N AC 7	MID-STATE TRUST ABS SER.6 CL.A3 7.540%.....		01/01/2014	Paydown.....		69,490	69,490	71,331	70,664	-	(1,174)	-	(1,174)	-	69,490	-	0	0	1,310	07/01/2035	1AM....

QE05.31

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59549P AA 6	MID-STATE TRUST ABS NOTES SER.IV 8.330		01/01/2014	Paydown		144,335	144,335	146,517	144,631	-	(296)	-	(296)	-	144,335	-	-	0	3,006	04/01/2030	3AM
59549W AA 1	MID-STATE TRUST ABS SER.11 CL.A1 4.864		03/15/2014	Paydown		71,644	71,644	68,115	68,052	-	3,593	-	3,593	-	71,644	-	-	0	508	07/15/2038	1AM
59549W AA 1	MID-STATE TRUST ABS SER.11 CL.A1 4.864		03/15/2014	Paydown		284,569	284,569	284,560	284,560	-	8	-	8	-	284,569	-	-	0	2,018	07/15/2038	2AM
59549W AB 9	MID-STATE TRUST ABS SER.11 CL.M1 5.598		03/15/2014	Paydown		46,870	46,870	46,869	46,869	-	1	-	1	-	46,870	-	-	0	383	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST ABS SER.2004-1 CL.A 6		03/01/2014	Paydown		56,284	56,284	56,284	56,268	-	16	-	16	-	56,284	-	-	0	535	08/15/2037	2AM
59560W AA 5	MID-STATE TRUST ABS SER.2010-1 CL.A 3		03/01/2014	Paydown		189,994	189,994	189,578	189,602	-	392	-	392	-	189,994	-	-	0	1,049	12/15/2045	1FM
598326 A@ 5	MIDWEST IND TRANS SYS OP INC SENIOR INSU		01/16/2014	Redemption	100.0000	2,428,571	2,428,571	2,428,571	2,428,571	-	-	-	0	-	2,428,571	-	-	0	54,521	01/16/2014	1FE
607120 EZ 1	MOBILE AIRPORT AUTHORITY TAXABLE AIRBUS		02/09/2014	Redemption	100.0000	53,791	53,791	53,791	53,791	-	-	-	0	-	53,791	-	-	0	512	11/09/2032	1Z
617451 AF 6	MORGAN STANLEY CAPITAL INC ABS SER.2005-		03/01/2014	Paydown		433,423	433,423	444,761	436,120	-	(2,697)	-	(2,697)	-	433,423	-	-	0	5,076	09/15/2042	1FM
61745M ZA 4	MORGAN STANLEY CAPITAL INC ABS SER.2004-		03/01/2014	Paydown		2,641,770	2,641,770	2,819,470	2,647,138	-	(5,368)	-	(5,368)	-	2,641,770	-	-	0	18,076	06/15/2038	1FM
64079* AB 8	NEPTUNE REG TRANS SYS LLC NOTES SER.A...		03/31/2014	Redemption	100.0000	111,749	111,749	111,911	111,850	-	(101)	-	(101)	-	111,749	-	-	0	1,735	06/30/2027	2FE
65106K AA 9	NEWCASTLE INVESTMENT TRUST ABS SER.2010-		03/01/2014	Paydown		440,149	440,149	440,165	439,836	-	313	-	313	-	440,149	-	-	0	3,290	07/10/2035	1AM
653240 AA 9	NEWTOWN CREDIT LEASE TRUST 2002-CTL1 BKD		03/15/2014	Redemption	100.0000	246,150	246,150	246,141	246,144	-	5	-	5	-	246,150	-	-	0	2,499	05/15/2023	1
65764# AA 3	NORTH BERGEN PLAZA LP NOTES 7.910% 03/...		03/10/2014	Paydown		73,774	73,774	73,774	73,774	-	-	-	0	-	73,774	-	-	0	974	03/10/2030	1
66939# AF 0	NORWEST BANK MINNESOTA NA EQUIPMENT NOTE		01/15/2014	Redemption	100.0000	1,691,372	1,691,372	1,870,032	1,727,973	-	(36,601)	-	(36,601)	-	1,691,372	-	-	0	68,754	01/15/2016	1
67087T CD 1	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2		03/01/2014	Paydown		48,023	48,023	47,965	47,920	-	103	-	103	-	48,023	-	-	0	552	03/15/2023	3AM
67087T CE 9	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2		03/01/2014	Paydown		108,137	108,137	108,137	108,137	-	-	-	0	-	108,137	-	-	0	1,372	09/15/2030	3AM
67087T CU 3	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2		03/01/2014	Paydown		93,200	93,200	66,172	60,712	-	32,487	-	32,487	-	93,200	-	-	0	796	03/15/2032	6AM
67087T CV 1	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2		03/01/2014	Paydown		48,989	48,989	35,272	32,624	-	16,365	-	16,365	-	48,989	-	-	0	469	03/15/2032	6AM
67087T CW 9	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2		03/01/2014	Paydown		197,475	197,475	150,081	166,724	-	30,751	-	30,751	-	197,475	-	-	0	2,222	08/15/2031	6AM
67087T DD 0	OAKWOOD MORTGAGE INVESTORS INC ABS SER.2		03/01/2014	Paydown		58,324	58,324	58,310	58,252	-	72	-	72	-	58,324	-	-	0	474	03/15/2020	5AM
674135 CN 6	OAKWOOD MORTGAGE INVESTORS INC ABS SR SU		03/01/2014	Paydown		224,281	224,281	223,895	223,687	-	594	-	594	-	224,281	-	-	0	2,705	11/15/2027	1AM
682680 AQ 6	ONEOK INC SR UNSECURED GLOBAL NOTES 4.		02/11/2014	Various		4,789,517	4,872,000	4,660,324	4,662,217	-	2,437	-	2,437	-	4,664,654	-	124,863	124,863	109,282	02/01/2022	2FE
68279@ AA 7	120 LONG RIDGE LLC PROMISSORY NOTE SER.A		03/15/2014	Various		227,702	227,702	227,702	227,702	-	-	-	0	-	227,702	-	-	0	1,512	04/15/2025	1
683971 AA 3	OPTION ONE/CTS MORTGAGE TRUST ABS SR CER		03/01/2014	Paydown		2,354	2,354	2,352	2,345	-	8	-	8	-	2,354	-	-	0	24	04/25/2026	1FM
693659 AC 8	PVNGS II FUNDING SEC LEASE OBLIG BONDS S.		01/29/2014	Redemption	100.0000	232,942	232,942	259,208	265,055	-	(32,114)	-	(32,114)	-	232,942	-	-	0	-	12/30/2015	2FE
694756 AA 5	PACIFIC PILOT FUNDING LTD CALLABLE FLOAT.		01/21/2014	Redemption	100.0000	5,114,541	5,114,541	5,114,541	5,114,541	-	-	-	0	-	5,114,541	-	-	0	12,967	10/20/2016	1FE
696071 AA 7	PALAFIX STREET ASSOCIATES LP US GEN SVCS		02/15/2014	Redemption	100.0000	241,880	241,880	241,880	241,880	-	-	-	0	-	241,880	-	-	0	9,608	08/15/2017	1Z

QE05.32

## 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	Forfeiture	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)
697927 AA 9	PANDA-ROSEMARY FUNDING SR UNSEC NOTES		02/15/2014	Redemption	100.0000	53,435	53,435	62,010	55,465	-	(2,029)	-	(2,029)	-	53,435	-	-	0	1,152	02/15/2016	1FE....
70468P AA 0	PEACHTREE FINANCE CO #2 LLC ABS SER.2005.		03/15/2014	Paydown		633,824	633,824	633,728	633,779	-	45	-	45	-	633,824	-	-	0	4,255	04/15/2048	1AM....
714290 C@ 0	PERRIGO CO SENIOR UNSEC NOTES SER.2011.		01/29/2014	Call	0.0000					-	-	-	0	-	-	-	-	0	20	12/15/2023	2.....
73557* AA 2	PORT WASHINGTON GEN STATION SENIOR NOTES		03/15/2014	Various		154,873	154,873	154,873	154,873	-	-	-	0	-	154,873	-	-	0	1,269	07/15/2030	1.....
73557* AB 0	PORT WASHINGTON GEN STATION SENIOR NOTES		03/15/2014	Redemption	100.0000	42,327	42,327	42,327	42,327	-	-	-	0	-	42,327	-	-	0	424	06/15/2033	1.....
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		03/31/2014	Various		199,801	199,801	200,221	200,016	-	(215)	-	(215)	-	199,801	-	-	0	2,947	12/31/2018	2.....
749581 AP 9	RESIDENTIAL FUNDING MTG SEC I CMO SER.20.		03/01/2014	Paydown		374,589	374,589	342,412	334,154	-	40,435	-	40,435	-	374,589	-	-	0	3,668	06/25/2040	1FM....
755920 AK 1	ROCS SERIES BLS-1998-2 COLLATERAL TRUST..		01/15/2014	Redemption	100.0000	834,993	834,993	897,125	854,112	-	(19,119)	-	(19,119)	-	834,993	-	-	0	26,281	01/15/2018	1.....
759950 CV 8	RENAISSANCE HOME EQUITY LOAN ABS SER.200		03/01/2014	Paydown		67,963	67,963	66,375	66,470	-	1,493	-	1,493	-	67,963	-	-	0	527	07/25/2034	1FM....
759950 DN 5	RENAISSANCE HOME EQUITY LOAN ABS SER.200		03/01/2014	Paydown		461,842	461,842	461,840	460,805	-	1,037	-	1,037	-	461,842	-	-	0	3,659	11/25/2034	1FM....
759950 EN 4	RENAISSANCE HOME EQUITY LOAN ABS SER.200		03/01/2014	Paydown		718,050	718,050	718,050	718,050	-	-	-	0	-	718,050	-	-	0	4,999	02/25/2035	1FM....
760985 A4 3	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		59,439	59,439	59,424	59,266	-	173	-	173	-	59,439	-	-	0	534	10/25/2033	1FM....
760985 A5 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		126,899	126,899	127,834	126,678	-	221	-	221	-	126,899	-	-	0	942	10/25/2033	1FM....
760985 C9 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		669,416	669,416	669,054	667,782	-	1,634	-	1,634	-	669,416	-	-	0	5,442	11/25/2033	1FM....
760985 K3 4	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		727,500	727,500	727,469	725,778	-	1,722	-	1,722	-	727,500	-	-	0	5,485	12/25/2033	1FM....
760985 M9 9	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		371,675	371,675	371,673	370,752	-	923	-	923	-	371,675	-	-	0	3,269	01/25/2034	1FM....
760985 PY 1	RESIDENTIAL FUNDING SEC CORP CMO SER.200		03/01/2014	Paydown		75,297	75,297	72,168	74,806	-	491	-	491	-	75,297	-	-	0	693	12/25/2017	1FM....
760985 Q4 6	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		421,226	421,226	421,012	420,214	-	1,013	-	1,013	-	421,226	-	-	0	3,770	02/25/2034	1FM....
760985 V4 0	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		256,104	256,104	256,096	255,498	-	606	-	606	-	256,104	-	-	0	1,891	03/25/2034	1FM....
760985 ZF 1	RESIDENTIAL ASSET MTG PRODUCTS ABS SER.2		03/01/2014	Paydown		440,344	440,344	440,648	439,239	-	1,105	-	1,105	-	440,344	-	-	0	3,506	09/25/2033	1FM....
76110W PC 4	RESIDENTIAL ASSET SEC CORP ABS SER.2002..		03/01/2014	Paydown		47,491	77,385	77,340	82,087	-	(34,597)	-	(34,597)	-	47,491	-	-	0	878	12/25/2039	4FM....
76110W TT 3	RESIDENTIAL ASSET SEC CORP ABS SER.2003..		03/01/2014	Paydown		194,486	194,486	194,447	193,965	-	521	-	521	-	194,486	-	-	0	1,441	10/25/2033	1FM....
76110W UX 2	RESIDENTIAL ASSET SEC CORP ABS SER.2003..		03/01/2014	Paydown		612,159	612,159	612,119	610,757	-	1,403	-	1,403	-	612,159	-	-	0	4,551	12/25/2033	1FM....
76110W VQ 6	RESIDENTIAL ASSET SEC CORP ABS SER.2003..		03/01/2014	Paydown		501,660	501,660	501,468	500,549	-	1,111	-	1,111	-	501,660	-	-	0	3,316	01/25/2034	1FM....
76110W WZ 5	RESIDENTIAL ASSET SEC CORP ABS SER.2004..		03/01/2014	Paydown		192,269	192,269	176,253	184,770	-	7,499	-	7,499	-	192,269	-	-	0	1,063	04/25/2034	1FM....

