

QUARTERLY STATEMENT

OF THE

**American Family Life Assurance
Company of Columbus (Aflac)**

Of

Omaha

in the state of NE

to the Insurance Department

of the State of

For the Period Ended

June 30, 2013

2013



QUARTERLY STATEMENT

As of June 30, 2013
of the Condition and Affairs of the

American Family Life Assurance Company of Columbus (Aflac)

NAIC Group Code.....370, 370 (Current Period) (Prior Period)	NAIC Company Code..... 60380	Employer's ID Number..... 58-0663085
Organized under the Laws of Nebraska	State of Domicile or Port of Entry Nebraska	Country of Domicile US
Incorporated/Organized..... November 17, 1955	Commenced Business..... April 1, 1956	
Statutory Home Office	10306 Regency Parkway Drive..... Omaha NE US 68114-3743 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1932 Wynnton Road..... Columbus GA US 31999-001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	706-323-3431 <i>(Area Code) (Telephone Number)</i>
Mail Address	1932 Wynnton Road..... Columbus GA US 31999-001 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1932 Wynnton Road..... Columbus GA US 31999-001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	706-323-3431 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	aflac.com	
Statutory Statement Contact	Michael S. Bruder <i>(Name)</i> mbruder@aflac.com <i>(E-Mail Address)</i>	706-763-4020 <i>(Area Code) (Telephone Number) (Extension)</i> 706-596-3280 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Paul Shelby Amos II	President	2. Joseph Matthew Loudermilk	VP, Secretary
3. Kriss Cloninger III	Executive Vice President, CFO	4. Daniel Paul Amos	Chairman, Chief Executive Officer

OTHER

Joey Meredith Loudermilk	Executive Vice President, General Counsel	Teresa Lynne White	Executive Vice President, COO
June Posey Howard	Senior Vice President, Chief Accounting Officer	Susan Ryneanson Blanck	Executive Vice President, Corporate Actuary
Audrey Boone Tillman	Executive Vice President, Corporate Services	Kenneth S. Janke #	President (Aflac US)
Eric Mark Kirsch #	Executive Vice President, GCIO	JAPAN BRANCH MANAGEMENT	
Charles Ditmars Lake II	Chariman	Tohru Tonoike	President
Hiroshi Yamauchi	Executive Vice President	Koji Ariyoshi	Executive Vice President
Masahiko Furutani	Executive Vice President	Hisayuki Shinkai	First Senior Vice President
Jun Isonaka	First Senior Vice President	Masatoshi Koide #	First Senior Vice President

DIRECTORS OR TRUSTEES

Daniel Paul Amos Chairman	Paul Shelby Amos II	Francis Joseph Barrett	Kriss Cloninger III
June Posey Howard	Kenneth Stuart Janke Jr.	Charles Boynton Knapp	Joey Meredith Loudermilk
Ernest Stephen Purdom	David Gary Thompson		

State of.....
County of.....

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) Paul Shelby Amos II 1. (Printed Name) President (Title)	_____ (Signature) Joseph Matthew Loudermilk 2. (Printed Name) VP, Secretary (Title)	_____ (Signature) Kriss Cloninger III 3. (Printed Name) Executive Vice President, CFO (Title)
------------------------------------------------------------------------------------------	----------------------------------------------------------------------------------------------------	--------------------------------------------------------------------------------------------------------------

Subscribed and sworn to before me
This _____ day of _____

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	99,697,232,519	0	99,697,232,519	105,468,691,779
2. Stocks:				
2.1 Preferred stocks.....	4,903,286	0	4,903,286	4,899,090
2.2 Common stocks.....	717,730,071	5,333	717,724,738	639,191,176
3. Mortgage loans on real estate:				
3.1 First liens.....	2,874,850	0	2,874,850	4,007,565
3.2 Other than first liens.....	4,197,401	4,197,401	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	262,456,907	0	262,456,907	301,159,037
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....304,970,909), cash equivalents (\$.....0) and short-term investments (\$.....147,076,891).....	452,047,800	0	452,047,800	6,214,179,972
6. Contract loans (including \$.....0 premium notes).....	142,239,253	0	142,239,253	151,959,622
7. Derivatives.....	214,512,601	0	214,512,601	0
8. Other invested assets.....	382,212,138	0	382,212,138	382,479,127
9. Receivables for securities.....	0	0	0	1,575
10. Securities lending reinvested collateral assets.....	336,474,740	0	336,474,740	158,978,970
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	102,216,881,566	4,202,734	102,212,678,832	113,325,547,913
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	801,788,398	0	801,788,398	824,263,159
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	404,626,568	36,907,650	367,718,918	388,321,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	6,298,923	0	6,298,923	5,731,460
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,036,605	0	9,036,605	4,713,900
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	33,187,755	0	33,187,755	35,157,221
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	0	0	0	0
19. Guaranty funds receivable or on deposit.....	1,030,972	0	1,030,972	948,927
20. Electronic data processing equipment and software.....	38,252,983	24,599,668	13,653,315	12,629,222
21. Furniture and equipment, including health care delivery assets (\$.....0).....	26,394,100	26,394,100	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	400,682,366	0	400,682,366	436,431,926
24. Health care (\$.....0) and other amounts receivable.....	11,351,531	11,351,531	0	0
25. Aggregate write-ins for other than invested assets.....	261,579,337	138,713,720	122,865,617	108,625,624
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	104,211,111,104	242,169,403	103,968,941,701	115,142,371,019
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	204,665,791	0	204,665,791	204,296,975
28. Total (Lines 26 and 27).....	104,415,776,895	242,169,403	104,173,607,492	115,346,667,994

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Refundable deposits in Japan, primarily leased office space.....	46,459,890	1,391,352	45,068,538	49,307,546
2502. Funds held by premium collection agencies.....	41,904,022	0	41,904,022	46,486,652
2503. Prepaid expenses.....	95,754,627	95,754,627	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	77,460,798	41,567,741	35,893,057	12,831,426
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	261,579,337	138,713,720	122,865,617	108,625,624

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....18,156,387,750 less \$.....0 included in Line 6.3 (including \$.....1,305,935 Modco Reserve).....	18,156,387,750	18,458,405,532
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	55,529,422,961	61,433,824,463
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	150,718,775	129,643,340
4. Contract claims:		
4.1 Life.....	200,758,799	207,625,272
4.2 Accident and health.....	3,288,018,360	3,577,815,969
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	3,023	3,023
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....139,029,481 discount; including \$.....310,995,268 accident and health premiums.....	11,020,997,309	11,364,284,979
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	39,111,193	45,482,885
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....40,271,143 assumed and \$.....0 ceded.....	40,271,143	47,612,826
9.4 Interest Maintenance Reserve.....	1,306,589,503	1,255,030,370
10. Commissions to agents due or accrued - life and annuity contracts \$.....24,220,363, accident and health \$.....134,496,960 and deposit-type contract funds \$.....0.....	158,717,323	189,390,599
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	493,223,722	622,734,918
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	45,150,164	82,442,723
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	258,797,273	227,070,204
15.2 Net deferred tax liability.....	1,943,648,844	1,441,004,982
16. Unearned investment income.....	0	0
17. Amounts withheld or retained by company as agent or trustee.....	14,758,826	12,316,593
18. Amounts held for agents' account, including \$.....6,202,744 agents' credit balances.....	8,877,187	8,950,957
19. Remittances and items not allocated.....	56,115,612	97,492,411
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	147,048,531	37,038,209
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	45,745,019	90,198,290
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	116,218,802	534,615,532
24.09 Payable for securities.....	26,921,747	7,031,312
24.10 Payable for securities lending.....	1,505,718,780	6,277,147,737
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	107,272,524	103,449,824
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	94,660,493,170	106,250,612,950
27. From Separate Accounts statement.....	204,665,791	204,296,975
28. Total liabilities (Lines 26 and 27).....	94,865,158,961	106,454,909,925
29. Common capital stock.....	3,879,605	3,879,605
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	569,929,529	569,929,529
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	8,734,639,397	8,317,948,935
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	9,304,568,926	8,887,878,464
38. Totals of Lines 29, 30 and 37.....	9,308,448,531	8,891,758,069
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	104,173,607,492	115,346,667,994

DETAILS OF WRITE-INS

2501. Other liabilities.....	69,743,224	73,209,702
2502. Funds held for escheat.....	26,683,921	30,240,122
2503. Pension Liability.....	10,845,379	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	107,272,524	103,449,824
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	10,402,510,876	11,313,845,605	23,102,514,153
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	1,632,217,003	1,696,134,584	3,399,354,102
4. Amortization of Interest Maintenance Reserve (IMR).....	34,083,601	33,400,608	67,108,010
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	110,202	137,052	246,272
7. Reserve adjustments on reinsurance ceded.....	20,736	(61,921)	(82,420)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	11,826,622	5,813,923	11,852,501
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	31,425,721	12,498,321	36,615,273
9. Totals (Lines 1 to 8.3).....	12,112,194,761	13,061,768,172	26,617,607,891
10. Death benefits.....	182,899,130	196,897,975	373,951,634
11. Matured endowments (excluding guaranteed annual pure endowments).....	4,994,129	4,791,969	10,265,585
12. Annuity benefits.....	2,512,887	2,374,654	5,235,041
13. Disability benefits and benefits under accident and health contracts.....	3,976,434,730	4,541,499,496	9,120,247,397
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	281,238,518	312,414,802	629,873,260
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	874,024	642,983	1,385,447
18. Payments on supplementary contracts with life contingencies.....	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	2,909,609,585	2,827,877,531	6,169,965,670
20. Totals (Lines 10 to 19).....	7,358,563,003	7,886,499,412	16,310,924,034
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	1,340,815,698	1,554,390,424	3,118,664,052
22. Commissions and expense allowances on reinsurance assumed.....	43,053,036	0	109,230,934
23. General insurance expenses.....	1,241,312,930	1,310,010,519	2,748,087,286
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	98,905,059	109,982,527	230,898,958
25. Increase in loading on deferred and uncollected premiums.....	207,654	251,937	336,717
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	4,806,458	0	14,473,736
28. Totals (Lines 20 to 27).....	10,087,663,838	10,861,134,819	22,532,615,717
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	2,024,530,923	2,200,633,353	4,084,992,174
30. Dividends to policyholders.....	1,493	1,878	5,725
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	2,024,529,430	2,200,631,475	4,084,986,449
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	469,001,100	602,886,707	779,712,756
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	1,555,528,330	1,597,744,768	3,305,273,693
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....0 (excluding taxes of \$.....0 transferred to the IMR).....	28,717,229	(527,341,065)	(967,996,234)
35. Net income (Line 33 plus Line 34).....	1,584,245,559	1,070,403,703	2,337,277,459
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	8,891,758,066	6,371,117,681	6,371,117,681
37. Net income (Line 35).....	1,584,245,559	1,070,403,703	2,337,277,459
38. Change in net unrealized capital gains (losses) less capital gains tax of \$..... 11,132,416.....	7,143,772	27,072,795	60,235,751
39. Change in net unrealized foreign exchange capital gain (loss).....	(288,114,275)	(128,369,133)	(352,659,197)
40. Change in net deferred income tax.....	(515,712,759)	112,764,455	(263,353,731)
41. Change in nonadmitted assets.....	39,175,294	(85,674,446)	314,441,187
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(110,010,323)	(6,777,509)	(21,598,467)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	435,161,823	435,161,823
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(326,870,280)	0	0
53. Aggregate write-ins for gains and losses in surplus.....	26,833,477	808,566	11,135,560
54. Net change in capital and surplus (Lines 37 through 53).....	416,690,465	1,425,390,254	2,520,640,385
55. Capital and surplus as of statement date (Lines 36 + 54).....	9,308,448,531	7,796,507,935	8,891,758,066
DETAILS OF WRITE-INS			
08.301. Administrative service fees from affiliates.....	9,697,163	8,483,880	17,706,159
08.302. Interest on agents' balances.....	717,299	740,452	1,478,663
08.303. Realized foreign exchange gain/(loss).....	17,456,769	(16,022)	7,185,645
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	3,554,490	3,290,011	10,244,806
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	31,425,721	12,498,321	36,615,273
2701. Reserve adjustment from reinsurance assumed.....	4,806,458	0	14,473,736
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	4,806,458	0	14,473,736
5301. Minimum pension liability.....	27,076,278	808,566	10,171,446
5302. Derivatives in other assets.....	(242,801)	0	964,114
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	26,833,477	808,566	11,135,560

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	11,489,494,682	14,784,475,362	29,660,867,878
2. Net investment income.....	1,637,666,623	1,691,772,484	3,215,938,460
3. Miscellaneous income.....	13,654,075	15,898,909	34,210,826
4. Total (Lines 1 through 3).....	13,140,815,380	16,492,146,755	32,911,017,164
5. Benefit and loss related payments.....	4,423,811,100	4,970,365,585	9,828,566,587
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	2,706,030,891	3,050,154,087	6,064,941,242
8. Dividends paid to policyholders.....	1,493	1,878	5,725
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	394,504,383	584,733,889	770,151,358
10. Total (Lines 5 through 9).....	7,524,347,867	8,605,255,439	16,663,664,912
11. Net cash from operations (Line 4 minus Line 10).....	5,616,467,513	7,886,891,316	16,247,352,252
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	4,618,128,827	4,240,154,144	12,806,020,820
12.2 Stocks.....	0	40,144	377,234
12.3 Mortgage loans.....	1,542,763	651,946	1,718,752
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	302,225,316	302,225,316
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	19,892,010	0	30,654,033
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,639,563,600	4,543,071,550	13,140,996,155
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	8,901,482,467	11,422,464,034	29,166,587,136
13.2 Stocks.....	60,000,000	302,225,316	442,562,401
13.3 Mortgage loans.....	0	244,918	231,000
13.4 Real estate.....	165,940	662,281	1,369,514
13.5 Other invested assets.....	0	176,428,218	226,428,218
13.6 Miscellaneous applications.....	1,739,781,617	9,149,970	1,575
13.7 Total investments acquired (Lines 13.1 to 13.6).....	10,701,430,024	11,911,174,737	29,837,179,844
14. Net increase (decrease) in contract loans and premium notes.....	(9,720,369)	6,095,732	4,944,868
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(6,052,146,055)	(7,374,198,919)	(16,701,128,557)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	34,246,788	10,507,071	32,188,395
16.5 Dividends to stockholders.....	326,870,280	0	0
16.6 Other cash provided (applied).....	(5,033,830,136)	(787,780,406)	5,085,577,916
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(5,326,453,628)	(777,273,335)	5,117,766,311
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(5,762,132,170)	(264,580,938)	4,663,990,006
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	6,214,179,970	1,550,189,964	1,550,189,964
19.2 End of period (Line 18 plus Line 19.1).....	452,047,800	1,285,609,026	6,214,179,970
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Reclassification of assets - Sch. BA (other inv. assets) to common stocks.....	0	302,225,316	302,225,316

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	.0	.0	.0
2. Ordinary life insurance.....	2,557,356,876	2,517,862,919	5,311,464,848
3. Ordinary individual annuities.....	296,002,648	320,843,886	696,769,291
4. Credit life (group and individual).....	.0	.0	.0
5. Group life insurance.....	1,072,919	1,229,160	2,384,519
6. Group annuities.....	.0	.0	.0
7. A&H - group.....	5,333,569	5,707,772	11,171,957
8. A&H - credit (group and individual).....	.0	.0	.0
9. A&H - other.....	7,492,750,600	8,482,208,638	17,010,279,714
10. Aggregate of all other lines of business.....	.0	.0	.0
11. Subtotal.....	10,352,516,612	11,327,852,374	23,032,070,329
12. Deposit-type contracts.....	.0	.0	.0
13. Total.....	10,352,516,612	11,327,852,374	23,032,070,329

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS**(1) Summary of Significant Accounting Policies****A. Basis of Presentation**

The financial statements of American Family Life Assurance Company of Columbus ("Aflac" or "The Company") are presented on the basis of accounting practices prescribed or permitted by the Nebraska Department of Insurance (NEDOI). The amounts reported pertain to the entire company business including separate accounts business. The NEDOI recognizes statutory accounting principles and practices prescribed or permitted by the state of Nebraska for determining and reporting the financial condition and results of operations of an insurance company, and for determining a company's solvency under Nebraska insurance law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual*, (SAP) has been adopted by the state of Nebraska as a component of those prescribed or permitted practices. Additionally, the Director of the NEDOI has the right to permit other specific practices which deviate from prescribed practices. The Company has been given explicit permission by the Director of the NEDOI for two such permitted practices. The permitted practices do not impact the calculation of net income or prevent the triggering of a regulatory event in the Company's risk-based capital calculation.

- The Company has reported as admitted assets the refundable lease deposits on the leases of commercial office space which house Aflac Japan's sales operations. These lease deposits are unique and part of the ordinary course of doing business in the country of Japan; these assets would be non-admitted under SAP.
- The Company utilizes book value accounting for certain guaranteed separate account funding agreements instead of fair value accounting as required by SAP. As of June 30, 2013 and December 31, 2012, the underlying separate account assets had unrealized gains of \$37 million and \$46.4 million, respectively. See Note 34 - Separate Accounts for a discussion of the Company's separate account holdings.

A reconciliation of the Company's capital and surplus between SAP and practices permitted by the state of Nebraska is shown below:

	State of Domicile	June 2013	December 2012
<u>NET INCOME</u>	Nebraska		
(1) Company state basis (Page 4, Line 35, Column 1 & 2)	\$	1,584,245,559	\$ 2,337,277,459
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4) Net Income, NAIC basis (1-2-3=4)	\$	<u>1,584,245,559</u>	\$ <u>2,337,277,459</u>
<u>SURPLUS</u>	Nebraska		
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	\$	9,308,448,531	\$ 8,891,758,069
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP:			
Refundable lease deposits - Japan		(45,068,538)	(49,307,546)
Separate Account Funding Agreements		36,970,320	46,418,136
(8) Capital and surplus, NAIC basis (5-6-7=8)	\$	<u>9,300,350,313</u>	\$ <u>8,888,868,659</u>

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in accordance with SAP requires management to make estimates when recording transactions resulting from business operations, based on information currently available. The most significant items on the balance sheet that involve a greater degree of accounting estimates and actuarial determinations subject to changes in the future are the aggregate reserves for life and accident and health policies and the liability for policy and contract claims. As additional information becomes available, or actual amounts are determinable, the recorded estimates will be revised and reflected in net income. In addition, the identification of potentially impaired investments involves significant management judgment and requires evaluation of factors including but not limited to: percentage decline in value and length of time during which the decline has occurred, recoverability of principal and interest, general market conditions, rating agency opinions and actions regarding the issuer's credit standing, and issuer's economic, regulatory or political environment. Although some variability is inherent in these estimates, the Company believes the amounts provided are adequate.

C. Foreign Currency Translation

No significant change.

D. Recognition of Premium Income and Related Expenses

No significant change.

E. Cash and Cash Equivalents

No significant change.

F. Investments

No significant change.

G. Policy Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

H. Policy and Contract Claims

No significant change.

I. Income Taxes

No significant change.

J. Investment in Subsidiary

No significant change.

(2) Accounting Changes and Corrections of Errors

SSAP No. 92, Accounting for Postretirement Benefits Other Than Pensions, and SSAP No. 102, Accounting for Pensions, became effective January 1, 2013. SSAP No. 92 requires any underfunded defined benefit postretirement plan amounts, as determined when the accumulated benefit obligation exceeds the fair value of plan assets, to be recognized as a liability under SSAP No. 5R, Liabilities, Contingencies and Impairment of Assets. SSAP No. 102 requires any underfunded defined benefit pension amounts, as determined when the projected benefit obligation exceeds the fair value of plan assets, to be recognized as a liability under SSAP No. 5R. Such liabilities are required to be reported in the first quarter statutory financial statement after the transition date with a corresponding entry to unassigned funds. SSAP No. 92 is applicable to the postretirement health care benefit plan sponsored by Aflac Incorporated. SSAP No. 102 is applicable to the non-qualified unfunded supplemental retirement plans sponsored by Aflac Incorporated. Additionally, SSAP No. 102 is applicable to Aflac Japan's non-contributory defined benefit pension plan and non-qualified unfunded supplemental retirement plan. The disclosure has been updated since March 31, 2013 due to the following: (1) removal of the U.S. pension plan based on the holding company rules per SSAP No. 102; and (2) an estimate was used for the Japan pension disclosure in the March 31, 2013 disclosure which has been trued-up to actual as of June 30, 2013. The Company elected to utilize the minimum transition option for both the defined benefit pension plans and postretirement plan. The minimum transition liability follows:

	Defined-Benefit Plans		Postretirement Benefits
	U.S.	Japan	
Minimum Transition Liability	\$ 10,757,083	\$ 20,516,882	\$ 5,532,799
Recognized Surplus Impact at Transition & Remaining Transition Liability:			
Transition Liability	\$ 11,067,358	\$ 56,036,369	\$ 55,327,988
Amount Recognized January 1, 2013	(4,251,902)	(1,207,811)	(5,532,799)
Amount Recognized prior to January 1, 2013	(6,505,181)	(19,309,071)	-
Remaining Transition Liability	\$ 310,275	\$ 35,519,487	\$ 49,795,189

The Company elected the transition option for surplus deferral, and SSAP No. 92 and 102 allows up to 10 years for deferral. This requires the Company to recognize each year an amount that is at least equal to the amortization of the unrecognized items in effect at transition. The following is a reporting entity projection and may be revised based on future expenses and activity:

NOTES TO FINANCIAL STATEMENTS**Defined-Benefit Plans:**

	U.S.		Japan	
	December 31, 2012	January 1, 2013	December 31, 2012	January 1, 2013
Total Accumulated Benefit Obligation	\$ (28,280,433)	\$ (28,280,433)	\$ (272,055,485)	\$ (273,263,296)
Vested Projected Benefit Obligation	\$ (28,590,708)	\$ (28,590,708)	\$ (306,087,600)	\$ (306,087,600)
Non-Vested Projected Benefit Obligation	-	-	(2,695,183)	(2,695,183)
Total Projected Benefit Obligation	(28,590,708)	(28,590,708)	(308,782,783)	(308,782,783)
Plan Assets at Fair Value	-	-	183,410,380	183,410,380
Funded Status	(28,590,708)	(28,590,708)	(125,372,403)	(125,372,403)
Prior Service Cost - Non-Vested	-	-	(1,115,757)	(1,115,757)
Unrecognized Losses/(Gains)	11,067,358	-	57,152,126	-
Total Unrecognized	11,067,358	-	56,036,369	-
Net Liability for Benefits	\$ (17,523,350)	\$ (28,280,433)	\$ (69,336,034)	\$ (89,852,916)

Other Postretirement Benefits:

	December 31, 2012	January 1, 2013
Vested Accumulated Postretirement Benefit Obligation	\$ (19,148,653)	\$ (19,148,653)
Non-Vested Accumulated Postretirement Benefit Obligation	(56,069,463)	(56,069,463)
Total Accumulated Benefit Obligation	(75,218,116)	(75,218,116)
Plan Assets at Fair Value	-	-
Funded Status	(75,218,116)	(75,218,116)
Prior Service Cost - Non-Vested	56,069,463	-
Unrecognized Losses/(Gains)	(741,475)	-
Total Unrecognized	55,327,988	-
Net Overfunded Plan Assets/(Liability for Benefits)	\$ (19,890,128)	\$ (25,422,927)

As of January 1, 2013, the \$28,280,433 and \$89,852,916 liabilities for the U.S. and Japan pension benefits, respectively, and the \$25,422,927 liability for other postretirement benefits were reflected in the financial statements as follows:

	Defined-Benefit Plans		Postretirement Benefits
	U.S.	Japan	
Aggregate Write-Ins for Liabilities	\$ 4,251,902	\$ 1,207,811	\$ 5,532,799
Accrued Benefit Cost	\$ 24,028,531	\$ 88,645,105	\$ 19,890,128
Surplus Deferral - Unrecognized Transition Liability	\$ 310,275	\$ 35,519,487	\$ 49,795,189

(3) Business Combinations and Goodwill

No significant change.

(4) Discontinued Operations

No significant change.

(5) Investments**A. Mortgage Loans**

No significant change.

B. Debt Restructuring

The Company has not engaged in debt restructuring.

C. Reverse Mortgages

The Company has made no investments in reverse mortgages.

D. Loan-Backed Securities**1. Prepayment assumptions**

The Company's prepayment assumptions are determined using constant prepayment rates provided by brokers.

2. Classification of the basis for other-than-temporary impairments

The Company recognized other than temporary impairments in the following quarters.