QE05.33



## 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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X FE 8	RFMSI SERIES 2004-S1 TRUST CMO SER.2004-...		03/01/2014	Paydown.....		125,901	125,901	121,436	123,797	-	2,105	-	2,105	-	125,901	-	-	0	1,018	02/25/2034	1FM...
78393@ AA 7	SBG ASSOCIATES LP SENIOR SECURED NOTES		03/15/2014	Redemption 100.0000.....		62,018	62,018	59,762	60,733	-	1,285	-	1,285	-	62,018	-	-	0	605	07/15/2020	2.....
795549 AA 2	SALT CREEK PASS THRU TRUST PASS THRU CER		03/17/2014	CALLED.....		10,000,000	10,000,000	9,845,800	9,872,410	-	457	-	457	-	9,872,867	-	127,133	127,133	144,951	12/15/2028	1.....
80439@ AA 9	SAULSBURY HILL FEDERAL REC TR TRUST CERT		02/28/2014	Paydown.....		88,311	88,311	88,311	88,311	-	-	-	0	-	88,311	-	-	0	1,320	11/28/2029	1.....
805564 KQ 3	SAXON ASSET SECURITIES TRUST ABS SER.200		03/01/2014	Paydown.....		363,548	363,548	363,548	363,548	-	-	-	0	-	363,548	-	-	0	3,659	12/25/2030	1FM...
805564 PB 1	SAXON ASSET SECURITIES TRUST ABS SER.200		03/01/2014	Paydown.....		181,695	181,695	181,695	181,695	-	-	-	0	-	181,695	-	-	0	1,379	12/25/2033	1FM...
81744N AB 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-6 CL		03/01/2014	Paydown.....		109,213	109,213	109,213	109,213	-	-	-	0	-	109,213	-	-	0	245	12/25/2042	1FM...
81744U AB 0	SEQUOIA MORTGAGE TRUST CMO SER.2012-2 CL		03/01/2014	Paydown.....		319,000	319,000	327,129	322,551	-	(3,550)	-	(3,550)	-	319,000	-	-	0	1,680	03/25/2042	1FM...
81744V AB 8	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL		03/01/2014	Paydown.....		49,600	49,600	51,251	51,246	-	(1,646)	-	(1,646)	-	49,600	-	-	0	207	09/25/2042	1FM...
81744V AC 6	SEQUOIA MORTGAGE TRUST CMO SER.2012-4 CL		03/01/2014	Paydown.....		49,600	49,600	49,600	49,600	-	-	-	0	-	49,600	-	-	0	143	09/25/2042	1FM...
81744W AC 4	SEQUOIA MORTGAGE TRUST CMO SER.2013-1 CL		03/01/2014	Paydown.....		75,267	75,267	75,267	75,267	-	-	-	0	-	75,267	-	-	0	269	02/25/2043	1FM...
83613G AD 1	SOUNDVIEW HOME EQUITY LOAN TR ABS SER.20		03/01/2014	Paydown.....		93,601	93,601	88,512	91,418	-	2,183	-	2,183	-	93,601	-	-	0	657	02/25/2038	4FM...
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN SECURED NOTES		02/28/2014	MERRILL LYNCH PFS.....		10,000,000	10,000,000	10,000,000	10,000,000	-	-	-	0	-	10,000,000	-	-	0	-	08/15/2033	1FE.....
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN SECURED NOTES		02/15/2014	Redemption 100.0000.....		229,227	229,227	229,227	-	-	-	-	0	-	229,227	-	-	0	4,555	07/26/2016	2.....
84603@ AE 3	SOUTHWIRE COMPANY SENIOR NOTES SER.2006-		02/11/2014	Call 112.6688.....		28,167,200	25,000,000	25,000,000	25,000,000	-	3,167,200	-	3,167,200	-	28,167,200	-	-	0	450,625	02/28/2021	1.....
84615# AA 5	SPACE FLORIDA SECURED NOTES 3.520% 02/...		02/28/2014	Redemption 100.0000.....		523,553	523,553	523,553	523,553	-	-	-	0	-	523,553	-	-	0	4,607	12/31/2021	2FE.....
84861# AA 6	SPIRITS OF ST. LOUIS BALL CLUB SENIOR SE.....		03/20/2014	Call 115.8189.....		5,509,324	4,756,843	4,756,843	4,756,843	-	752,481	-	752,481	-	5,509,324	-	-	0	64,376	12/31/2021	2FE.....
84861# AA 6	SPIRITS OF ST. LOUIS BALL CLUB SENIOR SE.....		01/29/2014	Redemption 100.0000.....		181,345	181,345	181,345	181,345	-	-	-	0	-	181,345	-	-	0	-	01/25/2058	1FM...
85171U AA 5	SPRINGLEAF MORTGAGE LOAN TRUST ABS SER.2		03/01/2014	Paydown.....		894,515	894,515	893,789	893,125	-	1,391	-	1,391	-	894,515	-	-	0	6,047	09/25/2057	1FM...
85171V AA 3	SPRINGLEAF MORTGAGE LOAN TRUST ABS ADJ S		03/01/2014	Paydown.....		760,331	760,331	760,322	761,773	-	(1,442)	-	(1,442)	-	760,331	-	-	0	3,261	10/25/2057	1FM...
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST ABS ADJ S		03/01/2014	Paydown.....		267,732	267,732	267,702	267,326	-	406	-	406	-	267,732	-	-	0	948	03/29/2020	1.....
85746* CL 2	STATE STREET BANK & TRUST SER.1999 CL.A....		03/29/2014	Redemption 100.0000.....		147,832	147,832	150,498	148,680	-	(848)	-	(848)	-	147,832	-	-	0	5,488	03/29/2014	1.....
85746* CP 3	STATE STREET BANK & TRUST SER.1999 CL.B3..		03/29/2014	Redemption 100.0000.....		29,497	29,497	29,497	29,497	-	-	-	0	-	29,497	-	-	0	1,096	09/29/2016	1.....
85746* CQ 1	STATE STREET BANK & TRUST SER.1999 CL.B4..		03/29/2014	Redemption 100.0000.....		4,176	4,176	4,176	4,176	-	-	-	0	-	4,176	-	-	0	155	06/30/2015	1.....
85746* DN 7	STATE STREET BANK & TR OF CT SECURED LEA		12/30/2013	Redemption 100.0000.....		6,438	6,438	6,811	6,485	-	(48)	-	(48)	-	6,438	-	-	0	(10)	06/30/2017	2FE.....
858271 AA 7	STEELRIVER TRANSMISSION SR SECURED NOTES		03/31/2014	Redemption 100.0000.....		138,235	138,235	138,372	138,320	-	(85)	-	(85)	-	138,235	-	-	0	1,628	01/15/2021	1.....

QE05.34

## 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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86283*	AA	5		01/15/2014	Redemption	100.0000	1,980,000	1,980,000	1,267,772	1,574,374	-	405,626	-	405,626	-	1,980,000	-	-	0	-	01/15/2021	1.....
86283*	AB	3		01/15/2014	Redemption	100.0000	840,000	840,000	546,660	656,431	-	183,569	-	183,569	-	840,000	-	-	0	-	01/15/2021	1.....
86283*	AC	1		01/15/2014	Redemption	100.0000	615,000	615,000	409,407	475,315	-	139,685	-	139,685	-	615,000	-	-	0	-	01/15/2021	1.....
86283*	AD	9		01/15/2014	Redemption	100.0000	170,000	170,000	109,402	128,558	-	41,442	-	41,442	-	170,000	-	-	0	-	01/15/2021	1.....
86283*	AE	7		01/15/2014	Redemption	100.0000	980,000	980,000	615,644	733,167	-	246,833	-	246,833	-	980,000	-	-	0	-	01/15/2022	1.....
86283*	AF	4		01/15/2014	Redemption	100.0000	800,000	800,000	566,661	624,234	-	175,766	-	175,766	-	800,000	-	-	0	-	01/18/2022	1.....
86283*	AG	2		01/15/2014	Various		1,450,000	1,450,000	1,001,057	1,123,234	-	326,766	-	326,766	-	1,450,000	-	-	0	-	01/15/2022	1.....
86283*	AH	0		01/15/2014	Redemption	100.0000	330,000	330,000	218,895	248,074	-	81,926	-	81,926	-	330,000	-	-	0	-	10/25/2033	1FM....
86359A	4L	4		03/01/2014	Paydown		249,043	249,043	245,696	247,716	-	1,327	-	1,327	-	249,043	-	-	0	1,691	05/15/2025	1AM....
86359K	AA	9		03/15/2014	Paydown		289,845	289,845	289,845	289,845	-	-	-	0	-	289,845	-	-	0	2,364	01/15/2030	1AM....
86360F	AA	7		03/15/2014	Paydown		420,682	420,682	421,291	421,062	-	(380)	-	(380)	-	420,682	-	-	0	3,141	03/15/2038	1AM....
86361Y	AA	5		03/15/2014	Paydown		518,228	518,228	518,228	518,228	-	-	-	0	-	518,228	-	-	0	5,628	01/15/2046	1AM....
86365F	AA	2		03/15/2014	Paydown		581,046	581,046	581,046	581,046	-	-	-	0	-	581,046	-	-	0	4,735	08/15/2036	1AM....
86365L	AA	9		03/15/2014	Paydown		601,697	601,697	601,641	601,645	-	51	-	51	-	601,697	-	-	0	3,876	01/02/2022	1.....
87305N	AV	0		01/02/2014	Redemption	100.0000	1,034,643	1,034,643	1,032,843	1,033,694	-	950	-	950	-	1,034,643	-	-	0	28,210	01/02/2015	2.....
87313@	AA	5		01/02/2014	Various		3,590,178	3,590,178	3,576,095	3,589,601	-	577	-	577	-	3,590,178	-	-	0	42,723	02/20/2038	1AM....
87407P	AA	8		03/20/2014	Paydown		100,000	100,000	99,985	99,986	-	14	-	14	-	100,000	-	-	0	472	09/01/2018	1.....
88511Y	AD	4		03/01/2014	Paydown		5,315	5,315	5,799	5,418	-	(103)	-	(103)	-	5,315	-	-	0	79	06/15/2048	2AM....
88576N	AM	0		03/15/2014	Paydown		4,019	4,019	4,016	4,017	-	3	-	3	-	4,019	-	-	0	44	10/15/2048	1AM....
88576N	AP	3		03/15/2014	Paydown		411,368	411,368	411,266	412,330	-	(962)	-	(962)	-	411,368	-	-	0	3,937	11/15/2029	1AM....
88576P	AA	1		03/15/2014	Paydown		58,058	58,058	57,159	57,800	-	258	-	258	-	58,058	-	-	0	522	11/15/2033	1AM....
88576P	AB	9		03/15/2014	Paydown		54,929	54,929	54,926	54,928	-	1	-	1	-	54,929	-	-	0	380	09/15/2045	1AM....
88576P	AC	7		03/17/2014	Paydown		541,439	541,439	541,439	541,439	-	-	-	0	-	541,439	-	-	0	468	09/15/2045	1AM....
88576P	AD	5		03/15/2014	Paydown		84,159	84,159	84,153	84,155	-	4	-	4	-	84,159	-	-	0	754	11/15/2046	2AM....
88576P	AF	0		03/15/2014	Paydown		110,147	110,147	110,071	110,094	-	53	-	53	-	110,147	-	-	0	1,359	11/15/2037	1AM....
88576U	AA	0		03/15/2014	Paydown		405,076	405,076	404,905	404,927	-	149	-	149	-	405,076	-	-	0	(13,545)	07/15/2059	1AM....
88576X	AA	4		03/15/2014	Paydown		382,955	382,955	382,854	382,868	-	87	-	87	-	382,955	-	-	0	3,860	10/20/2025	3FE....
898613	AA	2		03/20/2014	Paydown		18,437	18,437	13,828	15,346	-	3,090	-	3,090	-	18,437	-	-	0	300	09/15/2051	2AM....
90983V	AA	1	B	03/15/2014	Paydown		67,993	67,993	67,993	67,993	-	-	-	0	-	67,993	-	-	0	1,908	01/02/2021	2.....

QE05.35

## 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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
91274# AS 3	US BANK NA GATX TRUST 2001-1 5.510% 01.....		01/02/2014	Various.....		628,930	628,930	628,930	628,930	-	-	-	0	-	628,930	-	-	0	17,327	10/10/2028	1.....
91529* AA 9	UOU CTL PASS-THR TR SER.2010-A TRUST CER.....		01/10/2014	Redemption 100.0000.....		306,722	306,722	309,789	309,241	-	(2,519)	-	(2,519)	-	306,722	-	-	0	4,238	06/07/2027	1AM....
921796 LE 6	VANDERBILT MORTGAGE& FINANCE ABS SER.200		03/01/2014	Paydown.....		47,727	47,727	47,722	47,676	-	51	-	51	-	47,727	-	-	0	552	05/07/2026	1AM....
921796 LW 6	VANDERBILT MORTGAGE& FINANCE ABS SER.200		03/01/2014	Paydown.....		177,129	177,129	177,092	176,988	-	141	-	141	-	177,129	-	-	0	2,008	03/25/2034	1FM....
92922F MA 3	WASHINGTON MUTUAL MORTGAGE CMO SER.2004-		03/01/2014	Paydown.....		541,933	541,933	548,707	541,758	-	175	-	175	-	541,933	-	-	0	4,165	06/25/2034	1FM....
92922F QL 5	WAMU MORTGAGE PASS-THRU CERTS CMO SER.20		03/01/2014	Paydown.....		447,661	447,661	419,333	432,287	-	15,374	-	15,374	-	447,661	-	-	0	4,306	01/31/2028	1.....
92966* AG 4	WABASH VALLEY POWER ASSN INC 1ST MTGE NO		01/31/2014	Redemption 100.0000.....		128,036	128,036	128,036	128,036	-	-	-	0	-	128,036	-	-	0	1,965	01/10/2024	2.....
94978# AH 0	WELLS FARGO BANK NORTHWEST NA SECURED NO		03/10/2014	Redemption 100.0000.....		43,828	43,828	43,828	43,828	-	-	-	0	-	43,828	-	-	0	551	09/10/2025	2.....
94978# CV 7	WELLS FARGO BANK NORTHWEST NA CTL TRUST		03/10/2014	Redemption 100.0000.....		86,433	86,433	86,433	86,433	-	-	-	0	-	86,433	-	-	0	790	10/25/2034	1FM....
94980G AK 7	WELLS FARGO HOME EQUITY TRUST ABS SER.20		02/01/2014	Paydown.....		613,075	613,075	610,240	610,633	-	2,442	-	2,442	-	613,075	-	-	0	3,573	11/15/2043	1FM....
94987M AA 9	WELLS FARGO COMM MORTGAGE TR ABS SER.201		03/01/2014	Paydown.....		173,708	173,708	178,914	176,894	-	(3,186)	-	(3,186)	-	173,708	-	-	0	1,020	08/15/2016	2FE....
955278 BG 0	WEST PENN POWER CO. BONDS 5.875% 08/15..		01/15/2014	STIFEL, NICOLAUS & COMPANY		11,071,000	10,000,000	9,961,200	9,986,741	-	542	-	542	-	9,987,282	-	1,083,718	1,083,718	254,583	01/15/2035	1.....
96928* CX 3	WILLIAM BLAIR & COMPANY CTL PASS-THRU SE		03/15/2014	Redemption 100.0000.....		43,080	43,080	43,515	43,466	-	(385)	-	(385)	-	43,080	-	-	0	445	01/03/2019	1.....
97180* QB 7	WILMINGTON TRUST COMPANY SECURED NOTES S		01/03/2014	Redemption 100.0000.....		147,423	147,423	148,013	147,542	-	(118)	-	(118)	-	147,423	-	-	0	7,423	03/29/2024	1.....
97181# KG 7	WILMINGTON TRUST COMPANY EQUIP NOTES SER		03/30/2014	Redemption 100.0000.....		1,570,376	1,570,376	1,570,376	1,570,376	-	-	-	0	-	1,570,376	-	-	0	46,189	06/29/2024	1.....
97181# KH 5	WILMINGTON TRUST COMPANY EQUIP NOTES SER		12/29/2013	Redemption 100.0000.....		87,634	87,634	87,634	87,634	-	-	-	0	-	87,634	-	-	0	-	02/15/2022	2.....
12644@ AJ 4	CTL 2002-2 TRUST PASS THRU CERTS CL.2000..	F...	03/15/2014	Redemption 100.0000.....		41,550	41,550	41,550	41,550	-	-	-	0	-	41,550	-	-	0	580	04/18/2028	1AM....
227170 AE 7	CRONOS CONTAINERS PROGRAM LTD ABS SER.20	F...	03/18/2014	Paydown.....		500,000	500,000	499,996	499,996	-	4	-	4	-	500,000	-	-	0	2,567	04/17/2028	1AM....
37952U AB 9	GLOBAL SC FINANCE SRL ABS SER.2013-1A CL..	F...	03/17/2014	Paydown.....		500,000	500,000	499,968	499,969	-	31	-	31	-	500,000	-	-	0	2,483	03/23/2014	1FE....
EF3473 30 5	TRAVELERS INS CO INSTL FDG LTD SECURED E D..		03/23/2014	Maturity.....		27,594,961	27,594,961	26,072,750	27,672,268	-	(143,427)	-	(143,427)	(2,578,841)	27,594,961	2,644,961	-	2,644,961	1,269,368		
3899999. Total Bonds - Industrial and Miscellaneous.....						365,950,280	359,970,434	349,059,337	351,792,225	36,115	12,965,527	0	13,001,642	(2,578,841)	365,095,238	2,644,961	855,042	3,500,003	6,181,344	XXX...	XXX...
<b>Bonds - Hybrid Securities</b>																					
456837 AC 7	ING GROEP NV CALLABLE GLOBAL HYBRID BOND	F...	01/13/2014	MORGAN STANLEY & CO INC..		15,562,500	15,000,000	14,311,500	14,311,500				0		14,311,500		1,251,000	1,251,000	91,438	01/01/9999	3FE....
4899999. Total Bonds - Hybrid Securities.....						15,562,500	15,000,000	14,311,500	14,311,500	0	0	0	0	0	14,311,500	0	1,251,000	1,251,000	91,438	XXX...	XXX...
<b>Bonds - Parent, Subsidiaries and Affiliates</b>																					
000000 00 0	LR COMPANY II LLC NOTES 0.000% 12/16/2.....		03/16/2014	Redemption 100.0000.....		699,434	699,434	413,488	603,624		95,811		95,811		699,434			0		08/16/2022	1FE....

QE05.36

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
000000 00 0	LOTTERY RECEIVABLES CO ONE LLC NOTES	0	03/16/2014	Redemption	100.0000	1,032,744	1,032,744	735,319	818,659		214,085		214,085		1,032,744			0			11/16/2028	1FE	
5599999	Total Bonds - Parent, Subsidiaries and Affiliates					1,732,178	1,732,178	1,148,807	1,422,283		309,896		309,896		1,732,178			0				XXX	XXX
8399997	Total Bonds - Part 4					6,874,576,662	6,621,846,556	6,874,367,094	2,354,100,661		17,619,625		17,655,740	(2,578,841)	8,634,786,869	2,644,961	(30,188,597)	(27,543,636)	31,307,982			XXX	XXX
8399999	Total Bonds					6,874,576,662	6,621,846,556	6,874,367,094	2,354,100,661		17,619,625		17,655,740	(2,578,841)	8,634,786,869	2,644,961	(30,188,597)	(27,543,636)	31,307,982			XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																							
95081# 10 8	WESTKIN PROPERTIES LTD COMMON STOCK		01/17/2014	Capital Distribution		127,750	XXX	127,750	127,750				0		127,750			0				XXX	J
29135* 10 7	EMJAY CORP COMMON STOCK		03/31/2014	Capital Distribution		350,000	XXX	350,000	350,000				0		350,000			0				XXX	J
9199999	Total Common Stocks - Parent, Subsidiaries and Affiliates					477,750	XXX	477,750	477,750		0	0	0	0	477,750	0	0	0	0	0		XXX	XXX
9799997	Total Common Stocks - Part 4					477,750	XXX	477,750	477,750		0	0	0	0	477,750	0	0	0	0	0		XXX	XXX
9799999	Total Common Stocks					477,750	XXX	477,750	477,750		0	0	0	0	477,750	0	0	0	0	0		XXX	XXX
9899999	Total Preferred and Common Stocks					477,750	XXX	477,750	477,750		0	0	0	0	477,750	0	0	0	0	0		XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					6,875,054,412	XXX	6,874,844,844	2,354,578,411		17,619,625		17,655,740	(2,578,841)	8,635,264,619	2,644,961	(30,188,597)	(27,543,636)	31,307,982			XXX	XXX

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

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### SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
<b>Purchased Options - Hedging Other - Other</b>																						
SWAPTIONS JANUARY 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.01/03/2011	.01/04/2016	.....1	...10,000,000	.....0.1010	.....122,000	-		.....395		.....395	.....(4,679)	-	-	-			001.....
SWAPTIONS JANUARY 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.01/03/2011	.01/04/2016	.....1	...6,000,000	.....0.1010	.....73,200	-		.....237		.....237	.....(2,807)	-	-	-			001.....
SWAPTIONS JANUARY 2018...	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.01/16/2018	.....1	...813,000	.....0.0713	.....12,708	-		.....5,039		.....5,039	.....(6,242)	-	-	-			001.....
SWAPTIONS JANUARY 2018...	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.01/16/2018	.....1	...488,000	.....0.0713	.....7,629	-		.....3,025		.....3,025	.....(3,747)	-	-	-			001.....
SWAPTIONS MARCH 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.02/12/2010	.03/10/2015	.....1	...6,000,000	.....0.1010	.....104,673	-		.....1		.....1	.....(255)	-	-	-			001.....
SWAPTIONS MARCH 2015.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.12/10/2009	.03/10/2015	.....1	...19,000,000	.....0.1010	.....331,463	-		.....2		.....2	.....(808)	-	-	-			001.....
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.04/13/2018	.....1	...813,000	.....0.0713	.....13,281	-		.....5,706		.....5,706	.....(6,573)	-	-	-			001.....
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.04/13/2018	.....1	...488,000	.....0.0713	.....7,973	-		.....3,425		.....3,425	.....(3,946)	-	-	-			001.....
SWAPTIONS JUNE 2014.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.02/12/2010	.06/10/2014	.....1	...6,000,000	.....0.1010	.....93,876	-		.....1		.....1	-	-	-				001.....
SWAPTIONS JUNE 2014.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.12/10/2009	.06/10/2014	.....1	...19,000,000	.....0.1010	.....297,274	-		.....2		.....2	-	-	-				001.....
SWAPTIONS JUNE 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.02/12/2010	.06/10/2015	.....1	...6,000,000	.....0.1010	.....107,401	-		.....8		.....8	.....(776)	-	-	-			001.....
SWAPTIONS JUNE 2015.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.12/10/2009	.06/10/2015	.....1	...19,000,000	.....0.1010	.....340,103	-		.....25		.....25	.....(2,457)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.07/13/2017	.....1	...813,000	.....0.0713	.....11,336	-		.....3,669		.....3,669	.....(5,397)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.07/13/2017	.....1	...488,000	.....0.0713	.....6,805	-		.....2,202		.....2,202	.....(3,240)	-	-	-			001.....
SWAPTIONS SEPTEMBER 2014	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.02/12/2010	.09/10/2014	.....1	...6,000,000	.....0.1010	.....97,974	-		.....1		.....1	.....(7)	-	-	-			001.....
SWAPTIONS SEPTEMBER 2014	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.12/10/2009	.09/10/2014	.....1	...19,000,000	.....0.1010	.....310,252	-		.....2		.....2	.....(21)	-	-	-			001.....
SWAPTIONS SEPTEMBER 2015	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.02/12/2010	.09/10/2015	.....1	...6,000,000	.....0.1010	.....109,608	-		.....52		.....52	.....(1,619)	-	-	-			001.....
SWAPTIONS SEPTEMBER 2015	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.12/10/2009	.09/10/2015	.....1	...19,000,000	.....0.1010	.....347,092	-		.....163		.....163	.....(5,126)	-	-	-			001.....
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.10/13/2017	.....1	...813,000	.....0.0713	.....12,041	-		.....4,358		.....4,358	.....(5,849)	-	-	-			001.....
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.04/13/2012	.10/13/2017	.....1	...488,000	.....0.0713	.....7,227	-		.....2,616		.....2,616	.....(3,511)	-	-	-			001.....
SWAPTIONS DECEMBER 2014.	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.02/12/2010	.12/10/2014	.....1	...6,000,000	.....0.1010	.....101,469	-		.....1		.....1	.....(56)	-	-	-			001.....
SWAPTIONS DECEMBER 2014.	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	.12/10/2009	.12/10/2014	.....1	...19,000,000	.....0.1010	.....321,317	-		.....2		.....2	.....(177)	-	-	-			001.....

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	01/22/2019	1	220,000	0.0768	2,618	-	-	1,621	-	1,621	(1,556)	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	01/22/2019	1	130,000	0.0768	1,547	-	-	958	-	958	(920)	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	04/23/2019	1	220,000	0.0768	2,728	-	-	1,761	-	1,761	(1,563)	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	04/23/2019	1	130,000	0.0768	1,612	-	-	1,041	-	1,041	(923)	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	07/23/2018	1	220,000	0.0768	2,332	-	-	1,324	-	1,324	(1,493)	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	07/23/2018	1	130,000	0.0768	1,378	-	-	782	-	782	(882)	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	07/22/2019	1	3,930,000	0.0768	50,304	-	-	33,606	-	33,606	(27,991)	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	07/22/2019	1	2,470,000	0.0768	31,616	-	-	21,121	-	21,121	(17,593)	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	10/22/2018	1	220,000	0.0768	2,464	-	-	1,477	-	1,477	(1,532)	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/22/2013	10/22/2018	1	130,000	0.0768	1,456	-	-	873	-	873	(905)	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019...		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	01/15/2019	1	60,000	0.0800	-	561	-	383	-	383	(178)	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019...		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	01/15/2019	1	40,000	0.0800	-	374	-	255	-	255	(119)	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2020...		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	01/15/2020	1	4,110,000	0.0800	-	47,453	-	34,458	-	34,458	(12,995)	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2020...		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	01/15/2020	1	2,530,000	0.0800	-	29,217	-	21,211	-	21,211	(8,006)	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	04/15/2019	1	60,000	0.0800	-	596	-	418	-	418	(178)	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	04/15/2019	1	40,000	0.0800	-	397	-	279	-	279	(118)	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	07/15/2019	1	60,000	0.0800	-	629	-	448	-	448	(181)	-	-	-	-	-	001.....
SWAPTIONS JULY 2019.....		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	07/15/2019	1	40,000	0.0800	-	420	-	299	-	299	(121)	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2019...		N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	01/15/2014	10/15/2019	1	60,000	0.0800	-	662	-	477	-	477	(185)	-	-	-	-	-	001.....