NOTES TO FINANCIAL STATEMENTS

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	\$ -	\$ -	\$ -	-
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
c. Total 1st Quarter	\$ -	\$ -	\$ -	-
OTTI recognized 2nd Quarter				
d. Intent to sell	\$ -	\$ -	\$ -	-
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
f. Total 2nd Quarter	\$ -	\$ -	\$ -	-

3. Securities with recognized other-than-temporary impairments

1	2	3	4	5	6	7
CUSIP	Book/adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of Financial Statement Where Reported
Total \$	-	-	-	-	-	-

4. Impaired securities for which an other-than-temporary impairment has not been recognized in earnings

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	\$	47,126,620
2. 12 months or longer	\$	243,454,449
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	674,200,690
2. 12 months or longer	\$	943,485,746

5. Information considered in reaching the conclusion that impairments are not other-than-temporary

The determination of whether an impairment is other than temporary is subjective and involves the consideration of various factors and circumstances specific to an individual issuer, which includes but is not limited to the following:

- issuer financial condition, including profitability and cash flows
- credit status of the issuer
- the issuer's specific and general competitive environment
- published reports
- general economic environment
- regulatory and legislative environment
- the severity of the decline in fair value
- the length of time the fair value is below cost
- our intent, need, or both to sell the security prior to its anticipated recovery in value
- other factors as may become available from time to time

This process is not exact and requires consideration of risk such as credit risk, which to a certain extent can be controlled, and interest risk, which cannot be controlled. Therefore, if an investment's amortized cost exceeds its fair value solely due to changes in interest rates, impairment may not be appropriate.

E. Repurchase Agreements and/or Security Lending Transactions

No significant change except for 3(b) below:

NOTES TO FINANCIAL STATEMENTS

3b. The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)
\$ 1,505,712,063

(6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

(7) Investment Income

No significant change.

(8) Derivative Instruments

In order to hedge foreign exchange risk for certain profit repatriation received from Aflac Japan in yen in July 2013 and expected to be received in July 2014, the Company entered into foreign currency options and forwards. The Company uses a combination of options to protect expected future cash flows by simultaneously purchasing a call option (an option that limits exposure to increasing foreign exchange rates) and selling a put option (an option that limits exposure to decreasing foreign exchange rates). The combination of these two actions results in no net premium paid (i.e. a costless or zero-cost collar). Other foreign currency options give the Company the right, but not the obligation, to sell yen and buy U.S. dollars at a specified future date at a contracted price. With the foreign currency forwards, Aflac agreed with another party to buy a fixed amount of U.S. dollars and sell a corresponding amount of yen at a specified future date.

Foreign currency forwards with short-term maturities are executed for Aflac Japan in order to economically convert certain fixed-maturity dollar-denominated securities into yen. In these transactions, Aflac Japan agrees with another party to buy a fixed amount of yen and sell a corresponding amount of U.S. dollars at a specified future date. The foreign currency forwards are used to mitigate the foreign exchange risk associated with dollar-denominated investments supporting yen-denominated liabilities.

(9) Income Taxes

In the second quarter of 2013, a statutory valuation allowance of \$237 million was recorded. This valuation allowance is due to a decrease in unrealized future gains driven by rising interest rates.

A. The Components of the net deferred tax asset/(liability) are as follows:

1)

	June 30, 2013			December 31, 2012		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross Deferred Tax Assets	\$ 2,532,344,166	1,178,943,273	3,711,287,439	\$ 2,460,427,312	1,273,875,730	3,734,303,042
(b) Statutory Valuation Allowance Adjustments	-	237,641,884	237,641,884	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	2,532,344,166	941,301,389	3,473,645,555	2,460,427,312	1,273,875,730	3,734,303,042
(d) Deferred Tax Assets Nonadmitted	-	-	-	-	-	-
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	2,532,344,166	941,301,389	3,473,645,555	2,460,427,312	1,273,875,730	3,734,303,042
(f) Deferred Tax Liabilities	5,417,294,397	-	5,417,294,397	5,175,308,023	-	5,175,308,023
(g) Net Admitted Deferred Tax Asset/ (Net Deferred Tax Liability) (1e - 1f)	\$ (2,884,950,231)	941,301,389	(1,943,648,842)	\$ (2,714,880,711)	1,273,875,730	(1,441,004,981)

	Change		
	(7) (Col 1 - 4) Ordinary	(8) (Col 2 - 5) Capital	(9) (Col 7 + 8) Total
(a) Gross Deferred Tax Assets	\$ 71,916,854	(94,932,457)	(23,015,603)
(b) Statutory Valuation Allowance Adjustments	-	237,641,884	237,641,884
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	71,916,854	142,709,427	(260,657,487)
(d) Deferred Tax Assets Nonadmitted	-	-	-
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	71,916,854	(332,574,341)	(260,657,487)
(f) Deferred Tax Liabilities	241,986,374	-	241,986,374
(g) Net Admitted Deferred Tax Asset/ (Net Deferred Tax Liability) (1e - 1f)	\$ (170,069,520)	(332,574,341)	(502,643,861)

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

<i>(in thousands)</i>	June 30, 2013	December 31, 2012		
Net Gain from Operations	\$ 2,024,529	4,084,986		
Realized Capital Gains on Sales or Maturities	0	(687,217)		
Less: Capital Loss Carryforwards Utilized				
Total Statutory Gain	<u>\$ 2,024,529</u>	<u>3,397,769</u>		
	June 30, 2013	Effective Tax Rate	December 31, 2012	Effective Tax Rate
Statutory Gain Taxed at Enacted Rate	\$ 708,585	35.00%	1,189,219	35.00%
Foreign Taxes	0	0.00%	(51,583)	-1.52%
Change in Nonadmitted Assets	26,418	1.30%	(18,174)	-0.53%
IMR	(11,838)	-0.58%	(23,677)	-0.70%
Difference in tax basis of investment in Japan Branch	0	0.00%	287,054	8.45%
Translation loss on Dollar Bonds	0	0.00%	314,109	9.24%
Change in future Japan tax credits	0	0.00%	(543,699)	-16.00%
Statutory Valuation Allowance	237,642	11.74%	-	0.00%
Other	23,907	1.18%	(110,182)	-3.24%
Total	<u>\$ 984,714</u>	<u>48.64%</u>	<u>1,043,067</u>	<u>30.70%</u>
Federal and Foreign Income Taxes Incurred	469,001	23.17%	779,713	22.95%
Change in Net Deferred Income Taxes	515,713	25.47%	263,354	7.75%
Total Statutory Income Taxes	<u>\$ 984,714</u>	<u>48.64%</u>	<u>1,043,067</u>	<u>30.70%</u>

(10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

(11) Debt

No significant change.

(12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change other than the transition of SSAP No.92 and 102 disclosed in Note 2.

A (6). No significant change.

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

No significant change.

(14) Contingencies

No significant change.

(15) Leases

No significant change.

(16) Information about Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	<u>2013</u>	<u>2012</u>	<u>2013</u>	<u>2012</u>
a. Swaps	\$ -	\$ -	\$ -	-
b. Futures/Forwards	\$ 7,895,144,248	\$ -	\$ 4,255,804,285	\$ 6,943,557,000
c. Options	\$ 1,115,731,819	\$ -	\$ 1,521,452,480	-
d. Total	<u>\$ 9,010,876,067</u>	<u>\$ -</u>	<u>\$ 5,777,256,765</u>	<u>\$ 6,943,557,000</u>

See Schedule DB for additional detail.

NOTES TO FINANCIAL STATEMENTS

(2) The notional amount of a derivative does not represent an amount that must be paid or received in the future, except in the case of currency swaps. However, such amounts do not provide an indication of their potential sensitivity to interest rates or currencies, as applicable. The market sensitivity of a derivative would approach that of a cash instrument having a face amount equal to the derivative's notional amount. The Company uses foreign currency forward contracts to hedge foreign exchange risk on U.S. dollar denominated securities in Aflac Japan's portfolio. Under foreign currency forward contracts, the Company agrees with other parties to pay or receive cash at the settlement date, depending on if the Company is in a liability or asset position at that time. See Note 8 for additional discussion of derivative transactions.

(3) The Company attempts to limit its credit exposure by dealing with counterparties with investment grade credit ratings. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance as of June 30, 2013.

(4) As of June 2013, the Company does not engage in derivative transactions requiring ISDA's and accompanying credit support annexes, or CSA's. The derivatives are executed as short-term borrowing and lending arrangements.

(17) Sale, Transfer, and Servicing of Financial Assets and Extinguishments of Liabilities

B(2)b. No significant change.

B(4)a. No significant change.

B(4)b. No significant change.

C. The Company had no wash sales involving securities that are either unrated or have an NAIC designation of 3 or below.

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

No significant change.

(19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

(20) Fair Value Measurement

A. Assets and Liabilities Measured At Fair Value on a Recurring Basis.

(1) Fair Value Measurements at June 30, 2013

Description	Level 1	Level 2	Level 3	Total
a. Assets at fair value	\$			
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	253,890,375	-	253,890,375
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	253,890,375	-	253,890,375
Common Stock				
Industrial and Misc	13,770,028	-	173,902	13,943,930
Parent, Subsidiaries and Affiliates	-	503,845,354	-	503,845,354
Total Common Stocks	13,770,028	503,845,354	173,902	517,789,284
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets				
Total assets at fair value	13,770,028	757,735,728	173,902	771,679,658
b. Liabilities at fair value:				
Derivative liabilities	-	-	-	-
Total liabilities at fair value \$	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(2) Fair value measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance at 3/31/2013	Transfers into (Level 3)	Transfers out of (Level 3)	Total gains	Total gains	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2013
				and (losses) included in Net Income	and (losses) included in Surplus					
a. Assets										
Common stock										
Industrial and misc	182,297	-	-	-	(8,395)	-	-	-	-	173,902
Total	182,297	-	-	-	(8,395)	-	-	-	-	173,902

(3) The Company reviews the pricing sources and methodologies and based on that review will transfer holdings between levels (if necessary) as of the balance sheet date.

(4) We determine the fair values of our fixed maturity securities, perpetual securities, and privately issued equity securities using the following approaches or techniques: price quotes and valuations from third party pricing vendors (including quoted market prices readily available from public exchange markets) and non-binding price quotes we obtain from outside brokers.

Prior to March 31, 2013, we had used a discounted cash flow (DCF) pricing model to value certain of our privately issued securities. Our DCF pricing model incorporated an option adjusted spread and utilized various market inputs we obtained from both active and inactive markets. The estimated fair values developed by the DCF pricing model were most sensitive to prevailing credit spreads, the level of interest rates (yields) and interest rate volatility. Credit spreads were derived from a widely used global bond index to create a credit matrix which took into account the current credit spread, ratings and remaining time to maturity, and subordination levels for securities that were included in the bond index. The index provided a broad-based measure of the global fixed-income bond market. Beginning March 31, 2013, to reflect the impact of the persistent economic environment and the changing regulatory framework, we engaged a third party pricing vendor to develop valuation models to determine fair values of these securities. These models were also DCF models, but also use information from related markets, specifically the credit default swap (CDS) market to estimate expected cash flows. These models take into consideration any unique characteristics of the securities and make various adjustments to arrive at an appropriate issuer-specific loss adjusted credit curve. This credit curve is then used with the relevant recovery rates to estimate expected cash flows and modeling of additional features, including illiquidity adjustments, if necessary, to price the bond by discounting those loss adjusted cash flows. In cases where a credit curve cannot be developed from the specific security features, the valuation methodology takes into consideration other market observable inputs, including: 1) the most appropriate comparable bond(s) of the issuer; 2) issuer-specific CDS spreads; 3) bonds or CDS spreads of comparable issuers with similar characteristics such as rating, geography, or sector; or 4) bond indices that are comparative in rating, industry, maturity and region.

The pricing data and market quotes we obtain from outside sources, including third party pricing services, are reviewed internally for reasonableness. If a fair value appears unreasonable, we will re-examine the inputs and assess the reasonableness of the pricing data with the vendor. Additionally, we may compare the inputs to relevant market indices and other performance measurements. The output of this analysis is presented to the Company's Valuations and Classifications Subcommittee, or VCS (formerly known as the Company's Credit Subcommittee, or CSC). Based on the analysis provided to the VCS, the valuation is confirmed or may be revised if there is evidence of a more appropriate estimate of fair value based on available market data. With the implementation of the pricing change associated with private placements previously noted, we have performed verification of the inputs and calculations in the models to confirm that the valuations represent reasonable estimates of fair value.

Historically, we have not adjusted the quotes or prices we obtain from the pricing services and brokers we use.

B. Not Applicable

NOTES TO FINANCIAL STATEMENTS

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
(a) Assets:						
Bonds	\$ 99,221,478,486	\$ 99,697,232,519	\$ 36,334,652,824	\$ 62,485,170,387	\$ 401,655,275	-
Preferred Stocks	4,898,326	4,903,286	-	4,898,326	-	-
Common Stocks	517,789,284	517,789,284	13,770,028	503,845,354	173,902	-
Mortgage Loans	-	2,874,850	-	-	-	2,874,850
Real Estate	210,326,912	262,456,907	-	-	210,326,912	-
Contract Loans	-	142,239,253	-	-	-	142,239,253
Derivatives	214,512,601	214,512,601	-	214,512,601	-	-
Other Invested Assets	378,727,873	382,212,138	-	378,727,873	-	50,000,000
Sec. Lend.Reinv.Collat. Assets	125,791,916	125,800,841	-	125,791,916	-	-
(b) Liabilities:						
Derivatives	116,218,802	116,218,802	-	116,218,802	-	-

D. Not Practicable to Estimate Fair Value

Type of Financial Instruments	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
(a) Assets:				
Bonds	\$ -			
Preferred Stocks	-			
Common Stocks	-			
Mortgage Loans	2,874,850	various	various	No readily-available market data to estimate
Real Estate	-			
Contract Loans	142,239,253	various	various	No readily-available market data to estimate
Derivatives	-			
Other Invested Assets	50,000,000	3.25	09/01/2017	No readily-available market data to estimate
Sec. Lend. Reinv.Collateral Assets	-			

(21) Other Items

No significant change.

(22) Events Subsequent

No significant change.

(23) Reinsurance

No significant change.

(24) Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant change.

(25) Change in Incurred Losses

Changes in the liability for unpaid policy claims are presented using a constant yen/dollar exchange rate and summarized as follows on a Schedule H basis:

NOTES TO FINANCIAL STATEMENTS

	June 2013	December 2012
Unpaid supplemental health claims - beginning of year	\$ 3,818,256,368	3,840,835,808
Add claims incurred during the year related to:		
Current year	4,401,822,633	9,246,099,705
Prior years	(231,046,244)	(122,363,205)
Total incurred	<u>4,170,776,389</u>	<u>9,123,736,500</u>
Less claims paid during the year:		
On claims incurred during current year	2,590,463,415	6,777,239,736
On claims incurred during prior years	1,577,610,812	2,088,475,916
Total paid	<u>4,168,074,227</u>	<u>8,865,715,652</u>
Effect of exchange rate changes on unpaid claims	(305,896,225)	(280,600,288)
Unpaid supplemental health claims - end of year	3,515,062,306	3,818,256,368
Unpaid claims for life and other business	200,758,799	207,625,272
Total liability for unpaid policy claims	<u>\$ 3,715,821,105</u>	<u>4,025,881,640</u>

Amounts shown for prior-year claims incurred during the year primarily result from actual claim settlements at less than the original estimates, which included a provision for adverse deviation.

(26) Intercompany Pooling Arrangements

No significant change.

(27) Structured Settlements

No significant change.

(28) Health Care Receivables

No significant change.

(29) Participating Policies

No significant change.

(30) Premium Deficiency Reserves

No significant change.

(31) Reserves for Life Contracts and Annuity Contracts

No significant change.

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change.

(33) Premium and Annuity Consideration Deferred and Uncollected

No significant change.

(34) Separate Accounts

No significant change.

(35) Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011.....
- 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. 12/31/2011.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 5/31/2013.....
- 6.4 By what department or departments?
Nebraska

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

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

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

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

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

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

PART 1 - FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....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.....	\$18,697,655	\$16,865,705
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$625,625,877	\$703,780,808
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$50,000,000	\$50,000,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$694,323,532	\$770,646,513
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$18,697,655	\$16,865,705

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 [] No [X]
 If no, attach a description with this statement.
See attached

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....1,505,712,063
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....1,505,718,780
 16.3 Total payable for securities lending reporting on the liability page: \$.....1,505,718,780

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
Bank of New York Mellon	One Wall Street, New York, NY10286

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$.....	0
1.12 Residential mortgages.....	\$.....	2,874,850
1.13 Commercial mortgages.....	\$.....	0
1.14 Total mortgages in good standing.....	\$.....	2,874,850
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$.....	0
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$.....	0
1.32 Residential mortgages.....	\$.....	0
1.33 Commercial mortgages.....	\$.....	0
1.34 Total mortgages with interest overdue more than three months.....	\$.....	0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$.....	0
1.42 Residential mortgages.....	\$.....	0
1.43 Commercial mortgages.....	\$.....	0
1.44 Total mortgages in process of foreclosure.....	\$.....	0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	2,874,850
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$.....	0
1.62 Residential mortgages.....	\$.....	0
1.63 Commercial mortgages.....	\$.....	0
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....	0.0
2.2 A&H cost containment percent.....	.....	0.0
2.3 A&H expense percent excluding cost containment expenses.....	.....	0.0
3.1 Do you act as a custodian for health savings accounts?.....	Yes [] No [X]	
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3 Do you act as an administrator for health savings accounts?.....	Yes [] No [X]	
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
------------------------------	------------------------------	------------------------	------------------------	-------------------------------	--------------------------------------	-----------------------------------------------

NONE

American Family Life Assurance Company of Columbus (Aflac)

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					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.		Life Insurance Premiums	Annuity Considerations					
1. Alabama.....AL.....L.....		4,533,596	0	56,220,908	0	60,754,504	0	
2. Alaska.....AK.....L.....		366,779	0	7,325,343	0	7,692,122	0	
3. Arizona.....AZ.....L.....		1,439,833	0	30,735,137	0	32,174,970	0	
4. Arkansas.....AR.....L.....		2,407,152	0	36,284,342	0	38,691,494	0	
5. California.....CA.....L.....		10,256,567	0	174,000,541	0	184,257,108	0	
6. Colorado.....CO.....L.....		1,182,427	0	28,531,347	0	29,713,774	0	
7. Connecticut.....CT.....L.....		1,351,777	0	20,985,512	0	22,337,289	0	
8. Delaware.....DE.....L.....		535,907	0	7,614,394	0	8,150,301	0	
9. District of Columbia.....DC.....L.....		120,320	0	4,895,885	0	5,016,205	0	
10. Florida.....FL.....L.....		6,723,943	0	155,770,076	0	162,494,019	0	
11. Georgia.....GA.....L.....		6,802,735	0	96,920,322	0	103,723,057	0	
12. Hawaii.....HI.....L.....		512,598	0	15,702,788	0	16,215,386	0	
13. Idaho.....ID.....L.....		340,839	0	15,427,814	0	15,768,653	0	
14. Illinois.....IL.....L.....		2,927,271	0	66,358,416	0	69,285,687	0	
15. Indiana.....IN.....L.....		2,678,982	0	51,726,220	0	54,405,202	0	
16. Iowa.....IA.....L.....		1,019,700	0	33,139,906	0	34,159,606	0	
17. Kansas.....KS.....L.....		1,239,450	0	26,680,831	0	27,920,281	0	
18. Kentucky.....KY.....L.....		1,670,047	0	29,131,770	0	30,801,817	0	
19. Louisiana.....LA.....L.....		4,128,695	0	55,533,138	0	59,661,833	0	
20. Maine.....ME.....L.....		214,397	0	7,002,074	0	7,216,471	0	
21. Maryland.....MD.....L.....		1,721,305	0	50,835,804	0	52,557,109	0	
22. Massachusetts.....MA.....L.....		2,539,133	0	24,611,253	0	27,150,386	0	
23. Michigan.....MI.....L.....		3,007,400	0	72,236,760	0	75,244,160	0	
24. Minnesota.....MN.....L.....		1,895,743	0	32,654,547	0	34,550,290	0	
25. Mississippi.....MS.....L.....		3,288,707	0	40,723,648	0	44,012,355	0	
26. Missouri.....MO.....L.....		1,688,311	0	48,165,263	0	49,853,574	0	
27. Montana.....MT.....L.....		410,392	0	10,961,895	0	11,372,287	0	
28. Nebraska.....NE.....L.....		544,835	0	22,319,710	0	22,864,545	0	
29. Nevada.....NV.....L.....		751,503	0	21,581,466	0	22,332,969	0	
30. New Hampshire.....NH.....L.....		351,069	0	7,609,916	0	7,960,985	0	
31. New Jersey.....NJ.....L.....		2,010,689	0	52,442,671	0	54,453,360	0	
32. New Mexico.....NM.....L.....		1,161,918	0	14,077,289	0	15,239,207	0	
33. New York.....NY.....N.....		94,870	0	1,379,769	0	1,474,639	0	
34. North Carolina.....NC.....L.....		5,668,555	0	79,164,041	0	84,832,596	0	
35. North Dakota.....ND.....L.....		509,794	0	18,723,967	0	19,233,761	0	
36. Ohio.....OH.....L.....		3,933,285	0	61,382,016	0	65,315,301	0	
37. Oklahoma.....OK.....L.....		1,527,725	0	32,074,662	0	33,602,387	0	
38. Oregon.....OR.....L.....		821,457	0	32,070,693	0	32,892,150	0	
39. Pennsylvania.....PA.....L.....		4,339,641	0	96,659,261	0	100,998,902	0	
40. Rhode Island.....RI.....L.....		449,965	0	7,776,378	0	8,226,343	0	
41. South Carolina.....SC.....L.....		2,638,997	0	32,613,489	0	35,252,486	0	
42. South Dakota.....SD.....L.....		665,247	0	23,985,785	0	24,651,032	0	
43. Tennessee.....TN.....L.....		3,399,519	0	57,666,198	0	61,065,717	0	
44. Texas.....TX.....L.....		12,368,375	0	168,884,476	0	181,252,851	0	
45. Utah.....UT.....L.....		311,111	0	13,316,296	0	13,627,407	0	
46. Vermont.....VT.....L.....		181,609	0	4,048,188	0	4,229,797	0	
47. Virginia.....VA.....L.....		2,965,787	0	69,210,807	0	72,176,594	0	
48. Washington.....WA.....L.....		1,345,347	0	45,009,282	0	46,354,629	0	
49. West Virginia.....WV.....L.....		754,672	0	11,692,613	0	12,447,285	0	
50. Wisconsin.....WI.....L.....		2,181,074	0	29,325,899	0	31,506,973	0	
51. Wyoming.....WY.....L.....		202,191	0	7,515,834	0	7,718,025	0	
52. American Samoa.....AS.....N.....		7,392	0	30,840	0	38,232	0	
53. Guam.....GU.....L.....		308,301	0	7,020,479	0	7,328,780	0	
54. Puerto Rico.....PR.....L.....		290,338	0	23,559,731	0	23,850,069	0	
55. US Virgin Islands.....VI.....L.....		388,822	0	4,216,363	0	4,605,185	0	
56. Northern Mariana Islands.....MP.....L.....		2,216	0	38,892	0	41,108	0	
57. Canada.....CAN.....N.....		0	0	0	0	0	0	
58. Aggregate Other Alien.....OT.....XXX.....		3,390,867,168	421,691,055	5,359,787,209	0	9,172,345,432	0	
59. Subtotal.....(a).....54.....		3,506,047,478	421,691,055	7,505,360,154	0	11,433,098,687	0	
90. Reporting entity contributions for employee benefit plans.....XXX.....		14,716	0	924,916	0	939,632	0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....XXX.....		65	0	0	0	65	0	
92. Dividends or refunds applied to shorten endowment or premium paying period.....XXX.....		0	0	0	0	0	0	
93. Premium or annuity considerations waived under disability or other contract provisions.....XXX.....		216,259	0	11,624,475	0	11,840,734	0	
94. Aggregate other amounts not allocable by State.....XXX.....		0	0	0	0	0	0	
95. Totals (Direct Business).....XXX.....		3,506,278,518	421,691,055	7,517,909,545	0	11,445,879,118	0	
96. Plus Reinsurance Assumed.....XXX.....		0	0	58,848,253	0	58,848,253	0	
97. Totals (All Business).....XXX.....		3,506,278,518	421,691,055	7,576,757,798	0	11,504,727,371	0	
98. Less Reinsurance Ceded.....XXX.....		6,087,343	0	9,145,346	0	15,232,689	0	
99. Totals (All Business) less Reinsurance Ceded.....XXX.....		3,500,191,175	421,691,055	7,567,612,452	0	11,489,494,682	0	

DETAILS OF WRITE-INS

58001. Japan.....XXX.....		3,390,862,650	421,691,055	5,359,612,500	0	9,172,166,205	0
58002. Hong Kong.....XXX.....		0	0	41,115	0	41,115	0
58003. Palau.....XXX.....		4,414	0	17,855	0	22,269	0
58998. Summary of remaining write-ins for line 58 from overflow page.....XXX.....		104	0	115,739	0	115,843	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....XXX.....		3,390,867,168	421,691,055	5,359,787,209	0	9,172,345,432	0
9401. ....XXX.....		0	0	0	0	0	0
9402. ....XXX.....		0	0	0	0	0	0
9403. ....XXX.....		0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page.....XXX.....		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....XXX.....		0	0	0	0	0	0

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

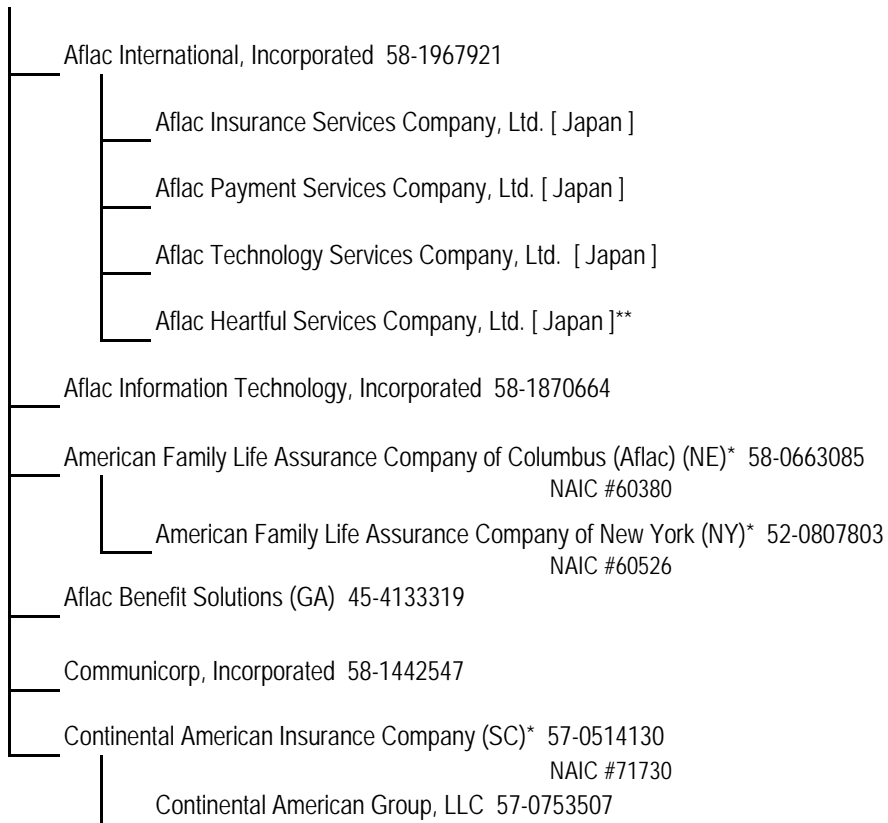
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

AFLAC INCORPORATED 58-1167100



* Denotes insurer

** 70% owned by Aflac International, Incorporated,
10% owned by Aflac,
10% owned by Aflac Insurance Services Company, Ltd., and
10% owned by Aflac Payment Services Company, Ltd.