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWAPTIONS OCTOBER 2019...		N/A	a	GOLDMAN SACHS MITSUI MARINE	.01/15/2014	.10/15/2019	1	40,000	0.0800	-	.441		.318		.318	(123)						001
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.01/17/2019	1	420,000	0.0687	5,686	-		4,590		4,590	(4,040)						001
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.01/17/2019	1	230,000	0.0687	3,114	-		2,514		2,514	(2,212)						001
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.04/17/2018	1	450,000	0.0687	4,886	-		3,690		3,690	(4,064)						001
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.04/17/2018	1	250,000	0.0687	2,714	-		2,050		2,050	(2,258)						001
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.04/17/2019	1	3,880,000	0.0687	56,116	-		45,519		45,519	(37,335)						001
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.04/17/2019	1	2,170,000	0.0687	31,384	-		25,458		25,458	(20,880)						001
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.07/17/2018	1	450,000	0.0687	5,271	-		4,118		4,118	(4,188)						001
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.07/17/2018	1	250,000	0.0687	2,929	-		2,288		2,288	(2,326)						001
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.10/17/2018	1	450,000	0.0687	5,721	-		4,532		4,532	(4,275)						001
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.04/17/2013	.10/17/2018	1	250,000	0.0687	3,179	-		2,518		2,518	(2,375)						001
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.01/30/2019	1	90,000	0.0764	1,008	-		.681		.681	(646)						001
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.01/30/2019	1	50,000	0.0764	.560	-		.378		.378	(359)						001
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.04/30/2019	1	90,000	0.0764	1,068	-		.737		.737	(649)						001
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A	a	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.04/30/2019	1	50,000	0.0764	.593	-		.410		.410	(360)						001

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.07/30/2019	.....1	.....90,000	.....0.0764	.....1,125	-		.....787		.....787	.....(650)	-	-	-			001.....
SWAPTIONS JULY 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.07/30/2019	.....1	.....50,000	.....0.0764	.....625	-		.....437		.....437	.....(361)	-	-	-			001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.10/30/2018	.....1	.....90,000	.....0.0764	.....947	-		.....621		.....621	.....(637)	-	-	-			001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.10/30/2018	.....1	.....50,000	.....0.0764	.....526	-		.....345		.....345	.....(354)	-	-	-			001.....
SWAPTIONS OCTOBER 2019...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.10/30/2019	.....1	.....4,020,000	.....0.0764	.....52,711	-		.....37,257		.....37,257	.....(28,922)	-	-	-			001.....
SWAPTIONS OCTOBER 2019...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/30/2013	.10/30/2019	.....1	.....2,520,000	.....0.0764	.....33,043	-		.....23,355		.....23,355	.....(18,130)	-	-	-			001.....
SWAPTIONS JANUARY 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.01/22/2018	.....1	.....1,000,000	.....0.0685	.....8,657	-		.....7,415		.....7,415	.....(8,707)	-	-	-			001.....
SWAPTIONS JANUARY 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.01/22/2018	.....1	.....600,000	.....0.0685	.....5,194	-		.....4,449		.....4,449	.....(5,224)	-	-	-			001.....
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.01/22/2019	.....1	.....3,400,000	.....0.0685	.....39,087	-		.....37,653		.....37,653	.....(32,970)	-	-	-			001.....
SWAPTIONS JANUARY 2019...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.01/22/2019	.....1	.....2,000,000	.....0.0685	.....22,749	-		.....22,149		.....22,149	.....(19,394)	-	-	-			001.....
SWAPTIONS FEBRUARY 2015.	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/24/2009	.02/24/2015	.....1	.....22,000,000	.....0.0990	.....371,800	-		.....2		.....2	.....(876)	-	-	-			001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.04/23/2013	.04/23/2018	.....1	.....700,000	.....0.0685	.....6,583	-		.....5,853		.....5,853	.....(6,391)	-	-	-			001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.04/23/2013	.04/23/2018	.....1	.....400,000	.....0.0685	.....3,762	-		.....3,345		.....3,345	.....(3,652)	-	-	-			001.....
SWAPTIONS MAY 2014.....	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/24/2009	.05/23/2014	.....1	.....22,000,000	.....0.0990	.....321,200	-		.....2		.....2	-	-	-				001.....
SWAPTIONS MAY 2015.....	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/24/2009	.05/22/2015	.....1	.....22,000,000	.....0.0990	.....380,600	-		.....22		.....22	.....(2,757)	-	-	-			001.....

QE06.3



**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWAPTIONS MAY 2018.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/01/2012	.05/01/2018	.....1	.....900,000	.....0.0677	.....11,000	-		.....7,988		.....7,988	.....(8,537)	-	-	-			001.....
SWAPTIONS MAY 2018.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/01/2012	.05/01/2018	.....1	.....530,000	.....0.0677	.....6,000	-		.....4,704		.....4,704	.....(5,027)	-	-	-			001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.07/23/2018	.....1	.....600,000	.....0.0685	.....6,075	-		.....5,590		.....5,590	.....(5,639)	-	-	-			001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.07/23/2018	.....1	.....300,000	.....0.0685	.....3,038	-		.....2,795		.....2,795	.....(2,820)	-	-	-			001.....
SWAPTIONS AUGUST 2014.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/24/2009	.08/22/2014	.....1	.....22,000,000	.....0.0990	.....338,800	-		.....2		.....2	.....(18)	-	-	-			001.....
SWAPTIONS AUGUST 2015.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/24/2009	.08/24/2015	.....1	.....22,000,000	.....0.0990	.....390,060	-		.....174		.....174	.....(5,905)	-	-	-			001.....
SWAPTIONS AUGUST 2018.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/01/2012	.08/01/2018	.....1	.....1,840,000	.....0.0677	.....23,000	-		.....18,160		.....18,160	.....(17,939)	-	-	-			001.....
SWAPTIONS AUGUST 2018.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/01/2012	.08/01/2018	.....1	.....1,100,000	.....0.0677	.....14,000	-		.....10,857		.....10,857	.....(10,724)	-	-	-			001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.10/22/2018	.....1	.....900,000	.....0.0685	.....9,743	-		.....9,205		.....9,205	.....(8,628)	-	-	-			001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/22/2013	.10/22/2018	.....1	.....500,000	.....0.0685	.....5,413	-		.....5,114		.....5,114	.....(4,793)	-	-	-			001.....
SWAPTIONS NOVEMBER 2014	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/24/2009	.11/24/2014	.....1	.....22,000,000	.....0.0990	.....354,200	-		.....2		.....2	.....(196)	-	-	-			001.....
SWAPTIONS NOVEMBER 2018	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/01/2012	.11/01/2018	.....1	.....2,470,000	.....0.0677	.....32,000	-		.....26,711		.....26,711	.....(24,528)	-	-	-			001.....
SWAPTIONS NOVEMBER 2018	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/01/2012	.11/01/2018	.....1	.....1,480,000	.....0.0677	.....20,000	-		.....16,005		.....16,005	.....(14,697)	-	-	-			001.....
SWAPTIONS JANUARY 2018....	BOLI General Accounts Hedge...	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.01/29/2018	.....1	.....940,000	.....0.0660	.....12,079	-		.....8,259		.....8,259	.....(9,199)	-	-	-			001.....
SWAPTIONS JANUARY 2018....	BOLI General Accounts Hedge...	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.01/29/2018	.....1	.....570,000	.....0.0660	.....7,325	-		.....5,008		.....5,008	.....(5,578)	-	-	-			001.....

QE06.4

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.04/27/2018	.....1	.....940,000	.....0.0660	.....12,643	-		.....9,245		.....9,245	.....(9,607)	-	-	-			001.....
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.04/27/2018	.....1	.....570,000	.....0.0660	.....7,667	-		.....5,606		.....5,606	.....(5,825)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.07/27/2017	.....1	.....940,000	.....0.0660	.....10,575	-		.....6,288		.....6,288	.....(8,148)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.07/27/2017	.....1	.....570,000	.....0.0660	.....6,413	-		.....3,813		.....3,813	.....(4,941)	-	-	-			001.....
SWAPTIONS JULY 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.07/27/2018	.....1	.....940,000	.....0.0660	.....13,301	-		.....10,214		.....10,214	.....(9,844)	-	-	-			001.....
SWAPTIONS JULY 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.07/27/2018	.....1	.....570,000	.....0.0660	.....7,879	-		.....6,194		.....6,194	.....(5,969)	-	-	-			001.....
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.07/27/2017	.....1	.....940,000	.....0.0660	.....11,280	-		.....7,299		.....7,299	.....(8,717)	-	-	-			001.....
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	.07/27/2012	.07/27/2017	.....1	.....570,000	.....0.0660	.....6,840	-		.....4,426		.....4,426	.....(5,286)	-	-	-			001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.01/13/2017	.....1	.....1,150,000	.....0.1010	.....15,238	-		.....584		.....584	.....(1,904)	-	-	-			001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.01/13/2017	.....1	.....720,000	.....0.1010	.....9,540	-		.....365		.....365	.....(1,192)	-	-	-			001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.01/23/2017	.....1	.....700,000	.....0.0740	.....10,089	-		.....1,736		.....1,736	.....(3,271)	-	-	-			001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.01/23/2017	.....1	.....410,000	.....0.0740	.....5,909	-		.....1,017		.....1,017	.....(1,916)	-	-	-			001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.01/13/2017	.....1	.....650,000	.....0.0700	.....8,875	-		.....2,112		.....2,112	.....(3,669)	-	-	-			001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.01/13/2017	.....1	.....390,000	.....0.0700	.....5,344	-		.....1,267		.....1,267	.....(2,202)	-	-	-			001.....
SWAPTIONS JANUARY 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.01/16/2018	.....1	.....650,000	.....0.0700	.....11,600	-		.....4,356		.....4,356	.....(5,277)	-	-	-			001.....
SWAPTIONS JANUARY 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.01/16/2018	.....1	.....390,000	.....0.0700	.....6,933	-		.....2,614		.....2,614	.....(3,166)	-	-	-			001.....
SWAPTIONS MARCH 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.12/21/2009	.03/21/2015	.....1	.....10,000,000	.....0.1010	.....179,493	-		.....1		.....1	.....(515)	-	-	-			001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.03/01/2061	.....1	.....570,000	.....0.0808	.....12,155	-		.....1,142		.....1,142	.....(2,261)	-	-	-			001.....

QE06.5

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.03/01/2061	.....1	.....330,000	.....0.0808	.....7,037	-		.....661		.....661	.....(1,309)	-	-	-			001.....
SWAPTIONS APRIL 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.04/13/2016	.....1	.....1,150,000	.....0.1010	.....13,110	-		.....115		.....115	.....(887)	-	-	-			001.....
SWAPTIONS APRIL 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.04/13/2016	.....1	.....720,000	.....0.1010	.....8,208	-		.....72		.....72	.....(555)	-	-	-			001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.04/13/2017	.....1	.....1,150,000	.....0.1010	.....15,813	-		.....818		.....818	.....(2,338)	-	-	-			001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.04/13/2017	.....1	.....720,000	.....0.1010	.....9,900	-		.....512		.....512	.....(1,464)	-	-	-			001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.04/21/2017	.....1	.....700,000	.....0.0740	.....10,661	-		.....2,193		.....2,193	.....(3,748)	-	-	-			001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.04/21/2017	.....1	.....410,000	.....0.0740	.....6,244	-		.....1,284		.....1,284	.....(2,195)	-	-	-			001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.04/13/2017	.....1	.....650,000	.....0.0700	.....9,565	-		.....2,634		.....2,634	.....(4,167)	-	-	-			001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.04/13/2017	.....1	.....390,000	.....0.0700	.....5,737	-		.....1,580		.....1,580	.....(2,500)	-	-	-			001.....
SWAPTIONS JUNE 2014.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.12/21/2009	.06/23/2014	.....1	.....10,000,000	.....0.1010	.....163,986	-		.....1		.....1	-	-	-				001.....
SWAPTIONS JUNE 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.12/21/2009	.06/22/2015	.....1	.....10,000,000	.....0.1010	.....183,195	-		.....17		.....17	.....(1,439)	-	-	-			001.....
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.06/01/2061	.....1	.....570,000	.....0.0808	.....10,730	-		.....430		.....430	.....(1,365)	-	-	-			001.....
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.06/01/2061	.....1	.....330,000	.....0.0808	.....6,213	-		.....249		.....249	.....(790)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.06/01/2061	.....1	.....570,000	.....0.0808	.....12,540	-		.....1,452		.....1,452	.....(2,544)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.06/01/2061	.....1	.....330,000	.....0.0808	.....7,260	-		.....840		.....840	.....(1,473)	-	-	-			001.....

QE06.6

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.07/13/2016	.....1	.....1,150,000	.....0.1010	.....13,915	-		.....227		.....227	.....(1,229)	-	-	-			001.....
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.07/13/2016	.....1	.....720,000	.....0.1010	.....8,712	-		.....142		.....142	.....(770)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.07/21/2017	.....1	.....700,000	.....0.0740	.....11,212	-		.....2,707		.....2,707	.....(4,156)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.07/21/2017	.....1	.....410,000	.....0.0740	.....6,567	-		.....1,585		.....1,585	.....(2,434)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.07/13/2017	.....1	.....650,000	.....0.0700	.....10,250	-		.....3,198		.....3,198	.....(4,583)	-	-	-			001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/13/2012	.07/13/2017	.....1	.....390,000	.....0.0700	.....6,146	-		.....1,919		.....1,919	.....(2,750)	-	-	-			001.....
SWAPTIONS SEPTEMBER 2014	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.12/21/2009	.09/21/2014	.....1	.....10,000,000	.....0.1010	.....169,905	-		.....1		.....1	.....(17)	-	-	-			001.....
SWAPTIONS SEPTEMBER 2015	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.12/21/2009	.09/21/2015	.....1	.....10,000,000	.....0.1010	.....182,500	-		.....101		.....101	.....(2,869)	-	-	-			001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.09/01/2061	.....1	.....570,000	.....0.0808	.....11,343	-		.....642		.....642	.....(1,654)	-	-	-			001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.07/12/2011	.09/01/2061	.....1	.....330,000	.....0.0808	.....6,567	-		.....372		.....372	.....(958)	-	-	-			001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.10/13/2016	.....1	.....1,150,000	.....0.1010	.....14,663	-		.....388		.....388	.....(1,575)	-	-	-			001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.04/13/2011	.10/13/2016	.....1	.....720,000	.....0.1010	.....9,180	-		.....243		.....243	.....(986)	-	-	-			001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.10/21/2016	.....1	.....700,000	.....0.0740	.....9,446	-		.....1,321		.....1,321	.....(2,844)	-	-	-			001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.10/21/2016	.....1	.....410,000	.....0.0740	.....5,533	-		.....774		.....774	.....(1,666)	-	-	-			001.....
SWAPTIONS OCTOBER 2017...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.10/21/2011	.10/23/2017	.....1	.....700,000	.....0.0740	.....11,743	-		.....3,237		.....3,237	.....(4,518)	-	-	-			001.....

QE06.7



**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS MARCH 2018 RCV 2.94 PAY LIB6M	G60956AB8 HSBC -Midland Bank	D 1.....	a.....	DEUTSCHE BANK AG	.01/12/2011	.03/31/2018	.....1	22,000,000	2.938%(L-180day)			141,378			1,215,069	-	-	-		220,000		100 / 100.....
IRS JANUARY 2018 RCV 2.84 PAY LIB6M	G07980AF5 Barclay Bank.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE	.01/12/2011	.01/20/2018	.....1	12,000,000	2.84%(L-180day)			76,593			648,131	-	-	-		117,047		100 / 100.....
IRS FEBRUARY 2018 RCV 2.80 PAY LIB6M	G07980AH1 Barclay Bank.....	D 1.....	a.....	TORONTO DOMINION BANK	.01/12/2011	.02/28/2018	.....1	15,000,000	2.7975%(L-180day)			90,225			899,391	-	-	-		148,324		100 / 100.....
IRS FEBRUARY 2018 RCV 2.86 PAY LIB90	48123KAA4 JP Morgan Chase Capital XXI	D 1.....	a.....	DEUTSCHE BANK AG	.01/13/2011	.02/02/2018	.....1	10,000,000	2.856%(L-90day)			63,832			555,748	-	-	-		97,965		100 / 100.....
IRS FEBRUARY 2018 RCV 2.74 PAY LIB90	638539A*7 National Westminster Bank PLC	D 1.....	a.....	DEUTSCHE BANK AG	.01/13/2011	.02/28/2018	.....1	4,500,000	2.7375%(L-90day)			28,858			251,225	-	-	-		44,497		100 / 100.....
IRS FEBRUARY 2018 RCV 2.95 PAY LIB6M	C06840AG4 Bank of Nova Scotia	D 1.....	a.....	TORONTO DOMINION BANK	.01/13/2011	.02/28/2018	.....1	5,000,000	2.945%(L-180day)			30,259			281,511	-	-	-		49,441		100 / 100.....
IRS MAY 2018 RCV 3.00 PAY LIB6M	F43638AD1 Societe Generale.....	D 1.....	a.....	TORONTO DOMINION BANK	.01/13/2011	.05/31/2018	.....1	4,000,000	2.9975%(L-180day)			26,534			231,422	-	-	-		40,825		100 / 98.....
IRS JANUARY 2018 RCV LIB6M PAY 1.88	743674AU7 Protective Life Corp.	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/14/2011	.01/15/2018	.....1	8,800,000	L-180day(1.875%)			(33,581)			(138,671)	-	-	-		85,678		100 / 100.....
IRS MAY 2022 RCV LIB6M PAY 1.85	620076BB4 MOTOROLA SOLUTIONS	D 1.....	a.....	CREDIT SUISSE INTERNATIONA L	.10/24/2012	.05/15/2022	.....1	21,000,000	L-180day(1.85%)			(78,467)			1,300,912	-	-	-		299,296		100 / 100.....
IRS JUNE 2016 RCV LIB6M PAY 0.71	84383QAA1 Southern Star Central	D 1.....	a.....	CREDIT SUISSE INTERNATIONA L	.10/24/2012	.06/01/2016	.....1	7,000,000	L-180day(0.71375%)			(6,436)			(187)	-	-	-		51,552		100 / 100.....
IRS SEPTEMBER 2021 RCV LIB6M PAY 1.73	918204AV0 VF Corp.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/25/2012	.09/01/2021	.....1	10,000,000	L-180day(1.725%)			(33,808)			569,491	-	-	-		136,193		100 / 100.....
IRS MARCH 2032 RCV LIB6M PAY 2.58	25468PBW5 Disney Co.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE	.10/25/2012	.03/01/1932	.....1	2,000,000	L-180day(2.58375%)			(11,055)			251,378	-	-	-		42,331		100 / 100.....
IRS NOVEMBER 2021 RCV LIB6M PAY 1.66	835495AK8 Sonoco Products.....	D 1.....	a.....	DEUTSCHE BANK AG	.11/07/2012	.11/01/2021	.....1	7,450,000	L-180day(1.66%)			(24,307)			484,157	-	-	-		102,597		100 / 100.....
IRS OCTOBER 2021 RCV LIB6M PAY 1.65	832696AB4 Smucker JM CO.....	D 1.....	a.....	DEUTSCHE BANK AG	.11/07/2012	.10/15/2021	.....1	8,000,000	L-180day(1.65%)			(25,732)			517,188	-	-	-		109,848		100 / 100.....
IRS SEPTEMBER 2021 RCV LIB6M PAY 1.60	29365TAC8 ENTERGY TEXAS..	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/12/2012	.09/01/2021	.....1	8,750,000	L-180day(1.6%)			(26,847)			574,016	-	-	-		119,169		100 / 100.....
IRS AUGUST 2021 RCV LIB6M PAY 1.59	249030AC1 DENTSPLY INTERNATIONAL	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE	.11/12/2012	.08/15/2021	.....1	5,000,000	L-180day(1.59375%)			(15,354)			325,336	-	-	-		67,892		100 / 100.....

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### 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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	1,152,616	0	XXX	18,955,984	0	0	0	3,059,911	XXX	XXX	
<b>Swaps - Hedging Effective - Foreign Exchange</b>																						
CURRENCY SWAP DECEMBER 2016	278865B@8 Ecolab Inc.....	D 1.....	c.....	BANK OF AMERICA	12/14/2006	12/14/2016	1	6,600,000	0.0588	-	-	-	-	-	(1,868,685)	-	-	-	-	54,280	-	100 / 100.....
CURRENCY SWAP DECEMBER 2016	278865B@8 Ecolab Inc.....	D 1.....	c.....	BANK OF AMERICA	12/14/2006	12/14/2016	1	23,400,000	0.0588	-	-	-	-	-	(527,065)	-	-	-	-	192,448	-	100 / 100.....
CURRENCY SWAP FEBRUARY 2024	952637AA4 West Edmonton Mall PPTY	D 1.....	c.....	DEUTSCHE BANK AG	02/04/2014	02/13/2024	1	18,051,000	0.0426	-	-	(1,392)	(40,361)	-	(72,181)	(40,361)	-	-	-	283,542	-	100 / 100.....
CURRENCY SWAP NOVEMBER 2032	81728DA*3 Sentinel Housing Assn Limited	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	10/04/2012	11/14/1932	1	24,207,000	0.0480	-	-	(8,770)	(800,085)	-	(2,280,664)	(167,713)	-	-	-	522,308	-	100 / 100.....
CURRENCY SWAP APRIL 2023	G1745*AB7 Brookfield Utilities PLC	D 1.....	c.....	DEUTSCHE BANK AG	03/13/2013	04/17/2023	1	7,459,000	0.0450	-	-	(1,998)	(876,695)	-	(871,702)	(55,904)	-	-	-	112,178	-	100 / 100.....
CURRENCY SWAP MAY 2023...	318069B#7 Finning International	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	05/10/2013	05/22/2023	1	15,375,000	0.0367	-	-	(957)	(1,296,390)	-	(1,308,784)	(111,809)	-	-	-	232,468	-	100 / 100.....
CURRENCY SWAP DECEMBER 2023	G6774*AA2 Origin Finance 2 PLC	D 1.....	c.....	CREDIT SUISSE INTERNATIONA L	10/16/2013	12/11/2023	1	12,752,000	0.0477	-	-	1,706	(585,112)	-	(639,353)	(89,447)	-	-	-	198,551	-	100 / 100.....
CURRENCY SWAP DECEMBER 2028	G6774*AB0 Origin Finance 2 PLC	D 1.....	c.....	CREDIT SUISSE INTERNATIONA L	10/16/2013	12/11/2028	1	12,752,000	0.0511	-	-	7,170	(585,112)	-	(563,432)	(89,447)	-	-	-	244,436	-	100 / 100.....
CURRENCY SWAP MAY 2029...	461855SZ1 Perpetual Income & Growth Invest Trust	D 1.....	c.....	WELLS FARGO BANK NA	03/28/2014	05/08/2029	1	15,136,940	0.0469	-	-	-	(34,025)	-	(71,100)	(34,025)	-	-	-	294,155	-	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	(4,241)	(4,217,780)	XXX	(8,202,966)	0	(588,706)	0	0	2,134,366	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	1,148,375	(4,217,780)	XXX	10,753,018	0	(588,706)	0	0	5,194,277	XXX	XXX
<b>Swaps - Hedging Other - Interest Rate</b>																						
IRS JANUARY 2031 RCV 4.27 PAY LIB90	EC4529235 Principal Financial...	D 1.....	a.....	DEUTSCHE BANK AG	03/21/2013	01/10/1931	1	9,500,000	4.272% (L-90day)	1,377,500	-	83,393	503,175	-	503,175	449,631	-	(16,571)	-	194,563	-	004.....
Interest Rate Swap Fixed 3.982% to Floating January 2026	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	01/21/2011	01/25/2026	1	1,200,000	L-90 Day (3.98%)	-	-	(11,230)	(115,476)	-	(115,476)	(36,345)	-	-	-	20,628	-	001.....
Interest Rate Swap Fixed 2.68% to Floating November 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	11/08/2011	11/10/2027	1	1,000,000	L-90 Day (2.68%)	-	-	(6,125)	56,790	-	56,790	(36,833)	-	-	-	18,447	-	001.....
Interest Rate Swap Fixed 3.65% to Floating March 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	03/22/2012	03/24/2027	1	500,000	L-90 Day (3.65%)	-	-	-	10,854	-	10,854	(20,913)	-	-	-	9,008	-	001.....
Interest Rate Swap Fixed 3.32% to Floating September 2028	BOLI General Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	09/21/2012	09/23/2028	1	1,000,000	L-90 Day (3.32%)	-	-	-	64,061	-	64,061	(41,572)	-	-	-	19,027	-	001.....
Interest Rate Swap Floating 2.79% to Fixed September 2042	BOLI General Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	09/17/2012	09/19/2042	1	2,000,000	2.79% (L-90 Day)	-	-	12,719	(276,098)	-	(276,098)	124,502	-	-	-	53,357	-	002.....
Interest Rate Swap Floating 3.11% to Fixed March 2042	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	03/19/2012	03/21/2042	1	14,000,000	3.11% (L-90 Day)	-	-	100,091	(1,092,997)	-	(1,092,997)	890,060	-	-	-	370,240	-	002.....

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**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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Interest Rate Swap Fixed 2.58% to Floating December 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.12/23/2011	.12/29/2027	.....1	.....1,100,000	L-90 Day (2.58%)			.....(6,423)	.....76,539		.....76,539	.....(40,936)	-	-	-	.....20,392		001.....
Interest Rate Swap Fixed 3.65% to Floating March 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	.03/22/2012	.03/24/2027	.....1	.....500,000	L-90 Day (3.65%)			-	.....10,854		.....10,854	.....(20,913)	-	-	-	.....9,008		001.....
Interest Rate Swap Fixed 3.13% to Floating September 2027	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK	.09/10/2012	.09/12/2027	.....1	.....500,000	L-90 Day (3.13%)			-	.....34,876		.....34,876	.....(20,759)	-	-	-	.....9,169		001.....
Interest Rate Swap Fixed 3.13% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK	.11/30/2012	.12/04/2028	.....1	.....500,000	L-90 Day (3.33%)			-	.....39,367		.....39,367	.....(20,438)	-	-	-	.....9,578		001.....
Interest Rate Swap Fixed 3.30% to Floating February 2028	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.12/31/2012	.02/17/2028	.....1	.....800,000	L-90 Day (3.30%)			-	.....52,721		.....52,721	.....(33,000)	-	-	-	.....14,903		001.....
Interest Rate Swap Fixed 3.46% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	DEUTSCHE BANK AG	.12/18/2012	.12/20/2028	.....1	.....500,000	L-90 Day (3.46%)			-	.....27,260		.....27,260	.....(20,842)	-	-	-	.....9,592		001.....
Interest Rate Swap Fixed 3.13% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK	.11/30/2012	.12/04/2028	.....1	.....500,000	L-90 Day (3.13%)			-	.....39,367		.....39,367	.....(20,438)	-	-	-	.....9,578		001.....
Interest Rate Swap Fixed 3.30% to Floating February 2028	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.12/13/2012	.02/17/2028	.....1	.....200,000	L-90 Day (3.30%)			-	.....13,264		.....13,264	.....(8,257)	-	-	-	.....3,726		001.....
Interest Rate Swap Fixed 3.46% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	DEUTSCHE BANK AG	.12/18/2012	.12/20/2028	.....1	.....500,000	L-90 Day (3.46%)			-	.....27,260		.....27,260	.....(20,842)	-	-	-	.....9,592		001.....
Interest Rate Swap Fixed 3.65% to Floating January 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/29/2013	.01/31/2029	.....1	.....500,000	L-90 Day (3.65%)			-	.....20,166		.....20,166	.....(21,037)	-	-	-	.....9,629		001.....
Interest Rate Swap Fixed 3.72% to Floating February 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.12/19/2013	.02/21/2029	.....1	.....1,000,000	L-90 Day (3.72%)			-	.....35,507		.....35,507	.....(42,187)	-	-	-	.....19,295		001.....
Interest Rate Swap Fixed 3.61% to Floating March 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.03/07/2013	.03/11/2028	.....1	.....500,000	L-90 Day (3.61%)			-	.....18,922		.....18,922	.....(21,380)	-	-	-	.....9,336		001.....
Interest Rate Swap Floating 2.94% to Fixed March 2043	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	.03/04/2013	.03/06/2043	.....1	.....1,000,000	2.94% (L-90 Day)			.....6,737	.....(111,993)		.....(111,993)	.....63,741	-	-	-	.....26,895		002.....
Interest Rate Swap Fixed 3.65% to Floating January 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.01/29/2013	.01/31/2029	.....1	.....500,000	L-90 Day (3.65%)			-	.....20,166		.....20,166	.....(21,037)	-	-	-	.....9,629		001.....
Interest Rate Swap Fixed 3.72% to Floating February 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.02/19/2013	.02/21/2029	.....1	.....1,000,000	L-90 Day (3.72%)			-	.....35,507		.....35,507	.....(42,187)	-	-	-	.....19,295		001.....
Interest Rate Swap Fixed 3.61% to Floating March 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	.03/07/2013	.03/11/2028	.....1	.....500,000	L-90 Day (3.61%)			-	.....18,922		.....18,922	.....(21,380)	-	-	-	.....9,336		001.....