Sch. Y-Pt. 1A
NONE

American Family Life Assurance Company of Columbus (Aflac) SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



Statement as of June 30, 2013 of the **American Family Life Assurance Company of Columbus (Aflac)**
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. Prepaid premium tax recoverable.....	4,587,476	0	4,587,476	1,705,980
2505. Accrued income from separate accounts.....	10,044,934	0	10,044,934	4,044,799
2506. Associate Advances.....	4,579,362	4,579,362	0	0
2507. Leasehold improvements.....	20,356,275	20,356,275	0	0
2508. Tennessee premium tax credit.....	7,080,647	0	7,080,647	7,080,647
2509. Collateral Account.....	14,180,000	0	14,180,000	0
2510. Other assets.....	16,632,104	16,632,104	0	0
2597. Summary of remaining write-ins for Line 25.....	77,460,798	41,567,741	35,893,057	12,831,426

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Gain/(loss) on disposal of equipment.....	(164,981)	(1,069,450)	(3,525,963)
08.305. Other income.....	2,974,526	4,359,461	12,617,727
08.306. Other income from reinsurance assumed.....	744,945	0	1,153,042
08.397. Summary of remaining write-ins for Line 8.3.....	3,554,490	3,290,011	10,244,806

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
58004. Summary of remaining write-ins for line 58 from overflow page... States, Etc.	...XXX.....	104	0	115,739	0	115,843	0
58997. Summary of remaining write-ins for line 58.....	...XXX.....	104	0	115,739	0	115,843	0

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.....	301,159,036	344,357,115
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	165,940	1,369,513
3. Current year change in encumbrances.....	0	3,572
4. Total gain (loss) on disposals.....	0	(65,475)
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	(34,754,955)	(33,325,348)
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	4,113,115	11,180,341
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	262,456,906	301,159,036
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	262,456,906	301,159,036

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.....	9,824,129	12,598,181
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	231,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	1,542,763	1,718,752
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	(1,209,115)	(1,286,300)
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	7,072,251	9,824,129
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	7,072,251	9,824,129
14. Deduct total nonadmitted amounts.....	4,197,401	5,816,564
15. Statement value at end of current period (Line 13 minus Line 14).....	2,874,850	4,007,565

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.....	382,479,127	456,815,708
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	50,000,000
2.2 Additional investment made after acquisition.....	0	176,428,218
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	76,659	144,123
5. Unrealized valuation increase (decrease).....	0	1,970,118
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	302,225,316
8. Deduct amortization of premium and depreciation.....	343,647	653,724
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	382,212,138	382,479,127
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	382,212,138	382,479,127

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.....	106,112,782,509	99,304,712,989
2. Cost of bonds and stocks acquired.....	8,961,482,467	29,609,149,535
3. Accrual of discount.....	11,616,014	28,297,609
4. Unrealized valuation increase (decrease).....	(3,988,644)	60,195,147
5. Total gain (loss) on disposals.....	177,208,001	335,637,485
6. Deduct consideration for bonds and stocks disposed of.....	4,618,128,825	12,806,398,051
7. Deduct amortization of premium.....	40,354,923	64,264,596
8. Total foreign exchange change in book/adjusted carrying value.....	(10,126,772,033)	(9,340,901,799)
9. Deduct current year's other than temporary impairment recognized.....	53,978,696	1,013,645,810
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	100,419,865,870	106,112,782,509
11. Deduct total nonadmitted amounts.....	5,333	0
12. Statement value at end of current period (Line 10 minus Line 11).....	100,419,860,537	106,112,782,509

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	68,785,015,503	5,448,264,758	3,350,570,299	(2,940,966,912)	68,785,015,503	67,941,743,050	0	77,994,303,298
2. Class 2 (a).....	27,284,799,454	1,448,049,015	490,629,261	(731,112,282)	27,284,799,454	27,511,106,927	0	28,240,011,039
3. Class 3 (a).....	3,932,869,051	0	76,672,917	42,691,235	3,932,869,051	3,898,887,368	0	4,597,454,962
4. Class 4 (a).....	245,312,384	0	101,538,413	(9,968,564)	245,312,384	133,805,407	0	431,604,665
5. Class 5 (a).....	68,415,081	0	6,500,000	(2,851,146)	68,415,081	59,063,935	0	78,427,868
6. Class 6 (a).....	196,860,175	0	0	102,842,544	196,860,175	299,702,719	0	52,272,288
7. Total Bonds.....	100,513,271,648	6,896,313,773	4,025,910,890	(3,539,365,126)	100,513,271,648	99,844,309,406	0	111,394,074,121
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	4,901,141	0	0	2,145	4,901,141	4,903,286	0	4,899,090
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	4,901,141	0	0	2,145	4,901,141	4,903,286	0	4,899,090
15. Total Bonds and Preferred Stock.....	100,518,172,789	6,896,313,773	4,025,910,890	(3,539,362,981)	100,518,172,789	99,849,212,692	0	111,398,973,212

QS102

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

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.....	147,076,892	XXX.....	147,076,892	177,617	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	5,925,382,343	257,942,608
2. Cost of short-term investments acquired.....	4,435,104,481	13,095,842,245
3. Accrual of discount.....	634,443	1,194,461
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	9,671,086,087	6,860,563,875
7. Deduct amortization of premium.....	2,128,850	3,616,616
8. Total foreign exchange change in book/adjusted carrying value.....	(540,829,438)	(565,416,481)
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	147,076,892	5,925,382,343
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	147,076,892	5,925,382,343

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).....	(534,615,532)
2. Cost paid/(consideration received) on additions.....	1,250,000
3. Unrealized valuation increase (decrease).....	0
4. Total gain (loss) on termination recognized.....	(1,562,667,302)
5. Considerations received (paid) on terminations.....	(1,562,285,847)
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	632,040,787
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	98,293,799
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	98,293,799

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	98,293,799
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	98,293,799
4.	Part D, Section 1, Column 5.....	208,840,272
5.	Part D, Section 1, Column 6.....	(110,546,473)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	98,293,799
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	98,293,799
10.	Part D, Section 1, Column 8.....	208,840,272
11.	Part D, Section 1, Column 9.....	(110,546,473)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	26,200,956
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	26,200,956
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

American Family Life Assurance Company of Columbus (Aflac)

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						

NONE

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
2911.....	Chiba.....	JP.....	.....	08/30/2006...	04/22/2013...	.....231,121	.....0	.....0	.....0	.....0	.....0	.....(30,515)	.....200,606	.....200,606	.....0	.....0	.....0
3071.....	Tokyo.....	JP.....	.....	05/24/2007...	04/22/2013...	.....220,894	.....0	.....0	.....0	.....0	.....0	.....(29,165)	.....191,729	.....191,729	.....0	.....0	.....0
2721.....	Tokyo.....	JP.....	.....	04/08/2004...	05/15/2013...	.....22,375	.....0	.....0	.....0	.....0	.....0	.....(3,408)	.....18,967	.....18,967	.....0	.....0	.....0
3191.....	Tokyo.....	JP.....	.....	07/17/2008...	05/15/2013...	.....159,133	.....0	.....0	.....0	.....0	.....0	.....(24,242)	.....134,891	.....134,891	.....0	.....0	.....0
3141.....	Tokyo.....	JP.....	.....	02/19/2008...	05/24/2013...	.....176,699	.....0	.....0	.....0	.....0	.....0	.....(27,211)	.....149,488	.....149,488	.....0	.....0	.....0
3142.....	Tokyo.....	JP.....	.....	06/28/2010...	05/24/2013...	.....78,925	.....0	.....0	.....0	.....0	.....0	.....(12,154)	.....66,771	.....66,771	.....0	.....0	.....0
2661.....	Tokyo.....	JP.....	.....	07/23/2003...	05/31/2013...	.....84,579	.....0	.....0	.....0	.....0	.....0	.....(12,204)	.....72,374	.....72,374	.....0	.....0	.....0
2662.....	Tokyo.....	JP.....	.....	09/26/2003...	05/31/2013...	.....4,571	.....0	.....0	.....0	.....0	.....0	.....(659)	.....3,911	.....3,911	.....0	.....0	.....0
1153.....	Tokyo.....	JP.....	.....	03/27/2009...	06/27/2013...	.....69,996	.....0	.....0	.....0	.....0	.....0	.....(7,929)	.....62,068	.....62,068	.....0	.....0	.....0
0199999. Total - Mortgages Closed by Repayment.....						.....1,048,293	.....0	.....0	.....0	.....0	.....0	.....(147,487)	.....900,805	.....900,805	.....0	.....0	.....0
Mortgages With Partial Repayments																	
Aggregate partial repayer.....						.....480,039	.....0	.....0	.....0	.....0	.....0	.....(63,668)	.....416,371	.....416,371	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....480,039	.....0	.....0	.....0	.....0	.....0	.....(63,668)	.....416,371	.....416,371	.....0	.....0	.....0
0599999. Total Mortgages.....						.....1,528,332	.....0	.....0	.....0	.....0	.....0	.....(211,155)	.....1,317,176	.....1,317,176	.....0	.....0	.....0

QE02

SCHEDULE BA - PART 2

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

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

NONE

QE03

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.						