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**SCHEDULE DB - PART A - SECTION 1**

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap Fixed 3.61% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	05/13/2013	05/15/2028	1	500,000	L-90 Day (3.61%)			-	19,628		19,628	(21,322)				9,396		001.....
Interest Rate Swap Fixed 3.64% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	05/17/2013	05/21/2028	1	500,000	L-90 Day (3.64%)			-	18,647		18,647	(21,354)				9,401		001.....
Interest Rate Swap Fixed 3.79% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	05/28/2013	05/30/2028	1	500,000	L-90 Day (3.79%)			-	12,691		12,691	(21,531)				9,410		001.....
Interest Rate Swap Fixed 2.99% to Floating April 2043	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	04/02/2013	04/04/1943	1	1,300,000	L-90 Day (2.99%)			8,932	(132,380)		(132,380)	83,471				35,010		002.....
Interest Rate Swap Fixed 2.82% to Floating April 2043	BOLI General Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	04/08/2013	04/10/1943	1	1,000,000	L-90 Day (2.82%)			6,456	(133,119)		(133,119)	63,125				26,939		002.....
Interest Rate Swap Fixed 2.63% to Floating May 2033	BOLI General Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	04/30/2013	05/02/1933	1	1,000,000	L-90 Day (2.63%)			5,978	(113,665)		(113,665)	48,684				21,845		002.....
Interest Rate Swap Fixed 2.70% to Floating May 2033	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	05/03/2013	05/08/1933	1	1,000,000	L-90 Day (2.70%)			6,167	(103,344)		(103,344)	48,861				21,855		002.....
Interest Rate Swap Fixed 3.61% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	05/13/2013	05/15/2028	1	500,000	L-90 Day (3.61%)			-	19,628		19,628	(21,322)				9,396		001.....
Interest Rate Swap Fixed 3.64% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	05/17/2013	05/21/2028	1	500,000	L-90 Day (3.64%)			-	18,647		18,647	(21,354)				9,401		001.....
Interest Rate Swap Fixed 3.79% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	05/28/2013	05/30/2028	1	500,000	L-90 Day (3.79%)			-	12,691		12,691	(21,531)				9,410		001.....
Interest Rate Swap Fixed 4.41% to Floating July 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG	07/24/2013	07/26/2028	1	1,000,000	L-90 Day (4.41%)			-	(20,023)		(20,023)	(44,477)				18,922		001.....
Interest Rate Swap Fixed 4.59% to Floating August 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	08/15/2013	08/19/2028	1	1,000,000	L-90 Day (4.59%)			-	(33,062)		(33,062)	(44,895)				18,965		001.....
Interest Rate Swap Floating 3.39% to Fixed July 2033	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	07/22/2013	07/24/2033	1	1,000,000	3.39% (L-90 Day)			7,884	(4,329)		(4,329)	50,725				21,975		002.....
Interest Rate Swap Fixed 4.50% to Floating July 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	07/05/2013	07/09/2028	1	1,000,000	L-90 Day (4.50%)			-	(23,830)		(23,830)	(44,625)				18,891		001.....
Interest Rate Swap Fixed 4.59% to Floating August 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	08/16/2013	08/20/2028	1	1,000,000	L-90 Day (4.59%)			-	(33,254)		(33,254)	(44,901)				18,966		001.....
Interest Rate Swap Fixed 4.68% to Floating December 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	12/06/2013	12/10/2028	1	1,000,000	L-90 Day (4.68%)			-	(37,630)		(37,630)	(44,943)				19,167		001.....
Interest Rate Swap Floating 3.62% to Fixed December 2033	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	12/11/2013	12/13/2033	1	3,000,000	3.62% (L-90 Day)			25,347	84,599		84,599	156,124				66,582		002.....

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap Floating 3.41% to Fixed April 2034		N/A	a	DEUTSCHE BANK AG	03/28/2014	04/01/2034	1	2,000,000	3.41% (L-90 Day)			-	(6,794)		(6,794)	(6,794)				44,724		002
0919999. Total-Swaps-Hedging Other-Interest Rate.....										1,377,500	0	239,926	(945,885)	XXX	(945,885)	1,108,579	0	(16,571)	0	1,274,478	XXX	XXX
<b>Swaps - Hedging Other - Foreign Exchange</b>																						
CURRENCY SWAP JUNE 2019	EC2126083 MassMutual Global Funding	D 1	c	TORONTO DOMINION BANK	03/21/2012	06/14/2019	1	24,466,250	0.0387	(4,411,265)	-	(155,266)			(5,610,517)	(280,942)	(35,408)	138,221	-	279,107		003
CURRENCY SWAP MARCH 2019	EC1137453 Pacific Funding.....	D 1	c	CREDIT SUISSE INTERNATIONA L	02/26/2013	03/12/2019	1	8,094,720	0.0356	(771,719)	-	(31,180)			(1,403,001)	(93,896)	(11,480)	29,499	-	90,048		003
CURRENCY SWAP SEPTEMBER 2024	EJ3700048 Anheuser-Bush Inbev	D 1	c	GOLDMAN SACHS MITSUI MARINE	02/27/2013	09/25/2024	1	11,776,500	0.0311	(419,715)	-	2,131			(1,873,573)	(129,592)	(17,725)	8,160	-	190,675		003
CURRENCY SWAP APRIL 2018	EH2984076 Principal Financial Global Fdg II	D 1	c	GOLDMAN SACHS MITSUI MARINE	12/06/2011	04/10/2018	1	39,030,000	0.0529	5,564,025	-	348,398			1,394,885	(50,461)	(265,697)	(209,473)	-	391,653		003
CURRENCY SWAP APRIL 2031	EH9181254 Yorkshire Water SRV	D 1	c	GOLDMAN SACHS MITSUI MARINE	05/18/2012	04/17/1931	1	15,817,000	0.0447	(4,414,525)	-	(103,576)			(6,654,477)	138,927	(139,215)	37,062	-	326,528		003
CURRENCY SWAP MARCH 2040	EI1916143 United Kingdom Sr Unsecured	D 1	c	DEUTSCHE BANK AG	09/14/2012	03/23/1940	1	15,832,148	0.0487	(2,625,806)	-	(35,180)			(4,329,990)	511,071	(126,417)	9,489	-	403,491		003
CURRENCY SWAP APRIL 2032	EI6738104 Western Power Dist..	D 1	c	GOLDMAN SACHS MITSUI MARINE	10/02/2012	04/16/1932	1	15,894,945	0.0449	(3,283,896)	-	(61,259)			(4,424,864)	206,071	(131,082)	25,578	-	337,599		003
CURRENCY SWAP FEBRUARY 2023	TT3378615 Northumbrian Water.	D 1	c	DEUTSCHE BANK AG	10/04/2012	02/06/2023	1	12,910,400	0.0354	(4,297,872)	-	(100,677)			(4,231,854)	(63,041)	(113,096)	93,049	-	192,035		003
CURRENCY SWAP SEPTEMBER 2027	EJ3523127 SP Manweb PLC.....	D 1	c	DEUTSCHE BANK AG	10/04/2012	09/20/2027	1	15,913,660	0.0458	(855,359)	-	(19,193)			(1,751,188)	97,855	(115,312)	11,473	-	292,052		003
CURRENCY SWAP DECEMBER 2025	EI4814659 BG Energy Capital PLC	D 1	c	DEUTSCHE BANK AG	10/05/2012	12/01/2025	1	22,687,000	0.0360	(4,578,010)	-	(94,382)			(4,965,016)	39,826	(183,550)	74,992	-	387,500		003
CURRENCY SWAP MARCH 2026	TT3217177 Norweb PLC.....	D 1	c	DEUTSCHE BANK AG	10/17/2012	03/25/2026	1	15,943,998	0.0453	(8,603,222)	-	(177,166)			(8,487,843)	(26,992)	(161,682)	126,326	-	275,998		003
CURRENCY SWAP JUNE 2032.	EC4853908 Southern Electric Power	D 1	c	CREDIT SUISSE INTERNATIONA L	10/17/2012	06/07/1932	1	9,934,095	0.0413	(2,219,476)	-	(40,037)			(2,903,524)	128,506	(82,877)	18,811	-	211,821		003
CURRENCY SWAP JULY 2032..	EJ2618761 Northern Powergrid Yorkshire	D 1	c	DEUTSCHE BANK AG	10/24/2012	07/05/1932	1	12,101,802	0.0405	(657,491)	-	(16,865)			(1,787,986)	188,307	(88,591)	5,283	-	258,593		003
CURRENCY SWAP OCTOBER 2033	ED178341 Wessex Water Servs Fin	D 1	c	DEUTSCHE BANK AG	11/19/2012	10/14/1933	1	9,540,000	0.0427	(2,397,211)	-	(42,306)			(3,328,229)	132,195	(82,374)	20,114	-	210,847		003
CURRENCY SWAP JUNE 2029.	EC1355816 Severn Trent Water Util	D 1	c	CREDIT SUISSE INTERNATIONA L	11/19/2012	06/07/2029	1	9,942,500	0.0410	(3,158,335)	-	(63,309)			(3,766,309)	55,101	(89,272)	35,527	-	193,726		003

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP JUNE 2029.	EC1355816 Severn Trent Water Util	D 1.....	c.....	CREDIT SUISSE INTERNATIONAL	11/20/2012	06/07/2029	1	9,943,750	0.0409	(3,112,195)	-	(63,544)	(3,777,133)		(3,777,133)	55,457	(88,999)	34,897	-	193,751		003.....
CURRENCY SWAP OCTOBER 2033	ED1785341 Wessex Water Servs Fin	D 1.....	c.....	DEUTSCHE BANK AG	11/28/2012	10/14/1933	1	9,595,200	0.0426	(2,422,020)	-	(41,956)	(3,280,013)		(3,280,013)	134,856	(82,571)	20,348	-	212,067		003.....
CURRENCY SWAP JANUARY 2023	EI6737866 Western Power Dist East	D 1.....	c.....	DEUTSCHE BANK AG	11/29/2012	01/17/2023	1	15,861,780	0.0343	(2,902,547)	-	(68,671)	(3,338,544)		(3,338,544)	(62,853)	(126,487)	64,138	-	235,231		003.....
CURRENCY SWAP JULY 2032..	EJ2618761 Northern Powergrid Yorkshire	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	12/06/2012	07/05/1932	1	7,632,300	0.0401	(446,413)	-	(11,235)	(1,150,615)		(1,150,615)	118,677	(55,964)	3,646	-	163,088		003.....
CURRENCY SWAP DECEMBER 2025	ED2426317 Vodafone Group PLC	D 1.....	c.....	DEUTSCHE BANK AG	01/11/2013	12/04/2025	1	9,833,200	0.0378	(2,225,450)	-	(49,669)	(2,552,755)		(2,552,755)	11,448	(81,456)	36,690	-	168,014		003.....
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1.....	c.....	DEUTSCHE BANK AG	01/28/2013	12/19/1930	1	15,719,000	0.0419	(4,106,589)	-	(75,406)	(5,393,086)		(5,393,086)	136,977	(137,351)	42,862	-	321,370		003.....
CURRENCY SWAP JANUARY 2030	EC2160041 Proctor & Gamble...	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	01/28/2013	01/31/1930	1	27,426,330	0.0414	(9,126,386)	-	(161,314)	(11,135,381)		(11,135,381)	163,206	(251,290)	103,582	-	545,662		003.....
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	01/29/2013	12/19/1930	1	15,760,000	0.0416	(4,208,866)	-	(75,962)	(5,399,585)		(5,399,585)	137,883	(138,031)	44,066	-	322,209		003.....
CURRENCY SWAP JANUARY 2030	EC2160041 Proctor & Gamble...	D 1.....	c.....	DEUTSCHE BANK AG	01/28/2013	01/31/1930	1	10,999,100	0.0413	(3,656,761)	-	(64,683)	(4,458,966)		(4,458,966)	65,767	(100,709)	41,498	-	218,833		003.....
CURRENCY SWAP SEPTEMBER 2024	EJ3722562 BHP Billiton Finance LTD	D 1.....	c.....	DEUTSCHE BANK AG	02/14/2013	09/25/2024	1	5,971,350	0.0363	177,588	-	1,673	(399,503)		(399,503)	3,858	(42,068)	(2,971)	-	96,683		003.....
CURRENCY SWAP JUNE 2038.	EH8462572 Pfizer Inc.....	D 1.....	c.....	DEUTSCHE BANK AG	01/28/2013	06/03/1938	1	19,593,750	0.0468	(7,081,769)	-	(113,024)	(9,504,475)		(9,504,475)	445,943	(186,763)	38,476	-	481,694		003.....
CURRENCY SWAP DECEMBER 2027	EC7876542 United Utilities Water PLC	D 1.....	c.....	DEUTSCHE BANK AG	03/13/2013	12/20/2027	1	15,847,000	0.0455	(3,064,017)	-	(67,435)	(4,968,382)		(4,968,382)	37,223	(135,639)	42,423	-	293,514		003.....
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	01/30/2013	12/19/1930	1	17,763,750	0.0424	(4,542,724)	-	(81,442)	(5,842,893)		(5,842,893)	159,245	(154,149)	47,316	-	363,175		003.....
CURRENCY SWAP MARCH 2031	EH7469180 Statoil ASA.....	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	02/11/2013	03/11/1931	1	14,886,500	0.0440	(5,827,321)	-	(110,687)	(7,181,613)		(7,181,613)	104,687	(142,865)	54,351	-	306,416		003.....
CURRENCY SWAP MARCH 2031	EH7469180 Statoil ASA.....	D 1.....	c.....	DEUTSCHE BANK AG	04/19/2013	03/11/1931	1	13,963,950	0.0402	(6,800,583)	-	(122,405)	(7,924,276)		(7,924,276)	69,091	(143,821)	69,893	-	287,427		003.....
CURRENCY SWAP JUNE 2026.	3304323 South Eastern Power Networks	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	02/27/2012	06/05/2026	1	15,820,000	0.0417	(2,127,474)	-	(66,965)	(3,791,772)		(3,791,772)	41,436	(123,877)	27,569	-	276,064		003.....
CURRENCY SWAP MARCH 2024	3432451 Eastern Power Networks	D 1.....	c.....	TORONTO DOMINION BANK	03/08/2012	03/08/2024	1	15,800,000	0.0405	(2,262,402)	-	(85,974)	(3,823,989)		(3,823,989)	(24,775)	(123,876)	36,503	-	249,055		003.....
CURRENCY SWAP JULY 2026..	EI7411016 SPD Finance UK PLC	D 1.....	c.....	TORONTO DOMINION BANK	03/22/2012	07/17/2026	1	18,960,000	0.0429	(2,910,170)	-	(92,876)	(5,161,403)		(5,161,403)	46,500	(150,726)	38,458	-	332,439		003.....