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
J2615Q JD 8	JAPAN NATIONAL GOVERNMENT.....	D.....	..05/27/2013	VARIOUS.....		296,777,646	297,594,293	934,011	1FE.....
J2615Q JL 0	JAPAN NATIONAL GOVERNMENT.....	D.....	..06/14/2013	VARIOUS.....		146,437,752	148,271,468	560,092	1FE.....
J2615Q JY 2	JAPAN NATIONAL GOVERNMENT.....	D.....	..06/04/2013	VARIOUS.....		18,969,837	18,959,239	10,393	1FE.....
J2615Q JZ 9	JAPAN NATIONAL GOVERNMENT.....	D.....	..05/01/2013	VARIOUS.....		234,738,176	234,045,455	424,709	1FE.....
J2615Q KK 0	JAPAN NATIONAL GOVERNMENT.....	D.....	..05/21/2013	VARIOUS.....		71,377,499	71,348,552	49,277	1FE.....
J2615Q KT 1	JAPAN NATIONAL GOVERNMENT.....	D.....	..06/11/2013	SMBC NIKKO SECURITIES INC.....		2,012,632	2,024,292	0	1FE.....
J2615Q KU 8	JAPAN NATIONAL GOVERNMENT.....	D.....	..06/21/2013	VARIOUS.....		370,214,073	364,813,937	7,746	1FE.....
J2615Q LA 1	JAPAN NATIONAL GOVERNMENT.....	D.....	..06/14/2013	DEUTSCHE SECURITIES LTD., TOKYO.....		22,238,558	22,196,385	0	1FE.....
J2615Q LE 3	JAPAN NATIONAL GOVERNMENT.....	D.....	..06/21/2013	VARIOUS.....		46,930,135	46,982,453	4,063	1FE.....
1099999.	Total - Bonds - All Other Government.....					1,209,696,308	1,206,236,074	1,990,291	XXX.....
Bonds - Industrial and Miscellaneous									
00287Y AD 1	ABBVIE INC.....		..05/24/2013	NOMURA SEC. INTERNATIONAL N.Y.....		40,689,800	40,000,000	84,333	2FE.....
008916 AL 2	AGRIUM INC.....	A.....	..06/04/2013	VARIOUS.....		34,927,700	35,000,000	6,806	2FE.....
032654 AH 8	ANALOG DEVICES INC.....		..05/22/2013	JPMORGAN SECURITIES.....		67,730,720	68,000,000	0	1FE.....
037833 AK 6	APPLE INC.....		..04/30/2013	GOLDMAN,SACHS & CO.....		97,370,325	97,500,000	0	1FE.....
049560 AK 1	ATMOS ENERGY CORP.....		..06/26/2013	JPMORGAN SECURITIES.....		32,380,360	29,000,000	38,958	2FE.....
049560 AL 9	ATMOS ENERGY CORP.....		..06/19/2013	GOLDMAN,SACHS & CO.....		4,689,700	5,000,000	93,951	2FE.....
052769 AB 2	AUTODESK INC.....		..05/03/2013	RBC DAIN RAUSCHER.....		12,229,560	12,000,000	174,000	2FE.....
052769 AB 2	AUTODESK INC.....		..05/28/2013	VARIOUS.....		29,194,010	29,000,000	461,700	2FE.....
053332 AN 2	AUTOZONE INC.....		..05/13/2013	JPMORGAN SECURITIES.....		24,248,750	25,000,000	365,365	2FE.....
057224 AZ 0	BAKER HUGHES INC.....		..06/26/2013	VARIOUS.....		77,029,420	66,000,000	597,063	1FE.....
067901 AP 3	BARRICK GOLD CORP.....	A.....	..04/29/2013	MORGAN STANLEY & CO.,INC.....		19,959,400	20,000,000	0	2FE.....
071813 BG 3	BAXTER INTERNATIONAL INC.....		..06/04/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		24,983,500	25,000,000	0	1FE.....
071813 BL 2	BAXTER INTERNATIONAL INC.....		..06/04/2013	JPMORGAN SECURITIES.....		37,880,300	38,000,000	0	1FE.....
073730 AG 8	BEAM INC.....		..06/03/2013	MERRILL LYNCH.....		9,976,200	10,000,000	0	2FE.....
073730 AG 8	BEAM INC.....		..06/03/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		17,957,160	18,000,000	0	2FE.....
110122 AT 5	BRISTOL MYERS SQUIBB CO.....		..06/20/2013	RBC CAPITAL MARKETS.....		9,112,500	10,000,000	80,000	1FE.....
110122 AU 2	BRISTOL MYERS SQUIBB CO.....		..04/16/2013	BNP PARIBAS SECURITIES CORP.....		9,149,650	10,000,000	70,417	1FE.....
111320 AF 4	BROADCOM CORP.....		..04/17/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		24,810,250	25,000,000	116,319	1FE.....
149123 CB 5	CATERPILLAR INC.....		..04/18/2013	CITIGROUP GLOBAL MARKETS.....		49,517,500	50,000,000	359,172	1FE.....
15189X AM 0	CENTERPOINT ENERGY HOUSTON.....		..06/19/2013	GOLDMAN,SACHS & CO.....		4,388,900	5,000,000	70,507	1FE.....
12527G AC 7	CF INDUSTRIES INC.....		..05/20/2013	MORGAN STANLEY & COMPANY.....		9,990,700	10,000,000	0	2FE.....
12527G AA 1	CF INDUSTRIES INC.....		..06/06/2013	STERNE, AGEE & LEACH, INC.....		12,047,800	10,000,000	76,389	2FE.....
12527G AC 7	CF INDUSTRIES INC.....		..06/19/2013	VARIOUS.....		49,334,800	50,000,000	84,333	2FE.....
166764 AH 3	CHEVRON CORP.....		..06/17/2013	BARCLAYS CAPITAL SE.....		20,000,000	20,000,000	0	1FE.....
166764 AH 3	CHEVRON CORP.....		..06/17/2013	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000	0	1FE.....
125509 BS 7	CIGNA CORP.....		..04/11/2013	NOMURA SEC. INTERNATIONAL N.Y.....		7,659,120	7,000,000	47,444	2FE.....
17275R AE 2	CISCO SYSTEMS INC.....		..06/21/2013	WELLS FARGO SECURITIES, LLC.....		5,152,455	4,500,000	81,056	1FE.....
195869 AN 2	COLONIAL PIPELINE CO.....		..04/03/2013	WELLS FARGO SECURITIES LLC.....		9,922,300	10,000,000	0	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
195869 AN 2	COLONIAL PIPELINE COMPANY.....		04/03/2013	VARIOUS.....		35,758,980	36,000,000	0	1FE.....
209111 FB 4	CONSOLIDATED EDISON CO OF NEW YORK INC.....		05/10/2013	CITIGROUP GLOBAL MARKETS.....		15,570,150	15,000,000	105,000	1FE.....
210518 CU 8	CONSUMERS ENERGY CO.....		05/13/2013	BARCLAYS CAPITAL INC.....		39,937,200	40,000,000	0	1FE.....
219350 AS 4	CORNING INC.....		06/19/2013	WELLS FARGO SECURITIES, LLC.....		12,284,748	10,000,000	68,532	1FE.....
219350 AW 5	CORNING INC.....		04/25/2013	CREDIT SUISSE SECURITIES(USA)LLC.....		16,838,260	16,000,000	69,403	1FE.....
224044 BW 6	COX COMMUNICATIONS INC.....		04/17/2013	J P MORGAN.....		10,315,400	10,000,000	129,097	2FE.....
224044 BW 6	COX COMMUNICATIONS INC.....		04/17/2013	JPMORGAN SECURITIES.....		15,473,100	15,000,000	193,646	2FE.....
224044 CA 3	COX COMMUNICATIONS INC.....		04/24/2013	JPMORGAN SECURITIES.....		36,837,200	37,000,000	0	2FE.....
126408 GM 9	CSX CORP.....		06/12/2013	U.S. BANCORP INVESTMENTS, INC.....		11,924,200	10,000,000	159,722	2FE.....
126408 GW 7	CSX CORP.....		05/23/2013	JPMORGAN SECURITIES.....		26,109,500	25,000,000	590,451	2FE.....
126650 BZ 2	CVS CAREMARK CORP.....		05/14/2013	NOMURA SEC. INTERNATIONAL N.Y.....		24,842,000	25,000,000	320,833	2FE.....
244199 BF 1	DEERE & COMPANY.....		06/19/2013	VARIOUS.....		12,237,820	13,000,000	17,333	1FE.....
244199 BF 1	DEERE & COMPANY.....		06/21/2013	VARIOUS.....		39,556,230	42,000,000	37,917	1FE.....
25459H AU 9	DIRECTV HOLDINGS/FING.....		06/06/2013	WELLS FARGO SECURITIES, LLC.....		11,763,100	10,000,000	114,236	2FE.....
25470D AH 2	DISCOVERY COMMUNICATIONS.....		04/17/2013	J P MORGAN.....		10,394,100	10,000,000	29,792	2FE.....
25470D AA 7	DISCOVERY COMMUNICATIONS.....		06/07/2013	WELLS FARGO SECURITIES, LLC.....		11,827,700	10,000,000	182,813	2FE.....
25470D AH 2	DISCOVERY COMMUNICATIONS.....		04/17/2013	JPMORGAN SECURITIES.....		15,591,150	15,000,000	44,688	2FE.....
25470D AJ 8	DISCOVERY COMMUNICATIONS.....		05/14/2013	VARIOUS.....		16,072,500	15,000,000	96,146	2FE.....
26442C AN 4	DUKE ENERGY CORP.....		05/23/2013	JPMORGAN SECURITIES.....		19,463,000	20,000,000	131,111	1FE.....
277432 AN 0	EASTMAN CHEMICAL CO.....		05/13/2013	WELLS FARGO SECURITIES, LLC.....		10,461,100	10,000,000	91,000	2FE.....
263534 CJ 6	EI DU PONT DE NEMOURS & CO.....		04/02/2013	MERRILL LYNCH.....		10,163,200	10,000,000	57,639	1FE.....
263534 CJ 6	EI DU PONT DE NEMOURS & CO.....		06/11/2013	VARIOUS.....		66,522,350	65,000,000	681,292	1FE.....
268648 AN 2	EMC CORP.....		06/03/2013	J P MORGAN.....		4,996,250	5,000,000	0	1FE.....
268648 AN 2	EMC CORP.....		06/03/2013	JPMORGAN SECURITIES.....		44,966,250	45,000,000	0	1FE.....
29273R AV 1	ENERGY TRANSFER PARTNERS.....		06/24/2013	FREE RECEIVE.....		40,371,093	39,000,000	0	2FE.....
29364D AR 1	ENTERGY ARKANSAS INC.....		05/22/2013	RBS SECURITIES INC.....		4,985,900	5,000,000	0	1FE.....
29379V AZ 6	ENTERPRISE PRODUCTS OPER.....		05/22/2013	CITIGROUP GLOBAL MARKETS.....		5,070,750	5,000,000	32,569	2FE.....
29379V AZ 6	ENTERPRISE PRODUCTS OPERATING LLC.....		05/22/2013	VARIOUS.....		40,731,300	40,000,000	245,201	2FE.....
26875P AD 3	EOG RESOURCES INC.....		06/17/2013	UBS SECURITIES.....		11,983,900	10,000,000	29,688	1FE.....
26875P AK 7	EOG RESOURCES INC.....		06/19/2013	VARIOUS.....		19,067,300	20,000,000	136,719	1FE.....
29736R AF 7	ESTEE LAUDER COS INC.....		04/12/2013	JPMORGAN SECURITIES.....		48,147,200	50,000,000	315,425	1FE.....
31428X AU 0	FEDEX CORP.....		04/08/2013	MERRILL LYNCH.....		9,974,200	10,000,000	0	2FE.....
31428X AU 0	FEDEX CORP.....		05/23/2013	VARIOUS.....		29,530,000	30,000,000	47,833	2FE.....
345397 WF 6	FORD MOTER CREDIT CO LLC.....		04/29/2013	VARIOUS.....		47,698,550	45,000,000	214,271	2FE.....
345397 WF 6	FORD MOTOR CREDIT CO LLC.....		04/25/2013	JEFFERIES & COMPANY, INC.....		5,285,400	5,000,000	23,611	2FE.....
370334 BM 5	GENERAL MILLS INC.....		06/19/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		10,234,300	10,000,000	7,875	2FE.....
37331N AD 3	GEORGIA PACIFIC LLC.....		06/18/2013	JPMORGAN SECURITIES.....		4,999,850	5,000,000	0	2FE.....
37331N AD 3	GEORGIA-PACIFIC LLC.....		06/18/2013	VARIOUS.....		24,986,400	25,000,000	0	2FE.....
406216 BA 8	HALLIBURTON COMPANY.....		06/26/2013	VARIOUS.....		20,554,600	20,000,000	176,250	1FE.....
41283D AB 9	HARLEY DAVIDSON FUNDING CORP.....		06/20/2013	WELLS FARGO SECURITIES, LLC.....		11,956,300	10,000,000	18,889	2FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
427866 AT 5	HERSHEY COMPANY.....		...05/14/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		.....19,948,000	.....20,000,000	.....0	1FE.....
437076 BA 9	HOME DEPOT INC.....		...04/02/2013	J P MORGAN.....		.....9,957,800	.....10,000,000	.....0	1FE.....
459200 HF 1	IBM CORP.....		...06/12/2013	SOCIETE GENERALE AMERICAS SECURITIES LLC.....		.....23,923,250	.....25,000,000	.....491,667	1FE.....
459200 HE 4	IBM CORP.....		...06/21/2013	WELLS FARGO SECURITIES, LLC.....		.....9,888,000	.....10,000,000	.....21,354	1FE.....
459200 HF 1	IBM CORP.....		...06/24/2013	VARIOUS.....		.....53,484,640	.....53,000,000	.....782,333	1FE.....
458140 AN 0	INTEL CORP.....		...06/26/2013	JPMORGAN SECURITIES.....		.....18,503,300	.....20,000,000	.....28,889	1FE.....
485161 AN 3	KANSAS CITY SOUTHERN DE MEXICO SA DE CV.....	F.....	...06/21/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		.....9,534,900	.....10,000,000	.....34,597	2FE.....
485161 AR 4	KANSAS CITY SOUTHERN DE MEXICO SA DE CV.....	F.....	...06/04/2013	VARIOUS.....		.....38,778,800	.....40,000,000	.....113,333	2FE.....
487836 BC 1	KELLOGG CO.....		...06/20/2013	MORGAN STANLEY & CO.,INC.....		.....10,912,900	.....10,000,000	.....46,111	2FE.....
494368 BL 6	KIMBERLY-CLARK CORP.....		...05/20/2013	GOLDMAN SACHS.....		.....14,316,000	.....15,000,000	.....0	1FE.....
494368 BG 7	KIMBERLY-CLARK CORP.....		...06/24/2013	JPMORGAN SECURITIES.....		.....28,982,450	.....25,000,000	.....391,611	1FE.....
494368 BL 6	KIMBERLY-CLARK CORP.....		...05/20/2013	GOLDMAN SACHS & CO.....		.....7,635,200	.....8,000,000	.....0	1FE.....
494550 BQ 8	KINDER MORGAN ENERGY PARTNERS LP.....		...04/19/2013	CITIGROUP GLOBAL MARKETS.....		.....20,733,000	.....20,000,000	.....105,000	2FE.....
548661 CR 6	LOWE'S COMPANIES INC.....		...04/16/2013	BNP PARIBAS SECURITIES CORP.....		.....8,764,210	.....7,000,000	.....4,511	1FE.....
548661 CU 9	LOWE'S COMPANIES INC.....		...06/19/2013	BNP PARIBAS SECURITIES CORP.....		.....5,281,500	.....5,000,000	.....27,760	1FE.....
548661 CW 5	LOWE'S COMPANIES INC.....		...06/07/2013	JPMORGAN SECURITIES.....		.....10,216,700	.....10,000,000	.....49,400	1FE.....
548661 CX 3	LOWE'S COMPANIES INC.....		...06/04/2013	SEA PORT GROUP SECURITIES LLC.....		.....10,269,300	.....10,000,000	.....67,167	1FE.....
559080 AF 3	MAGELLAN MIDSTREAM PARTNERS LP.....		...05/14/2013	FTN FINANCIAL.....		.....3,867,720	.....4,000,000	.....87,733	2FE.....
577081 AW 2	MATTEL INC.....		...04/08/2013	CITIGROUP GLOBAL MARKETS.....		.....5,673,550	.....5,000,000	.....121,111	2FE.....
577081 AW 2	MATTEL INC.....		...04/10/2013	VARIOUS.....		.....11,275,950	.....10,000,000	.....248,278	2FE.....
577081 AY 8	MATTEL INC.....		...04/17/2013	CITIGROUP GLOBAL MARKETS.....		.....10,248,900	.....10,000,000	.....39,375	2FE.....
585055 AY 2	MEDTRONIC INC.....		...05/15/2013	JPMORGAN SECURITIES.....		.....19,592,200	.....20,000,000	.....120,000	1FE.....
58933Y AF 2	MERCK & CO INC.....		...05/16/2013	VARIOUS.....		.....40,030,400	.....40,000,000	.....778	1FE.....
58933Y AJ 4	MERCK & CO INC.....		...05/16/2013	VARIOUS.....		.....80,629,210	.....80,000,000	.....4,611	1FE.....
594918 AR 5	MICROSOFT CORP.....		...06/25/2013	JPMORGAN SECURITIES.....		.....12,708,750	.....15,000,000	.....62,708	1FE.....
594918 AU 8	MICROSOFT CORP.....		...06/24/2013	VARIOUS.....		.....52,679,000	.....55,000,000	.....84,375	1FE.....
620076 AZ 2	MOTOROLA SOLUTIONS INC.....		...06/19/2013	VARIOUS.....		.....11,540,700	.....10,000,000	.....65,000	2FE.....
63946B AH 3	NBCUNIVERSAL MEDIA LLC.....		...04/17/2013	J P MORGAN.....		.....10,232,300	.....10,000,000	.....77,465	1FE.....
63946B AD 2	NBCUNIVERSAL MEDIA LLC.....		...06/20/2013	RBS SECURITIES INC.....		.....11,488,900	.....10,000,000	.....78,681	1FE.....
63946B AH 3	NBCUNIVERSAL MEDIA LLC.....		...04/17/2013	JPMORGAN SECURITIES.....		.....15,348,450	.....15,000,000	.....116,198	1FE.....
652482 CG 3	NEWS AMERICA INC.....		...05/17/2013	VARIOUS.....		.....29,982,300	.....30,000,000	.....160,000	2FE.....
654106 AD 5	NIKE INC.....		...06/12/2013	CREDIT SUISSE FIRST BOSTON.....		.....9,087,800	.....10,000,000	.....51,354	1FE.....
654106 AD 5	NIKE INC.....		...06/11/2013	VARIOUS.....		.....67,593,250	.....70,000,000	.....117,309	1FE.....
655044 AF 2	NOBLE ENERGY INC.....		...04/19/2013	CITIGROUP GLOBAL MARKETS.....		.....22,363,600	.....20,000,000	.....297,417	2FE.....
655844 BC 1	NORFOLK SOUTHERN CORP.....		...06/20/2013	JEFFERIES AND COMPANY.....		.....11,894,800	.....10,000,000	.....16,389	2FE.....
666807 BG 6	NORTHROP GRUMMAN CORP.....		...05/28/2013	JPMORGAN SECURITIES.....		.....59,677,200	.....60,000,000	.....0	2FE.....
678858 BN 0	OKLAHOMA GAS & ELECTRIC CO.....		...05/08/2013	RBS SECURITIES INC.....		.....21,992,520	.....22,000,000	.....0	1FE.....
68268N AJ 2	ONEOK PARTNERS LP.....		...05/13/2013	WELLS FARGO SECURITIES, LLC.....		.....5,030,100	.....5,000,000	.....21,094	2FE.....
68389X AG 0	ORACLE CORP.....		...06/20/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		.....11,501,900	.....10,000,000	.....231,944	1FE.....
68389X AM 7	ORACLE CORP.....		...06/25/2013	CANTOR FITZGERALD & CO.....		.....5,524,200	.....5,000,000	.....121,684	1FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
67103H AD 9	O'REILLY AUTOMOTIVE INC.....		06/17/2013	MERRILL LYNCH.....		9,999,200	10,000,000	0	2FE.....
67103H AC 1	O'REILLY AUTOMOTIVE INC.....		05/28/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		7,151,620	7,000,000	66,500	2FE.....
67103H AD 9	O'REILLY AUTOMOTIVE INC.....		06/19/2013	WELLS FARGO SECURITIES, LLC.....		5,012,250	5,000,000	2,139	2FE.....
694308 HD 2	PACIFIC GAS & ELECTRIC.....		06/19/2013	VARIOUS.....		40,175,050	40,000,000	19,167	1FE.....
713448 BS 6	PEPSICO INC.....		06/17/2013	JPMORGAN SECURITIES.....		10,605,800	10,000,000	66,354	1FE.....
713448 BZ 0	PEPSICO INC.....		06/11/2013	CITIGROUP GLOBAL MARKETS.....		9,292,200	10,000,000	110,000	1FE.....
713448 CC 0	PEPSICO INC.....		06/05/2013	VARIOUS.....		17,838,500	20,000,000	231,000	1FE.....
714290 AD 5	PERRIGO COMPANY.....		05/23/2013	VARIOUS.....		74,563,900	75,000,000	15,569	2FE.....
718546 AC 8	PHILLIPS 66.....		05/13/2013	MORGAN STANLEY & CO.,INC.....		11,054,500	10,000,000	53,750	2FE.....
718546 AH 7	PHILLIPS 66.....		06/19/2013	CREDIT SUISSE SECURITIES(USA)LLC.....		5,613,650	5,000,000	43,247	2FE.....
72650R AT 9	PLAINS ALL AMERICAN PIPELINE LP.....		06/12/2013	U.S. BANCORP INVESTMENTS, INC.....		12,067,000	10,000,000	83,056	2FE.....
72650R BB 7	PLAINS ALL AMERICAN PIPELINE LP.....		04/19/2013	CITIGROUP GLOBAL MARKETS.....		25,071,750	25,000,000	267,188	2FE.....
74005P BD 5	PRAXAIR INC.....		06/17/2013	VARIOUS.....		17,824,500	20,000,000	81,847	1FE.....
742718 DY 2	PROCTER & GAMBLE PROFIT SHARING & ESOP.....		06/12/2013	UBS SECURITIES.....		9,758,500	10,000,000	83,694	1FE.....
775109 AX 9	ROGERS COMMUNICATIONS INC.....	A.....	04/02/2013	MERRILL LYNCH.....		10,117,400	10,000,000	35,000	2FE.....
775109 AK 7	ROGERS COMMUNICATIONS INC.....	A.....	06/17/2013	STERNE, AGEE & LEACH, INC.....		12,337,600	10,000,000	236,111	2FE.....
775109 AW 1	ROGERS COMMUNICATIONS INC.....	A.....	04/30/2013	VARIOUS.....		56,423,560	55,000,000	235,417	2FE.....
776696 AF 3	ROPER INDUSTRIES INC.....		06/06/2013	U.S. BANCORP INVESTMENTS, INC.....		10,020,600	10,000,000	2,847	2FE.....
78408L AA 5	SC JOHNSON & SON INC.....		05/09/2013	VARIOUS.....		59,097,060	60,000,000	0	1FE.....
J7470W GJ 9	SHOKO CHUKIN BANK.....	D.....	06/11/2013	SHOKO CHUKIN BANK.....		2,024,291	2,024,292	0	1FE.....
842400 FQ 1	SOUTHERN CALIFORNIA EDISON COMPANY.....		05/10/2013	CITIGROUP GLOBAL MARKETS.....		6,587,460	6,000,000	55,500	1FE.....
85590A AL 8	STARWOOD HOTELS & RESORT.....		06/12/2013	WELLS FARGO SECURITIES, LLC.....		10,808,820	9,000,000	54,000	2FE.....
87612E BA 3	TARGET CORP.....		06/19/2013	VARIOUS.....		42,851,800	45,000,000	790,556	1FE.....
882508 AW 4	TEXAS INSTRUMENTS INC.....		05/01/2013	MORGAN STANLEY & CO.,INC.....		34,325,550	35,000,000	0	1FE.....
437076 AV 4	THE HOME DEPOT INC.....		06/24/2013	JPMORGAN SECURITIES.....		17,711,100	15,000,000	213,208	1FE.....
437076 BA 9	THE HOME DEPOT INC.....		06/19/2013	VARIOUS.....		44,413,800	45,000,000	118,417	1FE.....
920355 AG 9	THE VALSPAR CORP.....		04/12/2013	VARIOUS.....		26,179,740	24,000,000	257,600	2FE.....
88732J BD 9	TIME WARNER CABLE INC.....		04/17/2013	CITIGROUP GLOBAL MARKETS.....		24,292,000	25,000,000	115,625	2FE.....
887317 AQ 8	TIME WARNER INC.....		05/13/2013	VARIOUS.....		47,042,900	45,000,000	585,083	2FE.....
872540 AP 4	TJX COS INC.....		04/29/2013	DEUTSCHE BANK SECURITIES.....		24,977,750	25,000,000	0	1FE.....
902133 AF 4	TYCO ELECTRONICS GROUP SA.....	E.....	06/06/2013	WELLS FARGO SECURITIES, LLC.....		11,812,400	10,000,000	127,361	2FE.....
913017 BT 5	UNITED TECHNOLOGIES CORP.....		06/04/2013	VARIOUS.....		52,659,100	50,000,000	676,250	1FE.....
92343V AV 6	VERIZON COMMUNICATIONS INC.....		06/19/2013	WELLS FARGO SECURITIES, LLC.....		12,167,600	10,000,000	146,403	1FE.....
92553P AD 4	VIACOM INC.....		06/19/2013	WELLS FARGO SECURITIES, LLC.....		11,745,400	10,000,000	154,688	2FE.....
92553P AR 3	VIACOM INC.....		04/29/2013	VARIOUS.....		30,838,040	30,000,000	117,000	2FE.....
931422 AE 9	WALGREEN CO.....		06/21/2013	VARIOUS.....		11,487,562	10,000,000	223,154	2FE.....
931422 AH 2	WALGREEN CO.....		05/15/2013	JPMORGAN SECURITIES.....		45,160,450	45,000,000	243,264	2FE.....
931142 DG 5	WAL-MART STORES INC.....		06/24/2013	VARIOUS.....		26,900,540	28,000,000	84,444	1FE.....
25468P CR 5	WALT DISNEY COMPANY.....		06/18/2013	WELLS FARGO SECURITIES, LLC.....		9,872,700	10,000,000	22,917	1FE.....
25468P CX 2	WALT DISNEY COMPANY.....		06/17/2013	VARIOUS.....		46,049,800	50,000,000	91,472	1FE.....

QE04.3

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)
3899999.	Total - Bonds - Industrial & Miscellaneous.....					3,382,842,504	3,332,024,292	17,173,860	XXX
8399997.	Total - Bonds - Part 3.....					4,592,538,812	4,538,260,366	19,164,151	XXX
8399999.	Total - Bonds.....					4,592,538,812	4,538,260,366	19,164,151	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					4,592,538,812	XXX	19,164,151	XXX

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

QE04.4

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	Forfeiture Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - All Other Government																					
J0396*	AA 0		05/09/2013	SINKING FUND REDEMPTION.....		1,739,306	1,739,306	1,912,599	1,986,602	0	0	0	(247,296)	1,739,306	0	0	0	20,441	11/09/2039	1FE.....	
066716	AC 5		06/21/2013	DEUTCHE BANK AG LONDON.....		21,285,347	30,848,329	24,281,667	24,681,150	0	0	1,018,246	(1,018,246)	20,988,463	63,198	233,687	296,885	1,006,656	03/17/2031	3FE.....	
J22712	DB 6		06/10/2013	GOVERNMENT HOUSING LOAN CO.....		601,976	601,976	615,531	691,129	0	339	0	339	601,976	0	0	0	5,124	04/10/2041	1FE.....	
J22712	DC 4		06/10/2013	GOVERNMENT HOUSING LOAN CO.....		4,209,886	4,209,886	3,613,409	4,847,076	0	(2,904)	0	(2,904)	4,209,886	0	0	0	41,286	05/10/2041	1FE.....	
J22712	DJ 9		06/10/2013	GOVERNMENT HOUSING LOAN CO.....		642,387	642,387	517,685	736,925	0	(30)	0	(30)	642,387	0	0	0	6,196	05/10/2037	1FE.....	
J22712	DQ 3		06/10/2013	GOVERNMENT HOUSING LOAN CO.....		2,530,978	2,530,978	2,470,479	2,915,095	0	(2,479)	0	(2,479)	2,530,978	0	0	0	25,091	11/10/2041	1FE.....	
J22712	DS 9		06/10/2013	GOVERNMENT HOUSING LOAN CO.....		234,709	234,709	264,641	269,587	0	(134)	0	(134)	234,709	0	0	0	2,260	12/10/2041	1FE.....	
J2761L	BE 7		06/10/2013	JAPAN HOUSING FINANCE AGENCY.....		424,605	424,605	432,728	487,976	0	371	0	371	424,605	0	0	0	3,602	02/10/2043	1FE.....	
J2761L	CM 8		06/10/2013	JAPAN HOUSING FINANCE AGENCY.....		1,765,441	1,765,441	1,846,057	2,024,948	0	0	0	(259,507)	1,765,441	0	0	0	15,706	12/10/2043	1FE.....	
J2761L	CN 6		06/10/2013	JAPAN HOUSING FINANCE AGENCY.....		1,515,664	1,515,664	1,581,017	1,741,164	0	0	0	(225,500)	1,515,664	0	0	0	13,614	05/10/2040	1FE.....	
J2761L	CQ 9		06/10/2013	JAPAN HOUSING FINANCE AGENCY.....		1,443,247	1,443,247	1,638,868	1,655,336	0	0	0	(212,089)	1,443,247	0	0	0	13,111	11/10/2040	1FE.....	
J2761L	CR 7		06/10/2013	JAPAN HOUSING FINANCE AGENCY.....		306,288	306,288	342,783	351,929	0	0	0	(45,641)	306,288	0	0	0	3,000	02/10/2044	1FE.....	
J2761L	EE 4		06/10/2013	JAPAN HOUSING FINANCE AGENCY.....		1,044,642	1,044,642	1,140,024	1,199,145	0	0	0	(154,503)	1,044,642	0	0	0	8,653	11/10/2044	1FE.....	
J26161	2D 0		05/17/2013	JAPAN NATIONAL GOVERNMENT.....		19,551,862	19,552,253	25,801,704	23,094,269	0	2,834	0	2,834	19,550,006	(595)	2,451	1,856	14,180	09/15/2013	1FE.....	
J26161	2X 6		05/17/2013	JAPAN NATIONAL GOVERNMENT.....		5,865,500	5,865,676	7,757,148	6,927,939	0	918	0	918	5,864,774	(235)	960	725	3,655	10/15/2013	1FE.....	
J26161	HF 9		06/04/2013	MIZUHO SECURITIES CO LTD.....		9,058,491	9,054,326	10,306,786	10,447,194	0	(43,576)	0	(43,576)	9,058,069	(43)	465	422	55,267	06/20/2013	1FE.....	
J26161	KZ 1		06/14/2013	DEUTSCHE SECURITIES LTD., TOKYO.....		2,118,804	2,113,941	2,201,805	2,322,003	0	(7,008)	0	(7,008)	2,117,857	(16)	962	946	15,728	09/20/2013	1FE.....	
J26161	P5 2		04/15/2013	JAPAN NATIONAL GOVERNMENT.....		14,193,025	14,193,025	16,635,607	16,169,580	0	406	0	406	14,193,025	0	0	0	14,325	04/15/2013	1FE.....	
J26161	R7 6		05/15/2013	JAPAN NATIONAL GOVERNMENT.....		26,434,306	26,434,306	32,914,383	31,185,886	0	(784)	0	(784)	26,434,306	0	0	0	26,706	05/15/2013	1FE.....	
J26161	T9 0		05/17/2013	JAPAN NATIONAL GOVERNMENT.....		1,955,343	1,955,225	2,472,977	2,310,373	0	(288)	0	(288)	1,955,273	(18)	88	70	1,702	06/15/2013	1FE.....	
J26161	W3 9		05/17/2013	JAPAN NATIONAL GOVERNMENT.....		34,221,234	34,216,443	43,347,753	40,433,820	0	(5,751)	0	(5,751)	34,218,552	(711)	3,393	2,682	63,122	07/15/2013	1FE.....	
J3918*	AA 3		06/28/2013	MR TRUST CLASS B.....		478,811	478,811	451,888	542,676	0	4,399	0	4,399	478,811	0	0	0	4,645	08/31/2044	1FE.....	
J3919*	AA 2		06/28/2013	MR2 TRUST CLASS B.....		380,814	380,814	370,379	429,553	0	2,446	0	2,446	380,814	0	0	0	3,499	11/30/2044	1FE.....	
J3920*	AA 9		06/28/2013	MR3 TRUST CLASS B.....		491,966	491,966	483,636	557,957	0	2,167	0	2,167	491,966	0	0	0	5,248	07/31/2045	1FE.....	
J5901#	AA 3		06/20/2013	SBIM RESIDENTIAL MORTGAGE LOAN TRUST 3A2.....		1,272,015	1,272,015	1,286,128	1,464,388	0	1,678	0	1,678	1,272,015	0	0	0	13,125	10/31/2045	1FE.....	
1099999	Total - Bonds - All Other Government.....					153,766,647	163,316,259	184,687,682	179,473,700	0	(47,396)	0	(1,018,246)	153,463,060	61,580	242,006	303,586	1,385,942	XXX...	XXX...	
Bonds - U.S. Special Revenue and Special Assessment																					
31394Y	3Z 5		06/17/2013	FHR 2794 B.....		205,580	205,580	180,975	205,547	0	33	0	33	205,580	0	0	0	4,499	05/15/2034	1.....	
31395V	XZ 7		05/15/2013	FHR 3004 HK.....		847,940	847,940	827,271	844,230	0	3,710	0	3,710	847,940	0	0	0	16,807	07/15/2035	1.....	
31400J	TM 1		06/25/2013	FN689156 COIN.....		83,284	83,284	87,396	80,697	0	2,587	0	2,587	83,284	0	0	0	1,532	02/01/2033	1.....	
31359F	F5 2		06/25/2013	FNR 1993-255 E.....		30,565	30,565	28,368	30,327	0	238	0	238	30,565	0	0	0	884	12/25/2023	1.....	
31393D	3T 6		06/25/2013	FNR 2003-78 B.....		10,057	10,057	9,203	9,971	0	86	0	86	10,057	0	0	0	251	08/25/2023	1.....	
48730P	AB 6		01/15/2013	KEENAN DEVELOP.....		203,282	203,282	226,084	203,544	0	(262)	0	(262)	203,282	0	0	0	8,131	07/15/2028	1FE.....	
3199999	Total - Bonds - U.S. Special Revenue & Assessment.....					1,380,708	1,380,708	1,359,297	1,374,316	0	6,392	0	6,392	1,380,708	0	0	0	32,104	XXX...	XXX...	

QE05

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)
Bonds - Industrial and Miscellaneous																					
02360X	AJ 6		04/10/2013	RBC DAIN RAUSCHER		7,462,500	10,000,000	6,500,000	6,500,000	0	0	0	0	6,500,000	0	962,500	962,500	289,292	06/01/2032	5FE	
023650	AH 7		04/02/2013	SINKING FUND REDEMPTION		67,772	67,772	72,786	67,772	0	0	0	0	67,772	0	0	0	2,406	04/02/2021	4FE	
03235M	AA 0		06/15/2013	SINKING FUND REDEMPTION		623,890	623,890	757,384	628,011	0	(4,121)	0	(4,121)	623,890	0	0	0	29,635	06/15/2017	1	
G0598V	AA 0		05/24/2013	MORGAN STANLEY TOKYO BRANCH		713,913	23,406,977	19,256,190	0	0	0	0	0	0	126,599	587,314	713,913	0	05/31/2030	1FE	
05330A	AA 5		06/17/2013	SINKING FUND REDEMPTION		228,465	228,465	261,909	228,465	0	0	0	0	228,465	0	0	0	8,422	06/15/2022	2FE	
E1127#	AA 5		05/07/2013	ISSUER		90,789,872	151,316,453	125,031,258	63,756,064	0	0	0	(8,071,609)	55,684,455	6,098,165	29,007,252	35,105,417	1,998,351	05/11/2037	3FE	
056037	AD 6		06/01/2013	SINKING FUND REDEMPTION		540,000	528,302	530,632	540,146	0	(146)	0	(146)	540,000	0	0	0	23,538	06/01/2017	2FE	
130914	AM 6		04/01/2013	SINKING FUND REDEMPTION		1,715,000	1,715,000	1,800,371	1,716,739	0	(1,739)	0	(1,739)	1,715,000	0	0	0	73,059	04/01/2015	1FE	
130914	AM 6		04/01/2013	SINKING FUND REDEMPTION		2,000,000	2,000,000	2,061,390	2,000,000	0	0	0	0	2,000,000	0	0	0	85,200	04/01/2015	1FE	
J6205*	AA 8		04/30/2013	CALLED BY ISSUER at 100.0000		3,404,150	3,404,150	3,493,339	3,850,016	0	0	0	(445,866)	3,404,150	0	0	0	38,831	06/30/2016	1FE	
G3158#	AA 1		05/28/2013	SINKING FUND REDEMPTION		29,518,843	29,518,843	33,318,525	34,650,035	0	0	0	(5,131,192)	29,518,843	0	0	0	554,896	05/27/2015	2	
252391	AA 5		05/02/2013	CALLED BY ISSUER at 109.2240		5,753,920	5,268,000	5,245,980	5,259,325	0	1,543	0	1,543	5,260,867	0	493,053	493,053	271,130	10/15/2014	2FE	
H8964#	AA 3		05/23/2013	CALLED BY ISSUER at 100.0000		357,453,386	357,453,386	315,161,840	427,350,427	0	0	0	(69,897,041)	357,453,386	0	0	0	6,042,714	05/23/2024	1	
369622	@U 0		04/19/2013	CALLED BY ISSUER at 100.0000		305,219,249	305,219,249	278,009,452	346,500,347	0	0	0	0	305,219,249	0	0	0	3,798,731	04/19/2034	1FE	
428236	BV 4		05/24/2013	JPMORGAN SECURITIES		32,912,912	31,575,000	32,788,598	32,755,023	0	(43,713)	0	(43,713)	161,331	32,711,310	(161,331)	201,602	40,271	677,392	12/09/2021	2FE
Y3857#	AA 5		06/10/2013	MATURITY		107,449,857	107,449,857	98,333,021	121,275,121	0	0	0	(13,825,265)	107,449,857	0	0	0	2,020,474	06/10/2013	2FE	
589497	AA 4		06/18/2013	SINKING FUND REDEMPTION		290,409	290,409	332,818	292,631	0	(2,222)	0	(2,222)	290,409	0	0	0	12,851	12/18/2019	2FE	
589497	AA 4		06/18/2013	SINKING FUND REDEMPTION		473,108	473,108	560,860	473,108	0	0	0	0	473,108	0	0	0	20,935	12/18/2019	2FE	
59748T	AA 7		03/15/2013	VARIOUS		(11,241)	(11,241)	(11,241)	(11,241)	0	0	0	0	(11,241)	0	0	0	(1,024)	03/15/2025	2FE	
J4706#	AB 1		04/25/2013	SINKING FUND REDEMPTION		261,149	261,149	186,163	299,659	0	564	0	564	261,149	0	0	0	3,661	07/25/2021	1FE	
J4706#	AD 7		04/25/2013	SINKING FUND REDEMPTION		20,088	20,088	15,829	23,100	0	0	0	(3,012)	20,088	0	0	0	375	07/25/2021	1FE	
865625	D* 5		06/28/2013	SINKING FUND REDEMPTION		2,006,783	2,006,783	2,204,093	2,294,650	0	4,377	0	4,377	2,006,783	0	0	0	22,774	08/31/2015	2AM	
J7470W	6J 9		06/11/2013	SMBC FRIEND SECURITIES CO.,LTD		2,024,393	2,024,292	2,024,292	0	0	0	0	2,024,292	0	101	101	0	0	06/27/2016	1FE	
83363R	AA 5		06/15/2013	SINKING FUND REDEMPTION		106,250	106,250	100,029	105,926	0	324	0	324	106,250	0	0	0	6,612	12/15/2026	2FE	
844030	AC 0		06/24/2013	FREE DELIVER		40,371,093	39,000,000	40,641,080	40,390,795	0	(19,702)	0	(19,702)	40,371,093	0	0	0	1,957,313	11/15/2029	2FE	
G8449A	AJ 1		04/08/2013	MATURITY		121,777,958	121,777,958	117,164,616	138,600,139	0	0	0	(16,822,180)	121,777,958	0	0	0	2,062,826	04/08/2013	2FE	
P9160#	AA 4		04/12/2013	ISSUER		130,081,301	240,891,298	201,257,862	116,765,073	0	0	0	(15,294,431)	101,470,641	4,707,263	23,903,396	28,610,659	5,691,284	08/08/2033	4	
91802M	AA 8		04/01/2013	SINKING FUND REDEMPTION		1,654,916	1,654,916	1,654,006	1,654,916	0	0	0	0	1,654,916	0	0	0	65,733	10/01/2016	2FE	
3899999	Total - Bonds - Industrial & Miscellaneous					1,244,909,936	1,438,270,354	1,288,753,082	1,347,966,247	0	(64,835)	0	(64,835)	1,178,822,690	10,770,696	55,155,218	65,925,914	25,757,411	XXX	XXX	
Bonds - Hybrid Securities																					
W8180C	CH 4		05/30/2013	ISSUER		146,768,136	148,250,642	115,830,116	173,250,173	0	0	0	(24,999,531)	148,250,642	(324,205)	(1,158,301)	(1,482,506)	4,813,125	01/28/2028	2	
R8143#	AA 6		06/10/2013	CALLED BY ISSUER at 100.000		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	60,000,000	0	0	0	2,100,000	01/01/9999	1FE	
4899999	Total - Bonds - Hybrid Securities					206,768,136	208,250,642	175,830,116	233,250,173	0	0	0	0	(24,999,531)	208,250,642	(324,205)	(1,158,301)	(1,482,506)	6,913,125	XXX	XXX

QE05.1

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 Date	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.							
8399997	Total - Bonds - Part 4.....					1,606,825,427	1,811,217,963	1,650,630,177	1,762,064,436	0	(105,839)	1,018,246	(1,124,085)	(220,886,206)	1,541,917,100	10,508,071	54,238,923	64,746,994	34,088,582	XXX	XXX
8399999	Total - Bonds.....					1,606,825,427	1,811,217,963	1,650,630,177	1,762,064,436	0	(105,839)	1,018,246	(1,124,085)	(220,886,206)	1,541,917,100	10,508,071	54,238,923	64,746,994	34,088,582	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					1,606,825,427	XXX	1,650,630,177	1,762,064,436	0	(105,839)	1,018,246	(1,124,085)	(220,886,206)	1,541,917,100	10,508,071	54,238,923	64,746,994	34,088,582	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Collars																						
JPY/Currency Collar - 201303-A	Foreign currency	N/A	Currency	BTMU	02/26/2013	07/24/2013	1	76,072,624	95.0000	0	1,440,000	0	3,585,582		3,585,582	0	3,585,582	0	0	98,209		0001
JPY/Currency Collar - 201303-B	Foreign currency	N/A	Currency	Mizuho	02/26/2013	07/24/2013	1	126,787,707	95.0000	0	2,400,000	0	5,924,737		5,924,737	0	5,924,737	0	0	163,682		0001
JPY/Currency Collar - 201303-C	Foreign currency	N/A	Currency	BTMU	03/25/2013	07/24/2013	1	50,715,083	95.0000	0	1,200,000	0	2,390,388		2,390,388	0	2,390,388	0	0	65,473		0001
JPY/Currency Collar - 201304-A	Foreign currency	N/A	Currency	Sumitomo Mitsui	04/03/2013	07/24/2013	1	50,715,083	95.0000	0	812,000	0	2,413,686		2,413,686	0	2,413,686	0	0	65,473		0001
JPY/Currency Collar - 201304-B	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	202,860,331	89.6100	0	(10,551,443)	0	57,199		57,199	0	57,199	0	0	261,892		0001
JPY/Currency Collar - 201304-C	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	50,715,083	93.3800	0	(2,439,445)	0	102,786		102,786	0	102,786	0	0	65,473		0001
JPY/Currency Collar - 201304-D	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	50,715,083	90.7700	0	(2,596,112)	0	28,458		28,458	0	28,458	0	0	65,473		0001
JPY/Currency Collar - 201304-E	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	405,720,661	95.1400	0	18,315,980	0	18,763,403		18,763,403	0	18,763,403	0	0	523,783		0001
JPY/Currency Collar - 201305-A	Foreign currency	N/A	Currency	Goldman Sachs	05/15/2013	07/23/2014	1	101,430,165	103.0000	0	4,624,560	0	3,734,294		3,734,294	0	3,734,294	0	0	526,504		0001
0129999	Total-Purchased Options-Hedging Other-Collars									0	13,205,540	0	37,000,533	XXX	37,000,533	0	37,000,533	0	0	1,835,962	XXX	XXX
0149999	Total-Purchased Options-Hedging Other									0	13,205,540	0	37,000,533	XXX	37,000,533	0	37,000,533	0	0	1,835,962	XXX	XXX
0409999	Total-Purchased Options-Collars									0	13,205,540	0	37,000,533	XXX	37,000,533	0	37,000,533	0	0	1,835,962	XXX	XXX
0429999	Total-Purchased Options									0	13,205,540	0	37,000,533	XXX	37,000,533	0	37,000,533	0	0	1,835,962	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
JPY/Currency Call - 201304-A	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	405,720,661	105.0000	0	(2,728,980)	0	(627,089)		(627,089)	0	(627,089)	0	0	523,783		0001
0509999	Total-Written Options-Hedging Other-Call Options and Warrants									0	(2,728,980)	0	(627,089)	XXX	(627,089)	0	(627,089)	0	0	523,783	XXX	XXX
Written Options - Hedging Other - Collars																						
JPY/Currency Collar - 201303-A	Foreign currency	N/A	Currency	BTMU	02/26/2013	07/24/2013	1	76,072,624	89.6100	0	(1,440,000)	0	(4,548)		(4,548)	0	(4,548)	0	0	98,209		0001
JPY/Currency Collar - 201303-B	Foreign currency	N/A	Currency	Mizuho	02/26/2013	07/24/2013	1	126,787,707	89.6100	0	(2,400,000)	0	(42,279)		(42,279)	0	(42,279)	0	0	163,682		0001
JPY/Currency Collar - 201303-C	Foreign currency	N/A	Currency	BTMU	03/25/2013	07/24/2013	1	50,715,083	93.3800	0	(1,200,000)	0	(52,946)		(52,946)	0	(52,946)	0	0	65,473		0001
JPY/Currency Collar - 201304-A	Foreign currency	N/A	Currency	Sumitomo Mitsui	04/03/2013	07/24/2013	1	50,715,083	90.7700	0	(812,000)	0	0		0	0	0	0	65,473		0001	
JPY/Currency Collar - 201304-B	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	202,860,331	95.0000	0	0	0	(9,650,011)		(9,650,011)	0	(9,650,011)	0	0	261,892		0001
JPY/Currency Collar - 201304-C	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	50,715,083	95.0000	0	0	0	(2,412,503)		(2,412,503)	0	(2,412,503)	0	0	65,473		0001
JPY/Currency Collar - 201304-D	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	50,715,083	95.0000	0	0	0	(2,412,503)		(2,412,503)	0	(2,412,503)	0	0	65,473		0001
JPY/Currency Collar - 201304-E	Foreign currency	N/A	Currency	Wells Fargo	04/24/2013	07/24/2013	1	405,720,661	95.1400	0	0	0	(1,649,820)		(1,649,820)	0	(1,649,820)	0	0	523,783		0001
JPY/Currency Collar - 201305-A	Foreign currency	N/A	Currency	Goldman Sachs	05/15/2013	07/23/2014	1	101,430,165	98.0000	0	(3,374,560)	0	(5,364,944)		(5,364,944)	0	(5,364,944)	0	0	526,504		0001
0549999	Total-Written Options-Hedging Other-Collars									0	(9,226,560)	0	(21,589,552)	XXX	(21,589,552)	0	(21,589,552)	0	0	1,835,962	XXX	XXX
0569999	Total-Written Options-Hedging Other									0	(11,955,540)	0	(22,216,641)	XXX	(22,216,641)	0	(22,216,641)	0	0	2,359,745	XXX	XXX
0789999	Total-Written Options-Call Options and Warrants									0	(2,728,980)	0	(627,089)	XXX	(627,089)	0	(627,089)	0	0	523,783	XXX	XXX
0829999	Total-Written Options-Collars									0	(9,226,560)	0	(21,589,552)	XXX	(21,589,552)	0	(21,589,552)	0	0	1,835,962	XXX	XXX
0849999	Total-Written Options									0	(11,955,540)	0	(22,216,641)	XXX	(22,216,641)	0	(22,216,641)	0	0	2,359,745	XXX	XXX
Forwards - Hedging Effective																						
JPY/Currency Fwd - 201304-A	Bond Hedge - 56585AAF9	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	31,068,919	93.0590	0	0	0	(1,742,883)		(1,742,883)	0	(1,742,883)	0	0	14,181	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 68268NAJ2	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	24,815,122	93.0590	0	0	0	(1,392,062)		(1,392,062)	0	(1,392,062)	0	0	11,327	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 68268NAJ2	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	19,852,098	93.0590	0	0	0	(1,113,649)		(1,113,649)	0	(1,113,649)	0	0	9,061	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 68268NAJ2	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	4,963,024	93.0590	0	0	0	(278,412)		(278,412)	0	(278,412)	0	0	2,265	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 68268NAJ2	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	5,955,629	93.0590	0	0	0	(334,095)		(334,095)	0	(334,095)	0	0	2,718	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 709629AL3	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	14,679,178	93.0590	0	0	0	(823,462)		(823,462)	0	(823,462)	0	0	6,700	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 709629AL3	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	9,786,119	93.0590	0	0	0	(548,975)		(548,975)	0	(548,975)	0	0	4,467	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	6,236,886	93.0590	0	0	0	(349,873)		(349,873)	0	(349,873)	0	0	2,847	0	100 / 100
JPY/Currency Fwd - 201304-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU	04/03/2013	07/03/2013	0	15,918,612	93.0590	0	0	0	(892,991)		(892,991)	0	(892,991)	0	0	7,266	0	100 / 100

QE06

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)
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 60871RAC4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	10,394,810	93.0590	0	0	0	(583,121)		(583,121)	0	(583,121)	0	0	4,745	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 60871RAC4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	8,315,848	93.0590	0	0	0	(466,497)		(466,497)	0	(466,497)	0	0	3,796	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 30219GAE8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	11,339,292	93.0590	0	0	0	(636,104)		(636,104)	0	(636,104)	0	0	5,176	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 94106LAY5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	14,833,287	93.0590	0	0	0	(832,108)		(832,108)	0	(832,108)	0	0	6,770	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 94106LAY5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	9,888,858	93.0590	0	0	0	(554,738)		(554,738)	0	(554,738)	0	0	4,514	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 67103HAC1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	7,252,341	93.0590	0	0	0	(406,837)		(406,837)	0	(406,837)	0	0	3,310	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 494508CE4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	28,443,148	93.0590	0	0	0	(1,595,584)		(1,595,584)	0	(1,595,584)	0	0	12,982	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 524660AW7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	18,184,433	93.0590	0	0	0	(1,020,098)		(1,020,098)	0	(1,020,098)	0	0	8,300	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 655844BJ6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	20,433,127	93.0590	0	0	0	(1,146,244)		(1,146,244)	0	(1,146,244)	0	0	9,326	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 171340AH5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	2,997,306	93.0590	0	0	0	(168,141)		(168,141)	0	(168,141)	0	0	1,368	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 931422AH2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	24,804,144	93.0590	0	0	0	(1,391,446)		(1,391,446)	0	(1,391,446)	0	0	11,321	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 494550BM7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	10,141,874	93.0590	0	0	0	(568,932)		(568,932)	0	(568,932)	0	0	4,629	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 718546AC8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	10,991,174	93.0590	0	0	0	(616,575)		(616,575)	0	(616,575)	0	0	5,017	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 88732JBD9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	13,741,422	93.0590	0	0	0	(770,857)		(770,857)	0	(770,857)	0	0	6,272	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 494550BM7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	20,283,748	93.0590	0	0	0	(1,137,864)		(1,137,864)	0	(1,137,864)	0	0	9,258	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 171340AH5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	9,991,020	93.0590	0	0	0	(560,469)		(560,469)	0	(560,469)	0	0	4,560	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 69352PAE3.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	5,033,791	93.0590	0	0	0	(282,382)		(282,382)	0	(282,382)	0	0	2,298	0	100 / 100.....
JPY/Currency Fwd - 201304-A.....	Bond Hedge - 69352PAE3.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	04/03/2013..	07/03/2013..	0	5,033,791	93.0590	0	0	0	(282,382)		(282,382)	0	(282,382)	0	0	2,298	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 500255AS3.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	24,164,920	93.0597	0	0	0	(1,365,247)		(1,365,247)	0	(1,365,247)	0	0	11,030	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 30249UAB7.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	15,213,057	93.0597	0	0	0	(859,493)		(859,493)	0	(859,493)	0	0	6,944	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 816851AT6.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	19,928,905	93.0597	0	0	0	(1,125,925)		(1,125,925)	0	(1,125,925)	0	0	9,096	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 171340AH5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	14,983,713	93.0597	0	0	0	(846,536)		(846,536)	0	(846,536)	0	0	6,839	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 651639AN6.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	40,227,237	93.0597	0	0	0	(2,272,721)		(2,272,721)	0	(2,272,721)	0	0	18,361	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 292505AJ3.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	15,835,830	93.0597	0	0	0	(894,678)		(894,678)	0	(894,678)	0	0	7,228	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 806854AD7.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	9,853,379	93.0597	0	0	0	(556,687)		(556,687)	0	(556,687)	0	0	4,497	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 913017BT5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	5,347,109	93.0597	0	0	0	(302,096)		(302,096)	0	(302,096)	0	0	2,441	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 931422AH2.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	24,799,481	93.0597	0	0	0	(1,401,098)		(1,401,098)	0	(1,401,098)	0	0	11,319	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 277432AN0.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	22,881,519	93.0597	0	0	0	(1,292,739)		(1,292,739)	0	(1,292,739)	0	0	10,444	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 30249UAB7.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	20,284,076	93.0597	0	0	0	(1,145,991)		(1,145,991)	0	(1,145,991)	0	0	9,258	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 31428XAS5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	4,909,054	93.0597	0	0	0	(277,347)		(277,347)	0	(277,347)	0	0	2,241	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 31428XAS5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	4,909,054	93.0597	0	0	0	(277,347)		(277,347)	0	(277,347)	0	0	2,241	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 907818DM7.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	5,117,844	93.0597	0	0	0	(289,143)		(289,143)	0	(289,143)	0	0	2,336	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 50076QAZ9.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	36,617,753	93.0597	0	0	0	(2,068,796)		(2,068,796)	0	(2,068,796)	0	0	16,714	0	100 / 100.....
JPY/Currency Fwd - 201304-B.....	Bond Hedge - 189054AT6.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	04/03/2013..	07/03/2013..	0	20,160,071	93.0597	0	0	0	(1,138,985)		(1,138,985)	0	(1,138,985)	0	0	9,202	0	100 / 100.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 713448CC0.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	95,651,356	99.2885	0	0	0	689,603		689,603	0	689,603	0	0	79,709	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 110122AU2.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	22,658,835	99.2885	0	0	0	163,360		163,360	0	163,360	0	0	18,882	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 913017BP3.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	6,743,320	99.2885	0	0	0	48,616		48,616	0	48,616	0	0	5,619	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	10,251,507	99.2885	0	0	0	73,909		73,909	0	73,909	0	0	8,543	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	10,251,507	99.2885	0	0	0	73,909		73,909	0	73,909	0	0	8,543	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 373334JW2.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	17,845,135	99.2885	0	0	0	128,655		128,655	0	128,655	0	0	14,871	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 837004CF5.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	21,360,936	99.2885	0	0	0	154,003		154,003	0	154,003	0	0	17,801	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 91324PBV3.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54....	04/10/2013..	07/10/2013..	0	51,868,727	99.2885	0												

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 548661CR6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/10/2013..	.07/10/2013..	0	12,461,138	99.2885	0	0	0	89,839		89,839	0	89,839	0	0	10,384	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 906548CJ9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/10/2013..	.07/10/2013..	0	15,378,562	99.2885	0	0	0	110,872		110,872	0	110,872	0	0	12,815	0	102 / 102.....
JPY/Currency Fwd - 201304-C.....	Bond Hedge - 26875PAK7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/10/2013..	.07/10/2013..	0	15,182,229	99.2885	0	0	0	109,457		109,457	0	109,457	0	0	12,652	0	102 / 102.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 437076BA9.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	20,608,969	98.5650	0	0	0	(4,158)		(4,158)	0	(4,158)	0	0	23,042	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 195869AN2.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	10,046,389	98.5650	0	0	0	(2,027)		(2,027)	0	(2,027)	0	0	11,232	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 195869AN2.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	26,120,612	98.5650	0	0	0	(5,270)		(5,270)	0	(5,270)	0	0	29,204	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 031142DG5.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	13,155,691	98.5650	0	0	0	(2,654)		(2,654)	0	(2,654)	0	0	14,709	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 31428XAU0.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	19,618,834	98.5650	0	0	0	(3,958)		(3,958)	0	(3,958)	0	0	21,935	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 577081AW2.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	5,584,960	98.5650	0	0	0	(1,127)		(1,127)	0	(1,127)	0	0	6,244	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 577081AW2.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	5,584,960	98.5650	0	0	0	(1,127)		(1,127)	0	(1,127)	0	0	6,244	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 219350AW5.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	6,261,843	98.5650	0	0	0	(1,263)		(1,263)	0	(1,263)	0	0	7,001	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 125509BS7.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	7,555,775	98.5650	0	0	0	(1,524)		(1,524)	0	(1,524)	0	0	8,448	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 29736RAF7.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	29,713,005	98.5650	0	0	0	(5,994)		(5,994)	0	(5,994)	0	0	33,220	0	98 / 98.....
JPY/Currency Fwd - 201304-D.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	BTMU.....	04/15/2013..	.07/18/2013..	0	10,381,960	98.5650	0	0	0	(2,094)		(2,094)	0	(2,094)	0	0	11,607	0	98 / 98.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 084670BF4.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	42,594,456	96.7785	0	0	0	(781,616)		(781,616)	0	(781,616)	0	0	35,495	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 549271AF1.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	13,655,581	96.7785	0	0	0	(250,583)		(250,583)	0	(250,583)	0	0	11,380	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 549271AF1.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	26,833,217	96.7785	0	0	0	(492,395)		(492,395)	0	(492,395)	0	0	22,361	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 931142CK7.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	27,902,744	96.7785	0	0	0	(512,021)		(512,021)	0	(512,021)	0	0	23,252	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 931142DB6.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	32,030,241	96.7785	0	0	0	(587,761)		(587,761)	0	(587,761)	0	0	26,692	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 842434CK6.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	15,257,687	96.7785	0	0	0	(279,981)		(279,981)	0	(279,981)	0	0	12,715	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 452308AR0.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	74,424,790	96.7785	0	0	0	(1,365,709)		(1,365,709)	0	(1,365,709)	0	0	62,021	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 21987BAQ1.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	14,869,486	96.7785	0	0	0	(272,858)		(272,858)	0	(272,858)	0	0	12,391	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 665772CH0.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	9,884,326	96.7785	0	0	0	(181,379)		(181,379)	0	(181,379)	0	0	8,237	0	100 / 100.....
JPY/Currency Fwd - 201304-E.....	Bond Hedge - 26442CAN4.....	D PART 1....	Currency.	BTMU.....	04/17/2013..	.07/10/2013..	0	20,439,471	96.7785	0	0	0	(375,068)		(375,068)	0	(375,068)	0	0	17,033	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	10,226,453	97.9275	0	0	0	(67,100)		(67,100)	0	(67,100)	0	0	11,434	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 15189XAM0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	1,940,263	97.9275	0	0	0	(12,731)		(12,731)	0	(12,731)	0	0	2,169	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 806854AD7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	15,069,398	97.9275	0	0	0	(98,877)		(98,877)	0	(98,877)	0	0	16,848	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 31428XAS5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	9,976,344	97.9275	0	0	0	(65,459)		(65,459)	0	(65,459)	0	0	11,154	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 458140AK6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	16,310,732	97.9275	0	0	0	(107,022)		(107,022)	0	(107,022)	0	0	18,236	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 189054AT6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	10,238,861	97.9275	0	0	0	(67,182)		(67,182)	0	(67,182)	0	0	11,447	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 571903AK9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	10,188,615	97.9275	0	0	0	(66,852)		(66,852)	0	(66,852)	0	0	11,391	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 693506BG1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	5,010,674	97.9275	0	0	0	(32,877)		(32,877)	0	(32,877)	0	0	5,602	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 171340AH5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	5,075,013	97.9275	0	0	0	(33,300)		(33,300)	0	(33,300)	0	0	5,674	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 458140AK6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	27,184,553	97.9275	0	0	0	(178,370)		(178,370)	0	(178,370)	0	0	30,393	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 452308AR0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	9,951,697	97.9275	0	0	0	(65,298)		(65,298)	0	(65,298)	0	0	11,126	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 94106LAY5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	7,031,965	97.9275	0	0	0	(46,140)		(46,140)	0	(46,140)	0	0	7,862	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	20,452,905	97.9275	0	0	0	(134,201)		(134,201)	0	(134,201)	0	0	22,867	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 767201AL0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	11,611,589	97.9275	0	0	0	(76,189)		(76,189)	0	(76,189)	0	0	12,982	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 25179MAP8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	7,161,113	97.9275	0	0	0	(46,987)		(46,987)	0	(46,987)	0	0	8,006	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 913017BT5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	16,593,040	97.9275	0	0	0	(108,875)		(108,875)	0	(108,875)	0	0	18,552	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 882384AC4.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	26,225,652	97.9275	0	0	0	(172,079)		(172,079)	0	(172,079)	0	0	29,321	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 15135UAH2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	20,440,136	97.9275	0	0	0	(134,117)		(134,117)	0	(134,117)	0	0	22,853	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 60871RAC4.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	10,577,635	97.9275	0	0	0	(69,405)		(69,405)	0	(69,405)	0	0	11,826	0	100 / 100.....