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP MARCH 2027	EC9031872 Western Pwr Distrib SW PLC	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	.04/16/2012	.03/25/2027	.....1	....15,800,000	.....0.0445	.....(2,510,146)	- .....	.....(63,276)	.....(4,202,870)	.....	.....(4,202,870)	.....60,121	.....(126,466)	.....28,827	- .....	.....284,686	.....	003.....
CURRENCY SWAP JUNE 2027	EC5735344 London Power Networks	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE	.05/11/2012	.06/07/2027	.....1	....15,664,350	.....0.0431	.....(3,035,751)	- .....	.....(82,823)	.....(4,540,483)	.....	.....(4,540,483)	.....62,159	.....(127,055)	.....36,302	- .....	.....284,407	.....	003.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										(109,321,873)	.....0	(2,087,541)	(151,951,223)	XXX	(151,951,223)	2,619,841	(4,163,941)	1,232,985	0	9,677,458	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										(107,944,373)	.....0	(1,847,615)	(152,897,108)	XXX	(152,897,108)	3,728,420	(4,163,941)	1,216,414	0	10,951,936	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										1,377,500	.....0	1,392,542	(945,885)	XXX	18,010,099	1,108,579	0	(16,571)	0	4,334,389	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										(109,321,873)	.....0	(2,091,782)	(156,169,003)	XXX	(160,154,189)	2,619,841	(4,752,647)	1,232,985	0	11,811,824	XXX	XXX
1209999. Total-Swaps.....										(107,944,373)	.....0	(699,240)	(157,114,888)	XXX	(142,144,090)	3,728,420	(4,752,647)	1,216,414	0	16,146,213	XXX	XXX
1399999. Total-Hedging Effective.....										0	.....0	1,148,375	(4,217,780)	XXX	10,753,018	0	(588,706)	0	0	5,194,277	XXX	XXX
1409999. Total-Hedging Other.....										(100,897,050)	.....80,750	(1,847,615)	(152,271,982)	XXX	(152,271,982)	3,097,116	(4,163,941)	1,216,414	0	10,951,936	XXX	XXX
1449999. TOTAL.....										(100,897,050)	.....80,750	(699,240)	(156,489,762)	XXX	(141,518,964)	3,097,116	(4,752,647)	1,216,414	0	16,146,213	XXX	XXX

QE06.15

(a)

Code	Description of Hedged Risk(s)
a	Interest Rate
b	Equity/Index
c	Currency

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This dynamic hedging program is an investment risk hedge program used to manage the potential variability in future interest payments on certain insurance and annuity products due to a change in credited interest rates and the related change in cash flows due to increased surrenders.
2	Derivatives used to hedge the liability of the GMWB product. While the hedge program is actively managed, it may not exactly offset changes in the GMWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high levels of volatility in the equity and interest rate markets, and differences between actual contract holder behavior and what is assumed.
3	Derivatives used as economic hedges to manage the foreign currency exchange rate risk associated with investments denominated in non-U.S. dollars. The Company uses cross-currency swaps to convert interest and principal payments on foreign denominated debt instruments into U.S. dollars.
4	Interest rate swap agreements are used to convert the interest rate on certain debt securities from a floating rate to a fixed rate. These derivatives are primarily structured to hedge interest rate risk inherent in the assumptions used to price certain liabilities.

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
<b>Long Futures</b>																					
<b>Hedging Other</b>																					
EDH5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/20/2015..	CME.....	09/25/2013...	99.3350	99.5600	38				563	563	410	002.....	2,500	
EDH5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/20/2015..	CME.....	12/06/2013...	99.5600	99.5600	38				0		410	002.....	2,500	
EDH5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/20/2015..	CME.....	09/24/2013...	99.3250	99.5600	38				587	587	410	002.....	2,500	
EDH5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/20/2015..	CME.....	09/24/2013...	99.3250	99.5600	38				587	587	410	002.....	2,500	
EDH5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/20/2015..	CME.....	12/06/2013...	99.5650	99.5600	38				(12)	(12)	410	002.....	2,500	
EDH6.....	2	500,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/18/2016..	CME.....	09/25/2013...	98.4750	98.5500	175				375	375	1,090	002.....	2,500	
EDH6.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/18/2016..	CME.....	12/06/2013...	98.7500	98.5500	87				(500)	(500)	545	002.....	2,500	
EDH6.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/18/2016..	CME.....	09/25/2013...	98.4800	98.5500	87				175	175	545	002.....	2,500	
EDH6.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.03/18/2016..	CME.....	12/06/2013...	98.7700	98.5500	87				(500)	(500)	545	002.....	2,500	
EDM4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2014..	CME.....	09/10/2013...	99.5450	99.7550	-				525	525	285	002.....	2,500	
EDM4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2014..	CME.....	09/24/2013...	99.6300	99.7550	-				313	313	285	002.....	2,500	
EDM4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2014..	CME.....	12/06/2013...	99.7300	99.7550	-				62	62	285	002.....	2,500	
EDM4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2014..	CME.....	09/24/2013...	99.6300	99.7550	-				313	313	285	002.....	2,500	
EDM4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2014..	CME.....	12/06/2013...	99.7300	99.7550	-				62	62	285	002.....	2,500	
EDM5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/15/2015..	CME.....	09/25/2013...	99.1750	99.3550	62				450	450	410	002.....	2,500	
EDM5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/15/2015..	CME.....	12/06/2013...	99.4250	99.3550	62				(175)	(175)	410	002.....	2,500	
EDM5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/15/2015..	CME.....	09/24/2013...	99.1600	99.3550	62				488	488	410	002.....	2,500	
EDM5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/15/2015..	CME.....	09/24/2013...	99.1600	99.3550	62				488	488	410	002.....	2,500	
EDM5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/15/2015..	CME.....	12/06/2013...	99.4450	99.3550	62				(225)	(225)	410	002.....	2,500	
EDM6.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2016..	CME.....	09/25/2013...	98.2150	98.2450	62				75	75	545	002.....	2,500	
EDM6.....	2	500,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2016..	CME.....	12/06/2013...	98.4700	98.2450	125				(1,125)	(1,125)	1,090	002.....	2,500	
EDM6.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2016..	CME.....	09/25/2013...	98.2150	98.2450	62				75	75	545	002.....	2,500	
EDM6.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.06/20/2016..	CME.....	12/06/2013...	98.4950	98.2450	62				(625)	(625)	545	002.....	2,500	
EDU4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/19/2014..	CME.....	09/10/2013...	99.4100	99.7300	-				800	800	285	002.....	2,500	
EDU4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/19/2014..	CME.....	09/24/2013...	99.5600	99.7300	-				425	425	285	002.....	2,500	
EDU4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/19/2014..	CME.....	12/06/2013...	99.6950	99.7300	-				88	88	285	002.....	2,500	
EDU4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/19/2014..	CME.....	09/24/2013...	99.5600	99.7300	-				425	425	285	002.....	2,500	
EDU4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/19/2014..	CME.....	12/06/2013...	99.7000	99.7300	-				75	75	285	002.....	2,500	
EDU5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/18/2015..	CME.....	09/24/2013...	98.9550	99.1150	87				400	400	410	002.....	2,500	
EDU5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/18/2015..	CME.....	09/25/2013...	98.9750	99.1150	87				350	350	410	002.....	2,500	
EDU5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/18/2015..	CME.....	12/06/2013...	99.2500	99.1150	87				(338)	(338)	410	002.....	2,500	
EDU5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/18/2015..	CME.....	09/24/2013...	98.9550	99.1150	87				400	400	410	002.....	2,500	
EDU5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.09/18/2015..	CME.....	12/06/2013...	99.2650	99.1150	87				(375)	(375)	410	002.....	2,500	
EDZ4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/19/2014..	CME.....	09/24/2013...	99.4600	99.6800	13				550	550	285	002.....	2,500	
EDZ4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/19/2014..	CME.....	09/25/2013...	99.4650	99.6800	13				538	538	285	002.....	2,500	
EDZ4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/19/2014..	CME.....	12/06/2013...	99.6450	99.6800	13				88	88	285	002.....	2,500	
EDZ4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/19/2014..	CME.....	09/24/2013...	99.4600	99.6800	13				550	550	285	002.....	2,500	
EDZ4.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/19/2014..	CME.....	12/06/2013...	99.6500	99.6800	13				75	75	285	002.....	2,500	
EDZ5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/18/2015..	CME.....	12/06/2013...	99.0150	98.8450	100				(425)	(425)	410	002.....	2,500	
EDZ5.....	2	500,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/18/2015..	CME.....	09/25/2013...	98.7350	98.8450	200				550	550	820	002.....	2,500	
EDZ5.....	1	250,000	EURO\$ INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	.12/18/2015..	CME.....	09/25/2013...	98.7400	98.8450	100				263	263	410	002.....	2,500	