QE062

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)
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 375558AS2.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	10,048,003	97.9275	0	0	0	(65,930)		(65,930)	0	(65,930)	0	0	11,234	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 76720AAD8.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	9,781,532	97.9275	0	0	0	(64,181)		(64,181)	0	(64,181)	0	0	10,936	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 171304AH5.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	7,105,018	97.9275	0	0	0	(46,619)		(46,619)	0	(46,619)	0	0	7,944	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 96950FAJ3.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	25,414,480	97.9275	0	0	0	(166,756)		(166,756)	0	(166,756)	0	0	28,414	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 31428XAS5.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	4,988,172	97.9275	0	0	0	(32,730)		(32,730)	0	(32,730)	0	0	5,577	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 25179MAN3.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	13,484,433	97.9275	0	0	0	(88,478)		(88,478)	0	(88,478)	0	0	15,076	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 883556BC5.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	19,926,045	97.9275	0	0	0	(130,744)		(130,744)	0	(130,744)	0	0	22,278	0	100 / 100.....
JPY/Currency Fwd - 201304-F.....	Bond Hedge - 837004CB4.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	04/17/2013..	.07/18/2013..	0	13,171,680	97.9275	0	0	0	(86,425)		(86,425)	0	(86,425)	0	0	14,726	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 17275RAF9.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	12,426,412	97.7962	0	0	0	(99,345)		(99,345)	0	(99,345)	0	0	14,274	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 202795JA9.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	9,998,357	97.7962	0	0	0	(79,934)		(79,934)	0	(79,934)	0	0	11,485	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 837004CF5.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	10,681,657	97.7962	0	0	0	(85,396)		(85,396)	0	(85,396)	0	0	12,270	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 189054AT6.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	7,145,149	97.7962	0	0	0	(57,123)		(57,123)	0	(57,123)	0	0	8,207	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 00101JAF3.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	10,045,465	97.7962	0	0	0	(80,310)		(80,310)	0	(80,310)	0	0	11,539	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 883556BC5.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	4,966,236	97.7962	0	0	0	(39,703)		(39,703)	0	(39,703)	0	0	5,705	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 00101JAF3.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	7,031,825	97.7962	0	0	0	(56,217)		(56,217)	0	(56,217)	0	0	8,077	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 375558AS2.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	6,265,016	97.7962	0	0	0	(50,087)		(50,087)	0	(50,087)	0	0	7,196	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 00101JAF3.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	10,045,465	97.7962	0	0	0	(80,310)		(80,310)	0	(80,310)	0	0	11,539	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 00101JAF3.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	10,045,465	97.7962	0	0	0	(80,310)		(80,310)	0	(80,310)	0	0	11,539	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 30249UAB7.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	5,134,347	97.7962	0	0	0	(41,047)		(41,047)	0	(41,047)	0	0	5,898	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 767201AL0.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	6,939,607	97.7962	0	0	0	(55,480)		(55,480)	0	(55,480)	0	0	7,971	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 458140AK6.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	10,848,174	97.7962	0	0	0	(86,728)		(86,728)	0	(86,728)	0	0	12,461	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 709629AL3.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	14,865,489	97.7962	0	0	0	(118,845)		(118,845)	0	(118,845)	0	0	17,076	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 913017BT5.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	33,108,953	97.7962	0	0	0	(264,695)		(264,695)	0	(264,695)	0	0	38,031	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 565849AK2.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	44,623,719	97.7962	0	0	0	(356,752)		(356,752)	0	(356,752)	0	0	51,258	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 50540RAL6.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	26,681,562	97.7962	0	0	0	(213,310)		(213,310)	0	(213,310)	0	0	30,648	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 565849AK2.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	4,958,191	97.7962	0	0	0	(39,639)		(39,639)	0	(39,639)	0	0	5,695	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 375558AS2.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	12,530,032	97.7962	0	0	0	(100,173)		(100,173)	0	(100,173)	0	0	14,393	0	100 / 100.....
JPY/Currency Fwd - 201304-G.....	Bond Hedge - 31428XAS5.....	D PART 1.....	Currency.	BTMU.....	04/19/2013..	.07/19/2013..	0	4,972,881	97.7962	0	0	0	(39,757)		(39,757)	0	(39,757)	0	0	5,712	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 29736RAF7.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	18,534,101	98.2175	0	0	0	(76,523)		(76,523)	0	(76,523)	0	0	21,290	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 920355AG9.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	5,471,295	98.2175	0	0	0	(22,590)		(22,590)	0	(22,590)	0	0	6,285	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 920355AG9.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	5,471,295	98.2175	0	0	0	(22,590)		(22,590)	0	(22,590)	0	0	6,285	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 920355AG9.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	15,319,627	98.2175	0	0	0	(63,251)		(63,251)	0	(63,251)	0	0	17,597	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	7,242,640	98.2175	0	0	0	(29,903)		(29,903)	0	(29,903)	0	0	8,319	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 406216BA8.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	5,657,219	98.2175	0	0	0	(23,357)		(23,357)	0	(23,357)	0	0	6,498	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 110122AU2.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	4,549,484	98.2175	0	0	0	(18,784)		(18,784)	0	(18,784)	0	0	5,226	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 110122AU2.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	4,549,484	98.2175	0	0	0	(18,784)		(18,784)	0	(18,784)	0	0	5,226	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 263534CJ6.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	10,602,604	98.2175	0	0	0	(43,776)		(43,776)	0	(43,776)	0	0	12,179	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 548661CR6.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	8,720,545	98.2175	0	0	0	(36,005)		(36,005)	0	(36,005)	0	0	10,017	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 63946BAH3.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	15,289,710	98.2175	0	0	0	(63,128)		(63,128)	0	(63,128)	0	0	17,563	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 224044BW6.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	15,517,907	98.2175	0	0	0	(64,070)		(64,070)	0	(64,070)	0	0	17,825	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 887317AQ8.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	15,786,714	98.2175	0	0	0	(65,180)		(65,180)	0	(65,180)	0	0	18,134	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 25470DAH2.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	15,531,168	98.2175	0	0	0	(64,125)		(64,125)	0	(64,125)	0	0	17,840	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 577081AY8.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013..	.07/19/2013..	0	10,227,663	98.2175	0	0	0	(42,228)		(42,228)	0	(42,228)	0	0	11,748	0	100 / 100.....

QE063

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)
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 775109AW1.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013.....	07/19/2013.....	0	10,225,200	98.2175	0	0	0	(42,218)		(42,218)	0	(42,218)	0	0	11,745	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013.....	07/19/2013.....	0	24,819,017	98.2175	0	0	0	(102,472)		(102,472)	0	(102,472)	0	0	28,509	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013.....	07/19/2013.....	0	24,142,133	98.2175	0	0	0	(99,678)		(99,678)	0	(99,678)	0	0	27,731	0	100 / 100.....
JPY/Currency Fwd - 201304-H.....	Bond Hedge - 88732JBD9.....	D PART 1.....	Currency.	MIZUHO.....	04/19/2013.....	07/19/2013.....	0	23,903,193	98.2175	0	0	0	(98,691)		(98,691)	0	(98,691)	0	0	27,457	0	100 / 100.....
JPY/Currency Fwd - 201304-I.....	Bond Hedge - 149123CB5.....	D PART 1.....	Currency.	BTMU.....	04/23/2013.....	07/18/2013.....	0	48,995,053	99.2235	0	0	0	317,335		317,335	0	317,335	0	0	54,778	0	100 / 100.....
JPY/Currency Fwd - 201304-I.....	Bond Hedge - 775109AW1.....	D PART 1.....	Currency.	BTMU.....	04/23/2013.....	07/18/2013.....	0	12,269,148	99.2235	0	0	0	79,466		79,466	0	79,466	0	0	13,717	0	100 / 100.....
JPY/Currency Fwd - 201304-I.....	Bond Hedge - 92553PAR3.....	D PART 1.....	Currency.	BTMU.....	04/23/2013.....	07/18/2013.....	0	16,368,471	99.2235	0	0	0	106,017		106,017	0	106,017	0	0	18,301	0	100 / 100.....
JPY/Currency Fwd - 201304-I.....	Bond Hedge - 72650RBB7.....	D PART 1.....	Currency.	BTMU.....	04/23/2013.....	07/18/2013.....	0	25,084,317	99.2235	0	0	0	162,468		162,468	0	162,468	0	0	28,045	0	100 / 100.....
JPY/Currency Fwd - 201304-I.....	Bond Hedge - 655044AF2.....	D PART 1.....	Currency.	BTMU.....	04/23/2013.....	07/18/2013.....	0	22,262,563	99.2235	0	0	0	144,192		144,192	0	144,192	0	0	24,890	0	100 / 100.....
JPY/Currency Fwd - 201304-I.....	Bond Hedge - 494550BQ8.....	D PART 1.....	Currency.	BTMU.....	04/23/2013.....	07/18/2013.....	0	20,778,448	99.2235	0	0	0	134,580		134,580	0	134,580	0	0	23,231	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 2019350AW5.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	3,175,250	99.2177	0	0	0	19,162		19,162	0	19,162	0	0	4,099	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 92553PAJ1.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	10,838,599	99.2177	0	0	0	65,408		65,408	0	65,408	0	0	13,993	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 92553PAN2.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	23,853,188	99.2177	0	0	0	143,949		143,949	0	143,949	0	0	30,794	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,009,204	99.2177	0	0	0	30,229		30,229	0	30,229	0	0	6,467	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 842400FT5.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	6,177,983	99.2177	0	0	0	37,283		37,283	0	37,283	0	0	7,976	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 740189AG0.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,977,948	99.2177	0	0	0	36,076		36,076	0	36,076	0	0	7,718	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	6,906,339	99.2177	0	0	0	41,678		41,678	0	41,678	0	0	8,916	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 406216BA8.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	6,764,707	99.2177	0	0	0	40,823		40,823	0	40,823	0	0	8,733	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	3,175,250	99.2177	0	0	0	19,162		19,162	0	19,162	0	0	4,099	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 524660AW7.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	4,089,496	99.2177	0	0	0	24,679		24,679	0	24,679	0	0	5,280	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 487836BJ6.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,237,642	99.2177	0	0	0	31,608		31,608	0	31,608	0	0	6,762	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	4,233,667	99.2177	0	0	0	25,549		25,549	0	25,549	0	0	5,466	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	10,584,168	99.2177	0	0	0	63,873		63,873	0	63,873	0	0	13,664	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 92553PAM4.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	10,135,840	99.2177	0	0	0	61,167		61,167	0	61,167	0	0	13,085	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	3,921,213	99.2177	0	0	0	23,664		23,664	0	23,664	0	0	5,062	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 740189AG0.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	4,981,623	99.2177	0	0	0	30,063		30,063	0	30,063	0	0	6,431	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	6,535,355	99.2177	0	0	0	39,439		39,439	0	39,439	0	0	8,437	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	10,018,407	99.2177	0	0	0	60,459		60,459	0	60,459	0	0	12,934	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,198,666	99.2177	0	0	0	31,373		31,373	0	31,373	0	0	6,711	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,198,666	99.2177	0	0	0	31,373		31,373	0	31,373	0	0	6,711	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,198,666	99.2177	0	0	0	31,373		31,373	0	31,373	0	0	6,711	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,198,666	99.2177	0	0	0	31,373		31,373	0	31,373	0	0	6,711	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,198,666	99.2177	0	0	0	31,373		31,373	0	31,373	0	0	6,711	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 907818DK1.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	11,375,385	99.2177	0	0	0	68,648		68,648	0	68,648	0	0	14,686	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 009158AT3.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	20,706,794	99.2177	0	0	0	124,961		124,961	0	124,961	0	0	26,732	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 806854AD7.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	10,013,723	99.2177	0	0	0	60,431		60,431	0	60,431	0	0	12,928	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 589331AQ0.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	17,337,796	99.2177	0	0	0	104,630		104,630	0	104,630	0	0	22,383	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 92553PAN2.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	9,541,275	99.2177	0	0	0	57,579		57,579	0	57,579	0	0	12,318	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 92553PAM4.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	10,135,840	99.2177	0	0	0	61,167		61,167	0	61,167	0	0	13,085	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 907818DM7.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	10,391,409	99.2177	0	0	0	62,710		62,710	0	62,710	0	0	13,415	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 125509BS7.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	6,579,503	99.2177	0	0	0	39,706		39,706	0	39,706	0	0	8,494	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,009,204	99.2177	0	0	0	30,229		30,229	0	30,229	0	0	6,467	0	100 / 100.....
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.	MIZUHO.....	04/24/2013.....	07/24/2013.....	0	5,009,204	99.2177	0	0	0	30,229		30,229	0	30,229	0	0	6,467	0	100 / 100.....

QE064

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)
JPY/Currency Fwd - 201304-J.....	Bond Hedge - 594918AR5.....	D PART 1....	Currency.	MIZUHO.....	04/24/2013..	07/24/2013..	0	4,760,660	99.2177	0	0	0	28,730		28,730	0	28,730	0	0	6,146	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 74456QBB1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	61,395,323	99.5655	0	0	0	618,663		618,663	0	618,663	0	0	79,261	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 74456QBB1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	5,116,277	99.5655	0	0	0	51,555		51,555	0	51,555	0	0	6,605	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 74005PBD5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	5,870,241	99.5655	0	0	0	59,153		59,153	0	59,153	0	0	7,578	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 049560AL9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	5,173,327	99.5655	0	0	0	52,130		52,130	0	52,130	0	0	6,679	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 049560AL9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	25,866,636	99.5655	0	0	0	260,651		260,651	0	260,651	0	0	33,394	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 207597EF8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	20,271,242	99.5655	0	0	0	204,268		204,268	0	204,268	0	0	26,170	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 565849AK2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	4,990,606	99.5655	0	0	0	50,289		50,289	0	50,289	0	0	6,443	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 693506BG1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	6,003,512	99.5655	0	0	0	60,496		60,496	0	60,496	0	0	7,751	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 17275RAF9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	12,428,197	99.5655	0	0	0	125,235		125,235	0	125,235	0	0	16,045	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 224044BW6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	15,511,113	99.5655	0	0	0	156,301		156,301	0	156,301	0	0	20,025	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 452308AR0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	5,957,766	99.5655	0	0	0	60,035		60,035	0	60,035	0	0	7,691	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 115637AL4.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	4,027,761	99.5655	0	0	0	40,587		40,587	0	40,587	0	0	5,200	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 224044BW6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	7,238,519	99.5655	0	0	0	72,941		72,941	0	72,941	0	0	9,345	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 842400FV0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	10,543,442	99.5655	0	0	0	106,243		106,243	0	106,243	0	0	13,612	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 74456QBB1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	10,232,554	99.5655	0	0	0	103,111		103,111	0	103,111	0	0	13,210	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	7,135,581	99.5655	0	0	0	71,903		71,903	0	71,903	0	0	9,212	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 125509BS7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	10,984,457	99.5655	0	0	0	110,687		110,687	0	110,687	0	0	14,181	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 651639AN6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	4,946,357	99.5655	0	0	0	49,843		49,843	0	49,843	0	0	6,386	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 277432AN0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	12,720,538	99.5655	0	0	0	128,182		128,182	0	128,182	0	0	16,422	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 68389XAM7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	12,228,538	99.5655	0	0	0	123,224		123,224	0	123,224	0	0	15,787	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 17275RAF9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	12,428,197	99.5655	0	0	0	125,235		125,235	0	125,235	0	0	16,045	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 72650RAZ5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	26,974,702	99.5655	0	0	0	271,816		271,816	0	271,816	0	0	34,824	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 681919AZ9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	4,150,443	99.5655	0	0	0	41,823		41,823	0	41,823	0	0	5,358	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	4,913,372	99.5655	0	0	0	49,511		49,511	0	49,511	0	0	6,343	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	10,174,048	99.5655	0	0	0	102,521		102,521	0	102,521	0	0	13,135	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 15189XAM0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	2,924,832	99.5655	0	0	0	29,473		29,473	0	29,473	0	0	3,776	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 166764AB6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	15,053,125	99.5655	0	0	0	151,686		151,686	0	151,686	0	0	19,434	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 98978VAA1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	24,607,735	99.5655	0	0	0	247,965		247,965	0	247,965	0	0	31,768	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 98978VAA1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	20,506,446	99.5655	0	0	0	206,638		206,638	0	206,638	0	0	26,474	0	100 / 100.....
JPY/Currency Fwd - 201304-K.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	04/24/2013..	07/24/2013..	0	5,087,024	99.5655	0	0	0	51,260		51,260	0	51,260	0	0	6,567	0	100 / 100.....
JPY/Currency Fwd - 201304-L.....	Bond Hedge - 654106AD5.....	D PART 1....	Currency.	MIZUHO.....	04/26/2013..	07/24/2013..	0	24,836,406	99.0722	0	0	0	113,230		113,230	0	113,230	0	0	32,064	0	100 / 100.....
JPY/Currency Fwd - 201304-L.....	Bond Hedge - 224044CA3.....	D PART 1....	Currency.	MIZUHO.....	04/26/2013..	07/24/2013..	0	31,918,220	99.0722	0	0	0	145,517		145,517	0	145,517	0	0	41,206	0	100 / 100.....
JPY/Currency Fwd - 201304-L.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	MIZUHO.....	04/26/2013..	07/24/2013..	0	10,580,935	99.0722	0	0	0	48,239		48,239	0	48,239	0	0	13,660	0	100 / 100.....
JPY/Currency Fwd - 201304-L.....	Bond Hedge - 345397WF6.....	D PART 1....	Currency.	MIZUHO.....	04/26/2013..	07/24/2013..	0	26,424,877	99.0722	0	0	0	120,472		120,472	0	120,472	0	0	34,114	0	100 / 100.....
JPY/Currency Fwd - 201304-L.....	Bond Hedge - 654106AD5.....	D PART 1....	Currency.	MIZUHO.....	04/26/2013..	07/24/2013..	0	9,934,562	99.0722	0	0	0	45,292		45,292	0	45,292	0	0	12,825	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 594918AU8.....	D PART 1....	Currency.	BTMU.....	05/01/2013..	07/31/2013..	0	39,906,755	97.0870	0	0	0	(603,808)		(603,808)	0	(603,808)	0	0	58,553	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 654106AD5.....	D PART 1....	Currency.	BTMU.....	05/01/2013..	07/31/2013..	0	4,920,819	97.0870	0	0	0	(74,454)		(74,454)	0	(74,454)	0	0	7,220	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 654106AD5.....	D PART 1....	Currency.	BTMU.....	05/01/2013..	07/31/2013..	0	4,920,819	97.0870	0	0	0	(74,454)		(74,454)	0	(74,454)	0	0	7,220	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 219350AW5.....	D PART 1....	Currency.	BTMU.....	05/01/2013..	07/31/2013..	0	5,348,982	97.0870	0	0	0	(80,933)		(80,933)	0	(80,933)	0	0	7,848	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	BTMU.....	05/01/2013..	07/31/2013..	0	5,307,124	97.0870	0	0	0	(80,299)		(80,299)	0	(80,299)	0	0	7,787	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 25470DAJ8.....	D PART 1....	Currency.	BTMU.....	05/01/2013..	07/31/2013..	0	10,883,673	97.0870	0	0	0	(164,675)		(164,675)	0	(164,675)	0	0	15,969	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 067901AP3.....	D PART 1....	Currency.	BTMU.....	05/01/2013..	07/31/2013..	0	20,071,846	97.0870	0	0	0	(303,697)		(303,697)	0	(303,697)	0	0	29,450	0	100 / 100.....

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)
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 872540AP4.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/01/2013.....	07/31/2013.....	0	25,098,069	97.0870	0	0	0	(379,746)		(379,746)	0	(379,746)	0	0	36,825	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 775109AW1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/01/2013.....	07/31/2013.....	0	5,109,344	97.0870	0	0	0	(77,307)		(77,307)	0	(77,307)	0	0	7,497	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 92553PAR3.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/01/2013.....	07/31/2013.....	0	14,362,478	97.0870	0	0	0	(217,311)		(217,311)	0	(217,311)	0	0	21,073	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 775109AW1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/01/2013.....	07/31/2013.....	0	20,437,375	97.0870	0	0	0	(309,227)		(309,227)	0	(309,227)	0	0	29,986	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 345397WF6.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/01/2013.....	07/31/2013.....	0	21,194,252	97.0870	0	0	0	(320,679)		(320,679)	0	(320,679)	0	0	31,097	0	100 / 100.....
JPY/Currency Fwd - 201305-A.....	Bond Hedge - 459200HF1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/01/2013.....	07/31/2013.....	0	27,129,464	97.0870	0	0	0	(410,482)		(410,482)	0	(410,482)	0	0	39,805	0	100 / 100.....
JPY/Currency Fwd - 201305-B.....	Bond Hedge - 608713AK6.....	D PART 1.....	Currency.	MIZUHO..... KYVVX0WBRR8DFVPLES39.....	05/02/2013.....	07/31/2013.....	0	94,926,715	97.1540	0	0	0	(1,411,509)		(1,411,509)	0	(1,411,509)	0	0	139,280	0	100 / 100.....
JPY/Currency Fwd - 201305-B.....	Bond Hedge - 775109AW1.....	D PART 1.....	Currency.	MIZUHO..... KYVVX0WBRR8DFVPLES39.....	05/02/2013.....	07/31/2013.....	0	8,164,285	97.1540	0	0	0	(121,398)		(121,398)	0	(121,398)	0	0	11,979	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 00287YAD1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	25,955,710	98.8428	0	0	0	70,257		70,257	0	70,257	0	0	42,164	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 277432AN0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	3,166,038	98.8428	0	0	0	8,570		8,570	0	8,570	0	0	5,143	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 608713AC4.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	3,156,413	98.8428	0	0	0	8,544		8,544	0	8,544	0	0	5,127	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 84265VAG0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	19,045,080	98.8428	0	0	0	51,552		51,552	0	51,552	0	0	30,938	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 84265VAF2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	4,984,830	98.8428	0	0	0	13,493		13,493	0	13,493	0	0	8,098	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 26884TAH5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	3,056,509	98.8428	0	0	0	8,273		8,273	0	8,273	0	0	4,965	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	1,998,682	98.8428	0	0	0	5,410		5,410	0	5,410	0	0	3,247	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 189054AT6.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	3,029,101	98.8428	0	0	0	8,199		8,199	0	8,199	0	0	4,921	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 452308AQ2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	9,076,676	98.8428	0	0	0	24,569		24,569	0	24,569	0	0	14,745	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 151020AH7.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	3,067,978	98.8428	0	0	0	8,304		8,304	0	8,304	0	0	4,984	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 171340AH5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	5,031,360	98.8428	0	0	0	13,619		13,619	0	13,619	0	0	8,173	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 94106LAY5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	17,943,837	98.8428	0	0	0	48,571		48,571	0	48,571	0	0	29,149	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 87425EAM5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	7,416,357	98.8428	0	0	0	20,075		20,075	0	20,075	0	0	12,048	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 548661CX3.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	5,403,344	98.8428	0	0	0	14,626		14,626	0	14,626	0	0	8,778	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 571903AK9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	5,079,843	98.8428	0	0	0	13,750		13,750	0	13,750	0	0	8,252	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 806854AD7.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	12,001,369	98.8428	0	0	0	32,486		32,486	0	32,486	0	0	19,496	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	9,467,191	98.8428	0	0	0	25,626		25,626	0	25,626	0	0	15,379	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	4,733,595	98.8428	0	0	0	12,813		12,813	0	12,813	0	0	7,690	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 26138EAR0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	1,995,230	98.8428	0	0	0	5,401		5,401	0	5,401	0	0	3,241	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 26138EAR0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	1,995,230	98.8428	0	0	0	5,401		5,401	0	5,401	0	0	3,241	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 26138EAR0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	2,992,845	98.8428	0	0	0	8,101		8,101	0	8,101	0	0	4,862	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 26138EAR0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	7,980,920	98.8428	0	0	0	21,603		21,603	0	21,603	0	0	12,965	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 26138EAR0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	9,976,150	98.8428	0	0	0	27,004		27,004	0	27,004	0	0	16,206	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	14,990,112	98.8428	0	0	0	40,576		40,576	0	40,576	0	0	24,351	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 976826BJ5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	14,874,110	98.8428	0	0	0	40,262		40,262	0	40,262	0	0	24,162	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 26884TAH5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	7,131,853	98.8428	0	0	0	19,305		19,305	0	19,305	0	0	11,585	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 67103HAC1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	5,235,233	98.8428	0	0	0	14,171		14,171	0	14,171	0	0	8,504	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 900212AA9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	3,048,399	98.8428	0	0	0	8,251		8,251	0	8,251	0	0	4,952	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 900212AA9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	5,080,664	98.8428	0	0	0	13,752		13,752	0	13,752	0	0	8,253	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 637071AK7.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	38,952,749	98.8428	0	0	0	105,438		105,438	0	105,438	0	0	63,277	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	13,990,771	98.8428	0	0	0	37,870		37,870	0	37,870	0	0	22,728	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 77699AE6.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	20,172,335	98.8428	0	0	0	54,603		54,603	0	54,603	0	0	32,769	0	100 / 100.....
JPY/Currency Fwd - 201305-C.....	Bond Hedge - 806854AD7.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	05/09/2013.....	08/07/2013.....	0	13,001,483	98.8428	0	0	0	35,193		35,193	0	35,193	0	0	21,120	0	100 / 100.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 26875PAK7.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54.....	05/10/2013.....	08/14/2013.....	0	29,233,817	100.8812	0	0	0	687,406		687,406	0	687,406	0	0	51,679	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 428236BV4.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0XI89JRFVHWBS4F54.....	05/																	

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)
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 907818DK1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	5,924,765	100.8812	0	0	139,315		139,315	0	139,315	0	0	10,474	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 12189LAL5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	5,377,230	100.8812	0	0	126,441		126,441	0	126,441	0	0	9,506	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 806854AD7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	10,458,509	100.8812	0	0	245,922		245,922	0	245,922	0	0	18,488	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 067901AL2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	10,474,491	100.8812	0	0	246,298		246,298	0	246,298	0	0	18,516	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	41,453,627	100.8812	0	0	974,744		974,744	0	974,744	0	0	73,280	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 983024AG5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	14,233,241	100.8812	0	0	334,682		334,682	0	334,682	0	0	25,161	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 88732JAX6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	22,720,738	100.8812	0	0	534,257		534,257	0	534,257	0	0	40,165	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 437076AS1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	13,227,143	100.8812	0	0	311,024		311,024	0	311,024	0	0	23,383	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 65120FAC8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	10,626,253	100.8812	0	0	249,867		249,867	0	249,867	0	0	18,785	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 806854AD7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	20,917,018	100.8812	0	0	491,845		491,845	0	491,845	0	0	36,976	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 067901AL2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	10,474,491	100.8812	0	0	246,298		246,298	0	246,298	0	0	18,516	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 907818DK1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	11,849,530	100.8812	0	0	278,631		278,631	0	278,631	0	0	20,947	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 12189LAL5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	5,377,230	100.8812	0	0	126,441		126,441	0	126,441	0	0	9,506	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 17275RAF9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	12,826,870	100.8812	0	0	301,612		301,612	0	301,612	0	0	22,675	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 67021CAG2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	22,860,556	100.8812	0	0	537,545		537,545	0	537,545	0	0	40,412	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 87612EBA3.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	10,400,530	100.8812	0	0	244,559		244,559	0	244,559	0	0	18,386	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 87612EBA3.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	10,400,530	100.8812	0	0	244,559		244,559	0	244,559	0	0	18,386	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 67021CAG2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	10,391,162	100.8812	0	0	244,339		244,339	0	244,339	0	0	18,369	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 15189XAM0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	11,841,930	100.8812	0	0	278,452		278,452	0	278,452	0	0	20,934	0	104 / 105.....
JPY/Currency Fwd - 201305-D.....	Bond Hedge - 437076AS1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	05/10/2013..	08/14/2013..	0	19,840,714	100.8812	0	0	466,536		466,536	0	466,536	0	0	35,074	0	104 / 105.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 30249UAB7.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	12,304,482	98.8440	0	0	28,313		28,313	0	28,313	0	0	19,988	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 30249UAB7.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	9,228,361	98.8440	0	0	21,235		21,235	0	21,235	0	0	14,991	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	15,338,651	98.8440	0	0	35,295		35,295	0	35,295	0	0	24,917	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 91324PCA8.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	6,689,887	98.8440	0	0	15,394		15,394	0	15,394	0	0	10,867	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 375558AS2.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	8,611,541	98.8440	0	0	19,816		19,816	0	19,816	0	0	13,989	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 87612EBA3.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	19,882,712	98.8440	0	0	45,751		45,751	0	45,751	0	0	32,299	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	5,751,994	98.8440	0	0	13,236		13,236	0	13,236	0	0	9,344	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	10,185,288	98.8440	0	0	23,437		23,437	0	23,437	0	0	16,546	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 17275RAF9.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	18,390,864	98.8440	0	0	42,318		42,318	0	42,318	0	0	29,875	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 718546AH7.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	12,160,759	98.8440	0	0	27,982		27,982	0	27,982	0	0	19,755	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 375558AS2.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	9,841,761	98.8440	0	0	22,646		22,646	0	22,646	0	0	15,988	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	9,586,657	98.8440	0	0	22,059		22,059	0	22,059	0	0	15,573	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	11,503,988	98.8440	0	0	26,471		26,471	0	26,471	0	0	18,688	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 91324PCA8.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	2,867,094	98.8440	0	0	6,597		6,597	0	6,597	0	0	4,658	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 91324PCA8.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	9,556,981	98.8440	0	0	21,991		21,991	0	21,991	0	0	15,525	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	5,751,994	98.8440	0	0	13,236		13,236	0	13,236	0	0	9,344	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	5,943,523	98.8440	0	0	13,676		13,676	0	13,676	0	0	9,655	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 30249UAB7.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	4,101,494	98.8440	0	0	9,438		9,438	0	9,438	0	0	6,663	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 60871RAC4.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	3,156,433	98.8440	0	0	7,263		7,263	0	7,263	0	0	5,128	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 29379AU7.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	5,533,855	98.8440	0	0	12,734		12,734	0	12,734	0	0	8,990	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 31428XAS5.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	9,961,140	98.8440	0	0	22,921		22,921	0	22,921	0	0	16,182	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 655844BL1.....	D PART 1....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	05/10/2013..	08/07/2013..	0	15,122,398	98.8440	0	0	34,797		34,797	0	34,797	0	0	24,566	0	101 / 101.....
JPY/Currency Fwd - 201																						

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)
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 29379VAU7.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	22,135,421	98.8440	0	0	0	50,935		50,935	0	50,935	0	0	35,958	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 151020AH7.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	5,140,737	98.8440	0	0	0	11,829		11,829	0	11,829	0	0	8,351	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 053332AN2.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	9,726,738	98.8440	0	0	0	22,382		22,382	0	22,382	0	0	15,801	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 854502AD3.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	25,323,032	98.8440	0	0	0	58,269		58,269	0	58,269	0	0	41,136	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 655844BL1.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	10,081,598	98.8440	0	0	0	23,198		23,198	0	23,198	0	0	16,377	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 31428XAS5.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	4,980,570	98.8440	0	0	0	11,461		11,461	0	11,461	0	0	8,091	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 60871RAC4.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	3,156,433	98.8440	0	0	0	7,263		7,263	0	7,263	0	0	5,128	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 29379VAU7.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	11,067,711	98.8440	0	0	0	25,467		25,467	0	25,467	0	0	17,979	0	101 / 101.....
JPY/Currency Fwd - 201305-E.....	Bond Hedge - 854502AD3.....	D PART 1.....	Currency.	MIZUHO.....	05/10/2013.....	08/07/2013.....	0	12,155,056	98.8440	0	0	0	27,969		27,969	0	27,969	0	0	19,745	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 882508AW4.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	34,131,912	100.9048	0	0	0	805,047		805,047	0	805,047	0	0	50,080	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 78408LAA5.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	4,897,371	100.9048	0	0	0	115,511		115,511	0	115,511	0	0	7,186	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 78408LAA5.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	12,733,165	100.9048	0	0	0	300,329		300,329	0	300,329	0	0	18,683	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 78408LAA5.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	2,938,423	100.9048	0	0	0	69,307		69,307	0	69,307	0	0	4,311	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 78408LAA5.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	14,692,113	100.9048	0	0	0	346,533		346,533	0	346,533	0	0	21,557	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 052769AB2.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	10,228,298	100.9048	0	0	0	241,248		241,248	0	241,248	0	0	15,007	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 678858BN0.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	21,917,977	100.9048	0	0	0	516,965		516,965	0	516,965	0	0	32,159	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 78408LAA5.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	2,938,423	100.9048	0	0	0	69,307		69,307	0	69,307	0	0	4,311	0	101 / 101.....
JPY/Currency Fwd - 201305-F.....	Bond Hedge - 78408LAA5.....	D PART 1.....	Currency.	BTMU.....	05/10/2013.....	07/31/2013.....	0	6,856,319	100.9048	0	0	0	161,715		161,715	0	161,715	0	0	10,060	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 31428XAS5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	9,868,647	101.4218	0	0	0	281,090		281,090	0	281,090	0	0	17,445	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 718546AC8.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	22,172,793	101.4218	0	0	0	631,552		631,552	0	631,552	0	0	39,196	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 718546AH7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	24,050,977	101.4218	0	0	0	685,048		685,048	0	685,048	0	0	42,517	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 718546AH7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	6,012,744	101.4218	0	0	0	171,262		171,262	0	171,262	0	0	10,629	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 931422AH2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	10,058,594	101.4218	0	0	0	286,501		286,501	0	286,501	0	0	17,781	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 94973VBB2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	20,738,072	101.4218	0	0	0	590,686		590,686	0	590,686	0	0	36,660	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 907818DK1.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	5,612,571	101.4218	0	0	0	159,864		159,864	0	159,864	0	0	9,922	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 907818DM7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	5,116,433	101.4218	0	0	0	145,732		145,732	0	145,732	0	0	9,045	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 907818DM7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	5,116,433	101.4218	0	0	0	145,732		145,732	0	145,732	0	0	9,045	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 907818DM7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	5,116,433	101.4218	0	0	0	145,732		145,732	0	145,732	0	0	9,045	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 94973VBA4.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	30,598,539	101.4218	0	0	0	871,544		871,544	0	871,544	0	0	54,091	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 151020AH7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	20,374,114	101.4218	0	0	0	580,319		580,319	0	580,319	0	0	36,017	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 50540RAL6.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	10,212,844	101.4218	0	0	0	290,894		290,894	0	290,894	0	0	18,054	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 65120FAA2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	10,265,908	101.4218	0	0	0	292,406		292,406	0	292,406	0	0	18,148	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 65120FAA2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	20,531,815	101.4218	0	0	0	584,811		584,811	0	584,811	0	0	36,295	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 65120FAA2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	28,744,541	101.4218	0	0	0	818,736		818,736	0	818,736	0	0	50,814	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 26441CAF2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	10,661,327	101.4218	0	0	0	303,668		303,668	0	303,668	0	0	18,847	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 053332AL6.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	10,792,114	101.4218	0	0	0	307,394		307,394	0	307,394	0	0	19,078	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 743263AE5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	5,557,183	101.4218	0	0	0	158,286		158,286	0	158,286	0	0	9,824	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 743263AE5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	20,839,434	101.4218	0	0	0	593,573		593,573	0	593,573	0	0	36,839	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 743263AE5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	13,892,956	101.4218	0	0	0	395,716		395,716	0	395,716	0	0	24,560	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 494550BF2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	31,090,954	101.4218	0	0	0	885,569		885,569	0	885,569	0	0	54,962	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 494550BM7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	15,308,144	101.4218	0	0	0	436,025		436,025	0	436,025	0	0	27,061	0	101 / 101.....
JPY/Currency Fwd - 201305-G.....	Bond Hedge - 494550BM7.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013.....	08/14/2013.....	0	10,205,429	101.4218	0	0	0	290,683		290,683	0	290,683	0	0	18,041	0	101 / 101.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013.....	08/21/2013.....	0	12,624,561	102.0685	0	0	0	449,284		449,284	0	449,284	0	0	23,990	0	100 / 100.....

QE068

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)
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 74834LAS9.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	8,683,666	102.0685	0	0	0	309,035		309,035	0	309,035	0	0	16,502	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 548661CX3.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,597,573	102.0685	0	0	0	377,147		377,147	0	377,147	0	0	20,138	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 260003AK4.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,902,825	102.0685	0	0	0	388,011		388,011	0	388,011	0	0	20,719	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 055451AR9.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	8,176,574	102.0685	0	0	0	290,989		290,989	0	290,989	0	0	15,538	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 055451AR9.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,220,718	102.0685	0	0	0	363,736		363,736	0	363,736	0	0	19,422	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 292505AJ3.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,598,144	102.0685	0	0	0	377,168		377,168	0	377,168	0	0	20,140	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 98978AA1.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	6,045,059	102.0685	0	0	0	215,132		215,132	0	215,132	0	0	11,487	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 110122AU2.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	13,128,359	102.0685	0	0	0	467,213		467,213	0	467,213	0	0	24,948	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 136385AR2.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,562,402	102.0685	0	0	0	375,896		375,896	0	375,896	0	0	20,072	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 72650RBB7.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	9,850,381	102.0685	0	0	0	350,556		350,556	0	350,556	0	0	18,719	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 56585AAD4.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	5,849,803	102.0685	0	0	0	208,183		208,183	0	208,183	0	0	11,116	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	13,920,342	102.0685	0	0	0	495,398		495,398	0	495,398	0	0	26,453	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 406216BA8.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,829,651	102.0685	0	0	0	385,406		385,406	0	385,406	0	0	20,580	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 72650RBB7.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	4,925,191	102.0685	0	0	0	175,278		175,278	0	175,278	0	0	9,359	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	5,046,340	102.0685	0	0	0	179,590		179,590	0	179,590	0	0	9,590	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 92553PAJ1.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	5,326,978	102.0685	0	0	0	189,577		189,577	0	189,577	0	0	10,123	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	11,741,155	102.0685	0	0	0	417,845		417,845	0	417,845	0	0	22,312	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 25468PCX2.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	9,523,500	102.0685	0	0	0	338,923		338,923	0	338,923	0	0	18,097	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 136385AR2.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,562,402	102.0685	0	0	0	375,896		375,896	0	375,896	0	0	20,072	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 907818DM7.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	5,099,944	102.0685	0	0	0	181,497		181,497	0	181,497	0	0	9,691	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	3,664,764	102.0685	0	0	0	130,422		130,422	0	130,422	0	0	6,964	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 125509BS7.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	5,421,605	102.0685	0	0	0	192,944		192,944	0	192,944	0	0	10,303	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 055451AR9.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	5,110,359	102.0685	0	0	0	181,868		181,868	0	181,868	0	0	9,711	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 487836BL1.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	14,949,518	102.0685	0	0	0	532,025		532,025	0	532,025	0	0	28,408	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 487836BL1.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	9,966,345	102.0685	0	0	0	354,683		354,683	0	354,683	0	0	18,939	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 055451AR9.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	10,220,718	102.0685	0	0	0	363,736		363,736	0	363,736	0	0	19,422	0	100 / 100.....
JPY/Currency Fwd - 201305-H.....	Bond Hedge - 260003AK4.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	05/15/2013..	08/21/2013..	0	6,057,125	102.0685	0	0	0	215,561		215,561	0	215,561	0	0	11,510	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 714290AD5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	19,789,304	102.0847	0	0	0	695,386		695,386	0	695,386	0	0	29,036	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 714290AD5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	4,947,326	102.0847	0	0	0	173,846		173,846	0	173,846	0	0	7,259	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 714290AD5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	9,894,652	102.0847	0	0	0	347,693		347,693	0	347,693	0	0	14,518	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 714290AD5.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	9,894,652	102.0847	0	0	0	347,693		347,693	0	347,693	0	0	14,518	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 209111FB4.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	15,374,929	102.0847	0	0	0	540,267		540,267	0	540,267	0	0	22,559	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 842400FQ1.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	6,546,095	102.0847	0	0	0	230,026		230,026	0	230,026	0	0	9,605	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 459200HF1.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	9,962,046	102.0847	0	0	0	350,061		350,061	0	350,061	0	0	14,617	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 68268NAJ2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	5,025,128	102.0847	0	0	0	176,580		176,580	0	176,580	0	0	7,373	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 718546AC8.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	11,037,504	102.0847	0	0	0	387,852		387,852	0	387,852	0	0	16,195	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 277432AN0.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	10,412,638	102.0847	0	0	0	365,895		365,895	0	365,895	0	0	15,278	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 053332AN2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	23,980,853	102.0847	0	0	0	842,674		842,674	0	842,674	0	0	35,186	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 652482CG3.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	14,912,598	102.0847	0	0	0	524,021		524,021	0	524,021	0	0	21,880	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 210518CU8.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	39,913,975	102.0847	0	0	0	1,402,556		1,402,556	0	1,402,556	0	0	58,563	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 887317AQ8.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	20,612,716	102.0847	0	0	0	724,320		724,320	0	724,320	0	0	30,244	0	100 / 100.....
JPY/Currency Fwd - 201305-I.....	Bond Hedge - 931422AH2.....	D PART 1.....	Currency.	MIZUHO.....	05/15/2013..	07/31/2013..	0	25,035,586	102.0847	0	0	0	879,737		879,737	0	879,737	0	0	36,733	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 17275RAF9.....	D PART 1.....	Currency.	MIZUHO.....	05/17/2013..	08/21/2013..	0	18,124,617	102.1024	0	0	0	642,033		642,033	0	642,033	0	0	34,442	0	100 / 100.....

QE06.9

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)
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 69352PAE3.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	3,017,733	102.1024	0	0	0	106,898		106,898	0	106,898	0	0	5,735	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 87425EAM5.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	26,159,897	102.1024	0	0	0	926,669		926,669	0	926,669	0	0	49,711	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 30219GAE8.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	38,651,203	102.1024	0	0	0	1,369,152		1,369,152	0	1,369,152	0	0	73,449	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 68389XAM7.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	77,368,716	102.1024	0	0	0	2,740,654		2,740,654	0	2,740,654	0	0	147,023	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 69352PAE3.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	9,053,200	102.1024	0	0	0	320,694		320,694	0	320,694	0	0	17,204	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 341099CR8.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	47,432,449	102.1024	0	0	0	1,680,213		1,680,213	0	1,680,213	0	0	90,136	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 452308AR0.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	4,794,252	102.1024	0	0	0	169,828		169,828	0	169,828	0	0	9,110	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 837004CF5.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	8,220,587	102.1024	0	0	0	291,200		291,200	0	291,200	0	0	15,622	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 26875PAK7.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	7,862,676	102.1024	0	0	0	278,522		278,522	0	278,522	0	0	14,941	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 110122AU2.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	13,063,786	102.1024	0	0	0	462,762		462,762	0	462,762	0	0	24,825	0	100 / 100.....
JPY/Currency Fwd - 201305-J.....	Bond Hedge - 31428XAS5.....	D PART 1.....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/17/2013..	08/21/2013..	0	14,684,884	102.1024	0	0	0	520,187		520,187	0	520,187	0	0	27,906	0	100 / 100.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	5,866,483	102.1150	0	0	0	210,542		210,542	0	210,542	0	0	9,530	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 00287YAD1.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	20,350,015	102.1150	0	0	0	730,341		730,341	0	730,341	0	0	33,058	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 427866AT5.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	19,962,692	102.1150	0	0	0	716,441		716,441	0	716,441	0	0	32,429	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 126650BZ2.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	24,628,533	102.1150	0	0	0	883,893		883,893	0	883,893	0	0	40,008	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 714290AD5.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	9,849,769	102.1150	0	0	0	353,498		353,498	0	353,498	0	0	16,001	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 559080AF3.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	3,852,116	102.1150	0	0	0	138,270		138,270	0	138,270	0	0	6,259	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 25470DAJ8.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	5,166,223	102.1150	0	0	0	185,410		185,410	0	185,410	0	0	8,392	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 31428XAU0.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	4,805,134	102.1150	0	0	0	172,451		172,451	0	172,451	0	0	7,806	0	99 / 99.....
JPY/Currency Fwd - 201305-K.....	Bond Hedge - 29379VAZ6.....	D PART 1.....	Currency.	BTMU..... C3GTMZHMZY46P4OIX74.....	05/16/2013..	08/07/2013..	0	15,243,434	102.1150	0	0	0	547,071		547,071	0	547,071	0	0	24,762	0	99 / 99.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 559080AF3.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	4,800,366	102.2360	0	0	0	178,879		178,879	0	178,879	0	0	8,672	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 559080AF3.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	960,077	102.2360	0	0	0	35,776		35,776	0	35,776	0	0	1,735	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 87425EAM5.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	6,288,480	102.2360	0	0	0	234,331		234,331	0	234,331	0	0	11,361	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 655844BM9.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	18,761,675	102.2360	0	0	0	699,126		699,126	0	699,126	0	0	33,895	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 559080AF3.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	14,401,158	102.2360	0	0	0	536,638		536,638	0	536,638	0	0	26,017	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 437076AS1.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	18,702,537	102.2360	0	0	0	696,923		696,923	0	696,923	0	0	33,788	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 50540RAL6.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	20,312,228	102.2360	0	0	0	756,905		756,905	0	756,905	0	0	36,697	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 854502AD3.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	7,982,270	102.2360	0	0	0	297,448		297,448	0	297,448	0	0	14,421	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 50540RAL6.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	5,078,057	102.2360	0	0	0	189,226		189,226	0	189,226	0	0	9,174	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	86,750,193	102.2360	0	0	0	3,232,619		3,232,619	0	3,232,619	0	0	156,725	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 92343VBG8.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	13,341,082	102.2360	0	0	0	497,136		497,136	0	497,136	0	0	24,102	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 487836BJ6.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	3,087,528	102.2360	0	0	0	115,052		115,052	0	115,052	0	0	5,578	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 571903AK9.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	2,991,183	102.2360	0	0	0	111,462		111,462	0	111,462	0	0	5,404	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 60871RAC4.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	5,208,328	102.2360	0	0	0	194,081		194,081	0	194,081	0	0	9,409	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 29379VAU7.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	16,363,432	102.2360	0	0	0	609,759		609,759	0	609,759	0	0	29,563	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 87425EAM5.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	12,576,959	102.2360	0	0	0	468,662		468,662	0	468,662	0	0	22,722	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 30219GAF5.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	6,442,672	102.2360	0	0	0	240,077		240,077	0	240,077	0	0	11,639	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 854502AD3.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	14,966,757	102.2360	0	0	0	557,714		557,714	0	557,714	0	0	27,039	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 854502AD3.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	4,988,919	102.2360	0	0	0	185,905		185,905	0	185,905	0	0	9,013	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 171340AH5.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	19,899,070	102.2360	0	0	0	741,510		741,510	0	741,510	0	0	35,950	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013..	08/16/2013..	0	4,617,114	102.2360	0	0	0	172,050		172,050	0	172,050	0	0	8,341	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 854502AD3.....	D PART 1.....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	05/17/2013																	