QE07

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
EDZ5.....	1	250,000	EUROS INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	12/18/2015.....	CME.....	12/06/2013.....	99.0400	98.8450	100				(488)	(488)	410	002.....	2,500	
1EDU6.....	2	500,000	EUROS INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	09/16/2016.....	CME.....	12/06/2013.....	98.1800	97.9500	75				(1,150)	(1,150)	1,090	002.....	2,500	
1EDU6.....	1	250,000	EUROS INTEREST RATE FUTURES.....	Dynamic Hedging.....	N/A.....	a.....	09/16/2016.....	CME.....	12/06/2013.....	98.1900	97.9500	37				(600)	(600)	545	002.....	2,500	
CBPM4.....	20	2,000,000	30 YEAR PRIMARY FIXED RATE.....	GMWB.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/12/2014.....	101.2813	103.3125	(6,875)				40,624	40,624	72,000	001.....	1,000	
CFPM4.....	14	1,400,000	5 YEAR PRIMARY FIXED RATE.....	Dynamic Hedging.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/12/2014.....	100.7344	100.2031	-				(7,438)	(7,438)	19,600	002.....	1,000	
CNPM4.....	1	100,000	10 PRIMARY FIXED RATE.....	Dynamic Hedging.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/27/2014.....	101.0469	100.5938	(125)				(453)	(453)	1,950	002.....	1,000	
CNPM4.....	1	100,000	10 PRIMARY FIXED RATE.....	Dynamic Hedging.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/26/2014.....	100.8594	100.5938	(125)				(266)	(266)	1,950	002.....	1,000	
CNPM4.....	1	100,000	10 PRIMARY FIXED RATE.....	Dynamic Hedging.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/24/2014.....	100.5781	100.5938	(125)				16	16	1,950	002.....	1,000	
CNPM4.....	1	100,000	10 PRIMARY FIXED RATE.....	Dynamic Hedging.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/12/2014.....	100.5469	100.5938	(125)				47	47	1,950	002.....	1,000	
CNPM4.....	1	100,000	10 PRIMARY FIXED RATE.....	Dynamic Hedging.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/27/2014.....	101.0000	100.5938	(125)				(406)	(406)	1,950	002.....	1,000	
CNPM4.....	27	2,700,000	10 PRIMARY FIXED RATE.....	GMWB.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/12/2014.....	100.5859	100.5938	(3,375)				212	212	52,650	001.....	1,000	
12829999 Total-Long Futures-Hedging Other.....												(8,516)	0	0	0	36,461	36,463	173,560	XXX	XXX	
1329999 Total-Long Futures.....												(8,516)	0	0	0	36,461	36,463	173,560	XXX	XXX	
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
ESM4.....	16	80,000	S&P 500 EMINI FUTURES.....	GMWB.....	N/A.....	b.....	06/20/2014.....	CME.....	03/17/2014.....	1,832.9000	1,864.6000	(11,360)				(25,360)	(25,360)	(69,200)	001.....	50	
FAM4.....	3	30,000	S&P MID 400 EMINI FUTURES.....	GMWB.....	N/A.....	b.....	06/20/2014.....	CME.....	03/17/2014.....	1,360.1500	1,374.9000	(6,000)				(4,425)	(4,425)	(21,000)	001.....	100	
FAM4.....	1	10,000	S&P MID 400 EMINI FUTURES.....	GMWB.....	N/A.....	b.....	06/20/2014.....	CME.....	03/21/2014.....	1,376.6000	1,374.9000	(2,000)				170	170	(7,000)	001.....	100	
MESM4.....	2	10,000	MSCI MINI INDEX.....	GMWB.....	N/A.....	b.....	06/20/2014.....	NYL.....	03/14/2014.....	924.7000	986.1000	(640)				(6,140)	(6,140)	(5,780)	001.....	50	
MESM4.....	1	5,000	MSCI MINI INDEX.....	GMWB.....	N/A.....	b.....	06/20/2014.....	NYL.....	03/14/2014.....	924.5000	986.1000	(320)				(3,080)	(3,080)	(2,890)	001.....	50	
MFSM4.....	6	30,000	MSCI EMINI INDEX.....	GMWB.....	N/A.....	b.....	06/20/2014.....	NYL.....	03/14/2014.....	1,836.0000	1,895.0000	(3,120)				(17,700)	(17,700)	(34,980)	001.....	50	
MFSM4.....	1	5,000	MSCI EMINI INDEX.....	GMWB.....	N/A.....	b.....	06/20/2014.....	NYL.....	03/14/2014.....	1,835.0000	1,895.0000	(520)				(3,000)	(3,000)	(5,830)	001.....	50	
MFSM4.....	1	5,000	MSCI EMINI INDEX.....	GMWB.....	N/A.....	b.....	06/20/2014.....	NYL.....	03/27/2014.....	1,870.5000	1,895.0000	(520)				(1,225)	(1,225)	(5,830)	001.....	50	
RTAM4.....	4	40,000	RUSSELL 2000 MINI FUTURES.....	GMWB.....	N/A.....	b.....	06/20/2014.....	NYF.....	03/17/2014.....	1,176.5500	1,170.5000	(9,400)				2,420	2,420	(20,400)	001.....	100	
CFPM4.....	2	200,000	5 YEAR PRIMARY FIXED RATE.....	GMWB.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/12/2014.....	100.6875	100.2031	-				969	969	(2,800)	001.....	1,000	
CFPM4.....	85	8,500,000	5 YEAR PRIMARY FIXED RATE.....	GMWB.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/12/2014.....	100.6563	100.2031	-				38,519	38,520	(119,000)	001.....	1,000	
CNPM4.....	2	200,000	10 PRIMARY FIXED RATE.....	Dynamic.....	N/A.....	a.....	06/20/2014.....	CBT.....	03/12/2014.....	100.4688	100.5938	250				(250)	(250)	(3,900)	002.....	1,000	
13429999 Total-Short Futures-Hedging Other.....												(33,630)	0	0	0	(19,102)	(19,101)	(298,610)	XXX	XXX	
1389999 Total-Short Futures.....												(33,630)	0	0	0	(19,102)	(19,101)	(298,610)	XXX	XXX	
1409999 Total-Hedging Other.....												(42,146)	0	0	0	17,359	17,362	(125,050)	XXX	XXX	
1449999 TOTAL.....												(42,146)	0	0	0	17,359	17,362	(125,050)	XXX	XXX	

QE07.1

(a) Code Description of Hedged Risk(s)

a	Interest Rate
b	Equity/Index

Statement as of March 31, 2014 of the **Great-West Life & Annuity Insurance Company**

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	Derivatives used to hedge the liability of the GMWB product. While the hedge program is actively managed, it may not exactly offset changes in the GMWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high levels of volatility in the equity and interest rate markets, and differences between and what is assumed.
2	This dynamic hedging program is an investment risk hedge program used to manage the potential variability in future interest payments on certain insurance and annuity products due to a change in credited interest rates and the related change in cash flows due to increased surrenders.

QE07.2

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<b>Brokers</b>			
BAML - Milliman	..... 1,319,947	..... (35)	..... 1,319,912
Citigroup	- .....	- .....	- .....
Vision Financial	..... 1,899,985	..... (1,899,985)	- .....
Total Net Cash Deposits .....	..... 3,219,932	..... (1,900,020)	..... 1,319,912

**SCHEDULE DB - PART D - SECTION 1**  
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....1,319,912	- .....	.....1,319,912	.....2,612	.....(44,755)	.....2,612	.....(125,050)	.....(125,050)
<b>NAIC 1 Designation</b>											
Bank of America.....	...Y.....	...N.....	.....	- .....	- .....	.....0	- .....	.....(2,395,750)	.....0	.....246,729	.....246,729
Goldman Sachs Mitsui Marine.....	...Y.....	...Y.....	.....	.....2,011,077	.....(59,735,316)	.....0	.....5,286,617	.....(61,366,960)	.....0	.....5,854,524	.....0
Toronto Dominion Bank.....	...Y.....	...Y.....	.....	.....373,839	.....(14,958,169)	.....0	.....3,241,631	.....(14,958,169)	.....0	.....1,541,894	.....0
Deutsche Bank AG.....	...Y.....	...Y.....	.....	.....745,322	.....(71,895,261)	.....0	.....12,395,918	.....(71,922,088)	.....0	.....6,497,543	.....0
Barclays Bank PLC.....	...Y.....	...Y.....	.....	.....30,929	- .....	.....30,929	- .....	.....30,929	- .....	.....30,929	.....0
Credit Suisse International.....	...Y.....	...Y.....	.....	- .....	.....(13,020,191)	.....0	.....1,300,912	.....(13,052,938)	.....0	.....1,483,181	.....0
Bank of New York Mellon.....	...Y.....	...Y.....	.....	.....66,353	- .....	.....66,353	.....66,353	- .....	.....66,353	- .....	.....0
Wells Fargo Bank NA.....	...Y.....	...Y.....	.....	- .....	.....(34,025)	.....0	- .....	.....(71,100)	.....0	.....294,155	.....260,130
0299999. Total NAIC 1 Designation.....			.....0	.....3,227,520	.....(159,642,962)	.....97,282	.....22,322,360	.....(163,767,005)	.....97,282	.....15,918,026	.....506,859
0899999. Aggregate Sum of Central Clearinghouse.....	.....XXX.....	.....XXX.....	.....XXX.....	.....84,599	.....(158,923)	.....0	.....84,599	.....(158,923)	.....0	.....228,193	.....153,869
0999999. Totals.....			.....0	.....4,632,031	.....(159,801,885)	.....1,417,194	.....22,409,571	.....(163,970,683)	.....99,894	.....16,021,169	.....535,678

QE08



**SCHEDULE DB - PART D - SECTION 2**  
Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<b>Collateral Pledged by Reporting Entity</b>								
Goldman Sachs Mitsui Marine.....	Cash.....		Cash.....	57,200,000	-	57,200,000		IV.....
Toronto Dominion Bank.....	Cash.....		Cash.....	11,700,000	-	11,700,000		IV.....
Credit Suisse International.....	Cash.....		Cash.....	12,500,000	-	12,500,000		IV.....
Deutsche Bank AG.....	Cash.....		Cash.....	60,300,000	-	60,300,000		IV.....
Wells Fargo Securities LLC.....	Cash.....		Cash.....	198,704	-	198,704		IV.....
Milliman.....	Treasury.....	912796 CK 3	US Treasury Bill.....	174,988	175,000	174,988	.05/08/2014	I.....
Milliman.....	Treasury.....	912796 CK 3	US Treasury Bill.....	159,989	160,000	159,989	.05/08/2014	I.....
Milliman.....	Treasury.....	912796 CK 3	US Treasury Bill.....	984,934	985,000	984,934	.05/08/2014	I.....
0199999. Totals.....				143,218,615	1,320,000	143,218,615	.XXX.....	.XXX.....

QE09

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
912810 RE 0	UNITED STATES TREASURY BOND.....		1.....	5,642,328	5,642,328	02/15/2044...
912828 QD 5	US TREASURY INFLATION INDEXED BONDS.....		1.....	968,677	968,677	04/15/2016...
0199999	U.S. Government - Issuer Obligations.....			6,611,005	6,611,005	....XXX.....
0599999	Total - U.S. Government.....			6,611,005	6,611,005	....XXX.....
6199999	Total - Issuer Obligations.....			6,611,005	6,611,005	....XXX.....
6599999	Subtotal - Bonds.....			6,611,005	6,611,005	....XXX.....
<b>Cash (Schedule E Part 1 Type)</b>						
000000 00 0	REPO - CREDIT SUISSE A.....	RR.....		4,647,356	4,647,356	04/01/2014...
000000 00 0	REPO - HSBC C.....	RR.....		22,076,780	22,076,780	04/01/2014...
000000 00 0	REPO - MERRILL D.....	RR.....		22,076,780	22,076,780	04/01/2014...
000000 00 0	REPO - TORONTO DOMINION D.....	RR.....		22,076,780	22,076,780	04/01/2014...
000000 00 0	REPO - RBC D.....	RR.....		22,076,780	22,076,780	04/01/2014...
9099999	Total - Cash (Schedule E Part 1 Type).....			92,954,476	92,954,476	....XXX.....
9999999	Totals.....			99,565,481	99,565,481	....XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....92,207,835 Book/Adjusted Carrying Value \$.....92,207,835
- Average balance for the year to date: Fair Value \$.....52,718,105 Book/Adjusted Carrying Value \$.....52,718,105
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....99,565,481 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
THE BANK OF NEW YORK MELLON..... New York, NY.....			.....21		.....1,490,452	.....2,038,250	.....1,257,113	XXX..
Bank of Montreal ..... Winnipeg, Manitoba.....					.....(729,843)	.....76,891	.....(820,885)	XXX..
US Bank..... Denver, CO.....					.....(9,242,169)	.....681,419	.....(1,543,454)	XXX..
Wells Fargo..... San Fransisco, CA.....					.....3,853,644	.....3,410,088	.....3,961,359	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....21	.....0	.....(4,627,916)	.....6,206,648	.....2,854,133	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....21	.....0	.....(4,627,916)	.....6,206,648	.....2,854,133	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....21	.....0	.....(4,627,916)	.....6,206,648	.....2,854,133	XXX..

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>							
UNITED STATES OF AMERICA TREASURY BILLS.....		03/13/2014	0.050	04/10/2014	99,998,750		2,639
UNITED STATES OF AMERICA TREASURY BILLS.....		03/17/2014	0.050	04/17/2014	99,997,800		1,925
0199999. U.S. Government Bonds - Issuer Obligations.....					199,996,550	.0	4,564
0599999. Total - U.S. Government Bonds.....					199,996,550	.0	4,564
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>							
FEDERAL FARM CREDIT BANK DISCOUNT NOTES.....		03/12/2014	0.045	04/10/2014	72,799,243		1,930
FEDERAL HOME LOAN BANK DISCOUNT NOTES.....		03/25/2014	0.030	04/02/2014	11,999,990		.70
FEDERAL HOME LOAN BANK DISCOUNT NOTES.....		03/25/2014	0.035	04/09/2014	41,886,674		.285
FEDERAL HOME LOAN BANK DISCOUNT NOTES.....		03/10/2014	0.050	04/10/2014	38,159,585		1,180
FEDERAL HOME LOAN BANK DISCOUNT NOTES.....		03/19/2014	0.060	04/16/2014	870,273,749		.21,307
FEDERAL HOME LOAN BANK DISCOUNT NOTES.....		03/20/2014	0.047	04/21/2014	27,799,274		.399
FEDERAL HOME LOAN BANK DISCOUNT NOTES.....		03/27/2014	0.033	04/25/2014	100,387,791		.368
FEDERAL HOME LOAN BANK DISCOUNT NOTES.....		03/31/2014	0.030	05/14/2014	129,994,894		.337
FHLMC DISCOUNT NOTES.....		03/25/2014	0.010	04/04/2014	71,999,940		.140
FHLMC DISCOUNT NOTES.....		03/28/2014	0.040	05/12/2014	84,996,128		.378
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					1,450,297,268	.0	.26,394
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					1,450,297,268	.0	.26,394
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					1,650,293,818	.0	.30,958
8399999. Subtotals - Bonds.....					1,650,293,818	.0	.30,958
<b>Other Cash Equivalents</b>							
CREDIT SUISSE SEC (USA) LLC TRI PARTY REPURCHASE AGREEMENT.....		03/13/2014	0.050	04/10/2014	100,000,000	.2,639	
CREDIT SUISSE SEC (USA) LLC TRI PARTY REPURCHASE AGREEMENT.....		03/18/2014	0.050	04/16/2014	50,000,000	.972	
GOLDMAN SACHS & CO TRI PARTY REPURCHASE AGREEMENT.....		03/13/2014	0.060	04/10/2014	150,000,000	.4,750	
BARCLAYS CAPITAL INC TRI PARTY REPURCHASE AGREEMENT.....		03/13/2014	0.060	04/10/2014	150,000,000	.4,750	
MERRIL LYNCH PIERCE FENNER TRI PARTY REPURCHASE AGREEMENT.....		03/18/2014	0.060	04/16/2014	150,000,000	.3,500	
8599999. Total - Other Cash Equivalents.....					600,000,000	.16,611	.0
8699999. Total - Cash Equivalents.....					2,250,293,818	.16,611	.30,958

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