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)
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 74005PBD5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/17/2013..	08/16/2013..	0	4,617,114	102.2360	0	0	0	172,050		172,050	0	172,050	0	0	8,341	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 74005PBD5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/17/2013..	08/16/2013..	0	9,234,228	102.2360	0	0	0	344,100		344,100	0	344,100	0	0	16,683	0	100 / 100.....
JPY/Currency Fwd - 201305-L.....	Bond Hedge - 60871RAC4.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/17/2013..	08/16/2013..	0	6,249,993	102.2360	0	0	0	232,897		232,897	0	232,897	0	0	11,291	0	100 / 100.....
JPY/Currency Fwd - 201305-M.....	Bond Hedge - 58933YAJ4.....	D PART 1....	Currency.	MIZUHO.....	05/17/2013..	08/07/2013..	0	40,175,036	102.2350	0	0	0	1,474,147		1,474,147	0	1,474,147	0	0	65,263	0	100 / 100.....
JPY/Currency Fwd - 201305-M.....	Bond Hedge - 58933YAF2.....	D PART 1....	Currency.	MIZUHO.....	05/17/2013..	08/07/2013..	0	29,877,327	102.2350	0	0	0	1,096,292		1,096,292	0	1,096,292	0	0	48,535	0	100 / 100.....
JPY/Currency Fwd - 201305-M.....	Bond Hedge - 931422AH2.....	D PART 1....	Currency.	MIZUHO.....	05/17/2013..	08/07/2013..	0	19,901,804	102.2350	0	0	0	730,259		730,259	0	730,259	0	0	32,330	0	100 / 100.....
JPY/Currency Fwd - 201305-M.....	Bond Hedge - 585055AY2.....	D PART 1....	Currency.	MIZUHO.....	05/17/2013..	08/07/2013..	0	19,406,833	102.2350	0	0	0	712,097		712,097	0	712,097	0	0	31,526	0	100 / 100.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 487836BJ6.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	9,409,699	102.4140	0	0	0	366,603		366,603	0	366,603	0	0	17,000	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 487836BJ6.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	51,419,122	102.4140	0	0	0	2,003,298		2,003,298	0	2,003,298	0	0	92,895	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 652482BN9.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	23,758,700	102.4140	0	0	0	925,643		925,643	0	925,643	0	0	42,923	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 652482BQ2.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	31,225,520	102.4140	0	0	0	1,216,551		1,216,551	0	1,216,551	0	0	56,413	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 652482CB4.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	16,902,965	102.4140	0	0	0	658,542		658,542	0	658,542	0	0	30,537	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 652482CE8.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	18,143,946	102.4140	0	0	0	706,891		706,891	0	706,891	0	0	32,779	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 06849RAG7.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	9,668,697	102.4140	0	0	0	376,694		376,694	0	376,694	0	0	17,468	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 652482AN1.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	37,292,309	102.4140	0	0	0	1,452,915		1,452,915	0	1,452,915	0	0	67,373	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 655844BM9.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	37,461,449	102.4140	0	0	0	1,459,504		1,459,504	0	1,459,504	0	0	67,679	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 681919AZ9.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	25,617,362	102.4140	0	0	0	998,057		998,057	0	998,057	0	0	46,281	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 883556BC5.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	24,590,311	102.4140	0	0	0	958,043		958,043	0	958,043	0	0	44,425	0	101 / 101.....
JPY/Currency Fwd - 201305-N.....	Bond Hedge - 71645WAR2.....	D PART 1....	Currency.	BTMU.....	05/22/2013..	08/16/2013..	0	20,794,919	102.4140	0	0	0	810,173		810,173	0	810,173	0	0	37,569	0	101 / 101.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 571903AK9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	19,885,167	102.5470	0	0	0	805,004		805,004	0	805,004	0	0	40,927	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 878742AY1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	24,753,993	102.5470	0	0	0	1,002,107		1,002,107	0	1,002,107	0	0	50,948	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 878742AY1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	9,901,597	102.5470	0	0	0	400,843		400,843	0	400,843	0	0	20,379	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 878742AY1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	24,753,993	102.5470	0	0	0	1,002,107		1,002,107	0	1,002,107	0	0	50,948	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 88732JAU2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	11,933,219	102.5470	0	0	0	483,088		483,088	0	483,088	0	0	24,561	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 88732JBD9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	23,020,367	102.5470	0	0	0	931,925		931,925	0	931,925	0	0	47,380	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 887317AM7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	24,157,422	102.5470	0	0	0	977,956		977,956	0	977,956	0	0	49,720	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 887317AM7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	10,906,285	102.5470	0	0	0	441,515		441,515	0	441,515	0	0	22,447	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 887317AP0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	10,317,475	102.5470	0	0	0	417,679		417,679	0	417,679	0	0	21,235	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 887317AQ8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	30,823,168	102.5470	0	0	0	1,247,803		1,247,803	0	1,247,803	0	0	63,440	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 25459HAW5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	11,007,179	102.5470	0	0	0	445,600		445,600	0	445,600	0	0	22,655	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 25459HAX3.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	11,009,137	102.5470	0	0	0	445,679		445,679	0	445,679	0	0	22,659	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 25459HAX3.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	5,504,569	102.5470	0	0	0	222,839		222,839	0	222,839	0	0	11,329	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 25459HAZ8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	28,700,957	102.5470	0	0	0	1,161,890		1,161,890	0	1,161,890	0	0	59,072	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 25459HAZ8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	11,480,383	102.5470	0	0	0	464,756		464,756	0	464,756	0	0	23,629	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 25459HBG9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	15,072,567	102.5470	0	0	0	610,177		610,177	0	610,177	0	0	31,022	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 50076QAZ9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	36,598,917	102.5470	0	0	0	1,481,621		1,481,621	0	1,481,621	0	0	75,327	0	100 / 100.....
JPY/Currency Fwd - 201305-O.....	Bond Hedge - 50076QAE6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	05/22/2013..	08/30/2013..	0	27,147,606	102.5470	0	0	0	1,099,007		1,099,007	0	1,099,007	0	0	55,875	0	100 / 100.....
JPY/Currency Fwd - 201305-P.....	Bond Hedge - 882384AC4.....	D PART 1....	Currency.	MIZUHO.....	05/24/2013..	08/23/2013..	0	2,960,428	103.4365	0	0	0	144,954		144,954	0	144,954	0	0	5,733	0	101 / 101.....
JPY/Currency Fwd - 201305-P.....	Bond Hedge - 15135UAG4.....	D PART 1....	Currency.	MIZUHO.....	05/24/2013..	08/23/2013..	0	5,011,700	103.4365	0	0	0	245,393		245,393	0	245,393	0	0	9,705	0	101 / 101.....
JPY/Currency Fwd - 201305-P.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	MIZUHO.....	05/24/2013..	08/23/2013..	0	3,920,894	103.4365	0	0	0	191,982		191,982	0	191,982	0	0	7,593	0	101 / 101.....
JPY/Currency Fwd - 201305-P.....	Bond Hedge - 15135UAG4.....	D PART 1....	Currency.	MIZUHO.....	05/24/2013..	08/23/2013..	0	5,011,700	103.4365	0	0	0	245,393		245,393	0	245,393	0	0	9,705	0	101 / 101.....
JPY/Currency Fwd - 201305-P.....	Bond Hedge - 84265VAF2.....	D PART 1....	Currency.	MIZUHO.....	05/24/2013..	08/23/2013..	0	19,589,592	103.4365	0	0	0	959,184		959,184	0	959,184	0	0	37,935	0	101 / 101.....
JPY/Currency Fwd - 201305-P.....	Bond Hedge - 31428XAS5.....	D PART 1....	Currency.	MIZUHO.....	05/24/2013..	08/23/2013..	0	9,802,597	103.4365	0	0	0	479,974		479,974	0	479,974	0	0	18,983	0	101 / 101.....

QE06.11

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201305-P	Bond Hedge - 655844BL1	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	14,885,821	103.4365	0	0	0	728,869		728,869	0	728,869	0	0	28,826	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 00287YAD1	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	9,111,965	103.4365	0	0	0	446,158		446,158	0	446,158	0	0	17,645	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 00287YAD1	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	40,497,621	103.4365	0	0	0	1,982,924		1,982,924	0	1,982,924	0	0	78,423	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 92343VBG8	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	7,114,239	103.4365	0	0	0	348,341		348,341	0	348,341	0	0	13,777	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 92343VBG8	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	6,224,959	103.4365	0	0	0	304,799		304,799	0	304,799	0	0	12,055	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 594918AR5	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	4,596,380	103.4365	0	0	0	225,057		225,057	0	225,057	0	0	8,901	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 00287YAD1	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	26,323,454	103.4365	0	0	0	1,288,900		1,288,900	0	1,288,900	0	0	50,975	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 559080AF3	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	3,852,620	103.4365	0	0	0	188,639		188,639	0	188,639	0	0	7,461	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 84265VAG0	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	4,627,998	103.4365	0	0	0	226,561		226,561	0	226,561	0	0	8,960	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 151020AH7	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	12,229,922	103.4365	0	0	0	598,825		598,825	0	598,825	0	0	23,683	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 87425EAM5	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	5,245,581	103.4365	0	0	0	256,844		256,844	0	256,844	0	0	10,158	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 15135UAG4	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	8,018,719	103.4365	0	0	0	392,628		392,628	0	392,628	0	0	15,528	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 931142DB6	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	6,208,919	103.4365	0	0	0	304,013		304,013	0	304,013	0	0	12,024	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 85590AAP9	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	14,669,016	103.4365	0	0	0	718,253		718,253	0	718,253	0	0	28,406	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 68389AM7	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	5,980,004	103.4365	0	0	0	292,805		292,805	0	292,805	0	0	11,580	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 681919AZ9	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	10,243,789	103.4365	0	0	0	501,576		501,576	0	501,576	0	0	19,837	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 976656CE6	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	11,462,385	103.4365	0	0	0	561,244		561,244	0	561,244	0	0	22,197	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 637071AJ0	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	14,821,249	103.4365	0	0	0	725,707		725,707	0	725,707	0	0	28,701	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 487836BJ6	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	5,140,518	103.4365	0	0	0	251,700		251,700	0	251,700	0	0	9,955	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 681919AZ9	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	7,170,652	103.4365	0	0	0	351,103		351,103	0	351,103	0	0	13,886	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 94106LAY5	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	4,907,346	103.4365	0	0	0	240,283		240,283	0	240,283	0	0	9,503	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 651639AN6	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	4,839,184	103.4365	0	0	0	236,946		236,946	0	236,946	0	0	9,371	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 56585AAD4	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	11,674,010	103.4365	0	0	0	571,606		571,606	0	571,606	0	0	22,607	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 111320AF4	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	14,527,701	103.4365	0	0	0	711,334		711,334	0	711,334	0	0	28,133	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 87612EBA3	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	9,821,317	103.4365	0	0	0	480,890		480,890	0	480,890	0	0	19,019	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 67103HAB3	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	4,386,948	103.4365	0	0	0	214,802		214,802	0	214,802	0	0	8,495	0	101 / 101
JPY/Currency Fwd - 201305-P	Bond Hedge - 219350AW5	D PART 1	Currency	MIZUHO	05/24/2013	08/23/2013	0	6,276,673	103.4365	0	0	0	307,331		307,331	0	307,331	0	0	12,155	0	101 / 101
JPY/Currency Fwd - 201305-Q	Bond Hedge - 806854AD7	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	9,784,953	103.4473	0	0	0	484,062		484,062	0	484,062	0	0	18,948	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 25179MAP8	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	10,187,284	103.4473	0	0	0	503,965		503,965	0	503,965	0	0	19,728	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 88732JBA5	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	10,612,859	103.4473	0	0	0	525,018		525,018	0	525,018	0	0	20,552	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 151020AH7	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	10,178,028	103.4473	0	0	0	503,507		503,507	0	503,507	0	0	19,710	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 94973VBA4	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	10,140,990	103.4473	0	0	0	501,675		501,675	0	501,675	0	0	19,638	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 20030NBD2	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	10,385,313	103.4473	0	0	0	513,762		513,762	0	513,762	0	0	20,111	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 878742AY1	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	9,897,722	103.4473	0	0	0	489,641		489,641	0	489,641	0	0	19,167	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 067901AL2	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	9,705,266	103.4473	0	0	0	480,120		480,120	0	480,120	0	0	18,794	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 224044BW6	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	20,232,523	103.4473	0	0	0	1,000,904		1,000,904	0	1,000,904	0	0	39,180	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 30249UAB7	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	5,044,517	103.4473	0	0	0	249,552		249,552	0	249,552	0	0	9,769	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 126650BZ2	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	74,201,061	103.4473	0	0	0	3,670,729		3,670,729	0	3,670,729	0	0	143,690	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 976843BH4	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	19,220,354	103.4473	0	0	0	950,832		950,832	0	950,832	0	0	37,220	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 88732JBA5	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	5,306,429	103.4473	0	0	0	262,509		262,509	0	262,509	0	0	10,276	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 00817YAM0	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	9,623,199	103.4473	0	0	0	476,060		476,060	0	476,060	0	0	18,635	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 00817YAM0	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	4,811,599	103.4473	0	0	0	238,030		238,030	0	238,030	0	0	9,318	0	100 / 100
JPY/Currency Fwd - 201305-Q	Bond Hedge - 00817YAM0	D PART 1	Currency	BTMU	05/24/2013	08/23/2013	0	9,623,199	103.4473	0	0	0	476,060		476,060	0	476,060	0	0	18,635	0	100 / 100

QE06.12

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)
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 00817YAM0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	2,886,960	103.4473	0	0	0	142,818		142,818	0	142,818	0	0	5,591	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 00817YAM0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	9,623,199	103.4473	0	0	0	476,060		476,060	0	476,060	0	0	18,635	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 00817YAM0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	4,811,599	103.4473	0	0	0	238,030		238,030	0	238,030	0	0	9,318	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 00817YAM0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	6,736,239	103.4473	0	0	0	333,242		333,242	0	333,242	0	0	13,045	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 25468PCX2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	23,815,080	103.4473	0	0	0	1,178,133		1,178,133	0	1,178,133	0	0	46,118	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 25468PCW4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	6,813,231	103.4473	0	0	0	337,051		337,051	0	337,051	0	0	13,194	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 25468PCW4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	31,146,197	103.4473	0	0	0	1,540,803		1,540,803	0	1,540,803	0	0	60,314	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 94973VAX5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	5,034,768	103.4473	0	0	0	249,070		249,070	0	249,070	0	0	9,750	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 189054AT6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	5,004,939	103.4473	0	0	0	247,595		247,595	0	247,595	0	0	9,692	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 20030NBD2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	5,192,656	103.4473	0	0	0	256,881		256,881	0	256,881	0	0	10,056	0	100 / 100.....
JPY/Currency Fwd - 201305-Q.....	Bond Hedge - 637071AJ0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/24/2013..	08/23/2013..	0	4,933,836	103.4473	0	0	0	244,077		244,077	0	244,077	0	0	9,554	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 714290AD5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	9,778,243	102.2765	0	0	0	363,643		363,643	0	363,643	0	0	18,582	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 58933YAJ4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	15,026,914	102.2765	0	0	0	558,835		558,835	0	558,835	0	0	28,556	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 58933YAJ4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	12,021,532	102.2765	0	0	0	447,068		447,068	0	447,068	0	0	22,844	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 58933YAJ4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	3,005,383	102.2765	0	0	0	111,767		111,767	0	111,767	0	0	5,711	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 58933YAJ4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	5,008,971	102.2765	0	0	0	186,278		186,278	0	186,278	0	0	9,519	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 58933YAJ4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	5,008,971	102.2765	0	0	0	186,278		186,278	0	186,278	0	0	9,519	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 58933YAF2.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	9,938,272	102.2765	0	0	0	369,594		369,594	0	369,594	0	0	18,886	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 913017BT5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	10,604,824	102.2765	0	0	0	394,382		394,382	0	394,382	0	0	20,152	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 052769AB2.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	4,986,524	102.2765	0	0	0	185,444		185,444	0	185,444	0	0	9,476	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 652482CG3.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	14,827,389	102.2765	0	0	0	551,415		551,415	0	551,415	0	0	28,176	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 032654AH8.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	64,723,436	102.2765	0	0	0	2,406,997		2,406,997	0	2,406,997	0	0	122,993	0	100 / 100.....
JPY/Currency Fwd - 201305-R.....	Bond Hedge - 29379VAZ6.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/24/2013..	08/21/2013..	0	25,217,540	102.2765	0	0	0	937,814		937,814	0	937,814	0	0	47,921	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 571903AK9.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	979,897	101.1370	0	0	0	25,154		25,154	0	25,154	0	0	1,983	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 882384AC4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	9,736,402	101.1370	0	0	0	249,936		249,936	0	249,936	0	0	19,708	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 854502AD3.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	7,885,138	101.1370	0	0	0	202,413		202,413	0	202,413	0	0	15,961	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 883556BC5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	24,216,968	101.1370	0	0	0	621,655		621,655	0	621,655	0	0	49,019	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 26138EAR0.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	9,676,744	101.1370	0	0	0	248,404		248,404	0	248,404	0	0	19,587	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 931422AH2.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	14,873,218	101.1370	0	0	0	381,799		381,799	0	381,799	0	0	30,106	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 900212AH4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	6,825,254	101.1370	0	0	0	175,206		175,206	0	175,206	0	0	13,815	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 637071AJ0.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	9,705,769	101.1370	0	0	0	249,149		249,149	0	249,149	0	0	19,646	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 009363AM4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	38,594,085	101.1370	0	0	0	990,718		990,718	0	990,718	0	0	78,121	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 166764AB6.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	58,086,977	101.1370	0	0	0	1,491,105		1,491,105	0	1,491,105	0	0	117,577	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 224044BW6.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	3,949,399	101.1370	0	0	0	101,382		101,382	0	101,382	0	0	7,994	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	5,939,947	101.1370	0	0	0	152,480		152,480	0	152,480	0	0	12,023	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 50540RAL6.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	15,041,346	101.1370	0	0	0	386,115		386,115	0	386,115	0	0	30,446	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 56585AAD4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	5,761,121	101.1370	0	0	0	147,889		147,889	0	147,889	0	0	11,661	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 652482CG3.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	14,682,642	101.1370	0	0	0	376,907		376,907	0	376,907	0	0	29,720	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 26875PAK7.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	9,676,442	101.1370	0	0	0	248,396		248,396	0	248,396	0	0	19,587	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 125509BS7.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	10,695,158	101.1370	0	0	0	274,547		274,547	0	274,547	0	0	21,649	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 25468PCW4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	9,612,365	101.1370	0	0	0	246,751		246,751	0	246,751	0	0	19,457	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 637071AJ0.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39..	05/31/2013..	08/28/2013..	0	9,705,769	101.1370	0	0	0	249,149		249,149	0						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 25179MAP8.....	D PART 1....	Currency.	MIZUHO..... KYVX0WBRR8DFVPLES39...	05/31/2013..	08/28/2013..	0	5,013,983	101.1370	0	0	0	128,710		128,710	0	128,710	0	0	10,149	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 718546AC8.....	D PART 1....	Currency.	MIZUHO..... KYVX0WBRR8DFVPLES39...	05/31/2013..	08/28/2013..	0	10,830,444	101.1370	0	0	0	278,020		278,020	0	278,020	0	0	21,923	0	100 / 100.....
JPY/Currency Fwd - 201305-S.....	Bond Hedge - 15135UAG4.....	D PART 1....	Currency.	MIZUHO..... KYVX0WBRR8DFVPLES39...	05/31/2013..	08/28/2013..	0	9,876,509	101.1370	0	0	0	253,532		253,532	0	253,532	0	0	19,992	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	25,016,263	101.1355	0	0	0	651,777		651,777	0	651,777	0	0	50,637	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 74005PBF0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	14,956,705	101.1355	0	0	0	389,684		389,684	0	389,684	0	0	30,275	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 370334BP8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	9,822,128	101.1355	0	0	0	255,907		255,907	0	255,907	0	0	19,882	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 68389XAM7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	11,652,938	101.1355	0	0	0	303,607		303,607	0	303,607	0	0	23,587	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	10,006,505	101.1355	0	0	0	260,711		260,711	0	260,711	0	0	20,255	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 620076BC2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	29,483,867	101.1355	0	0	0	768,176		768,176	0	768,176	0	0	59,680	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 209111FC2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	47,835,573	101.1355	0	0	0	1,246,313		1,246,313	0	1,246,313	0	0	96,827	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 35671DAX3.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	24,449,064	101.1355	0	0	0	636,999		636,999	0	636,999	0	0	49,489	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 775109AX9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	4,979,540	101.1355	0	0	0	129,737		129,737	0	129,737	0	0	10,079	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 775109AX9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	29,877,238	101.1355	0	0	0	778,425		778,425	0	778,425	0	0	60,476	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 775109AX9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	4,979,540	101.1355	0	0	0	129,737		129,737	0	129,737	0	0	10,079	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 12189LAN1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	24,815,307	101.1355	0	0	0	646,541		646,541	0	646,541	0	0	50,230	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 775109AX9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	4,979,540	101.1355	0	0	0	129,737		129,737	0	129,737	0	0	10,079	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 775109AX9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	4,979,540	101.1355	0	0	0	129,737		129,737	0	129,737	0	0	10,079	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 219350AW5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	2,062,452	101.1355	0	0	0	53,735		53,735	0	53,735	0	0	4,175	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 277432AN0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	5,135,883	101.1355	0	0	0	133,811		133,811	0	133,811	0	0	10,396	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 219350AX3.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	10,113,213	101.1355	0	0	0	263,491		263,491	0	263,491	0	0	20,471	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 74834LAS9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	3,215,186	101.1355	0	0	0	83,769		83,769	0	83,769	0	0	6,508	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 677415CP4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	17,799,530	101.1355	0	0	0	463,751		463,751	0	463,751	0	0	36,029	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 125509BS7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	5,349,851	101.1355	0	0	0	139,386		139,386	0	139,386	0	0	10,829	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 677415CP4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	45,092,142	101.1355	0	0	0	1,174,836		1,174,836	0	1,174,836	0	0	91,274	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 375558AS2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	3,544,714	101.1355	0	0	0	92,354		92,354	0	92,354	0	0	7,175	0	100 / 100.....
JPY/Currency Fwd - 201305-T.....	Bond Hedge - 375558AS2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/31/2013..	08/28/2013..	0	12,997,283	101.1355	0	0	0	338,633		338,633	0	338,633	0	0	26,309	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 714290AD5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	9,732,926	101.1292	0	0	0	253,060		253,060	0	253,060	0	0	20,032	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 913017BT5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	10,440,917	101.1292	0	0	0	271,469		271,469	0	271,469	0	0	21,489	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 31428XAU0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	4,692,618	101.1292	0	0	0	122,010		122,010	0	122,010	0	0	9,658	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 26442CAN4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	19,084,595	101.1292	0	0	0	496,208		496,208	0	496,208	0	0	39,280	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 00287YAD1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	9,862,540	101.1292	0	0	0	256,430		256,430	0	256,430	0	0	20,299	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 126408GW7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	25,577,516	101.1292	0	0	0	665,027		665,027	0	665,027	0	0	52,643	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 00287YAD1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	9,862,540	101.1292	0	0	0	256,430		256,430	0	256,430	0	0	20,299	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 666807BG6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	44,739,920	101.1292	0	0	0	1,163,258		1,163,258	0	1,163,258	0	0	92,083	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 057224AZ0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	5,716,974	101.1292	0	0	0	148,644		148,644	0	148,644	0	0	11,767	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 67103HAC1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	7,143,474	101.1292	0	0	0	185,734		185,734	0	185,734	0	0	14,703	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 008916AL2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	20,023,754	101.1292	0	0	0	520,627		520,627	0	520,627	0	0	41,213	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 008916AL2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	5,005,938	101.1292	0	0	0	130,157		130,157	0	130,157	0	0	10,303	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 913017BT5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	10,440,917	101.1292	0	0	0	271,469		271,469	0	271,469	0	0	21,489	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 87612EBA3.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	9,608,920	101.1292	0	0	0	249,836		249,836	0	249,836	0	0	19,777	0	100 / 100.....
JPY/Currency Fwd - 201305-U.....	Bond Hedge - 052769AB2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	05/30/2013..	08/30/2013..	0	13,939,451	101.1292	0	0	0	362,432		362,432	0	362,432	0	0	28,690	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 581557AZ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	6,828,083	99.3537	0	0	0	54,797									

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)
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 693506BG1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,707,089	99.3537	0	0	0	77,902		77,902	0	77,902	0	0	20,782	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 277432AN0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	2,032,498	99.3537	0	0	0	16,311		16,311	0	16,311	0	0	4,351	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 581557AZ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,754,404	99.3537	0	0	0	78,282		78,282	0	78,282	0	0	0	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 94973VBA4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	4,935,492	99.3537	0	0	0	39,609		39,609	0	39,609	0	0	10,566	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 565849AK2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,639,365	99.3537	0	0	0	77,359		77,359	0	77,359	0	0	20,637	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 571903AK9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	6,830,851	99.3537	0	0	0	54,820		54,820	0	54,820	0	0	14,624	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 907818DK1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	11,014,448	99.3537	0	0	0	88,394		88,394	0	88,394	0	0	23,581	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 709629AL3.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	6,743,807	99.3537	0	0	0	54,121		54,121	0	54,121	0	0	14,438	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 56585AAD4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	1,143,628	99.3537	0	0	0	9,178		9,178	0	9,178	0	0	2,448	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 651639AN6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,542,183	99.3537	0	0	0	76,579		76,579	0	76,579	0	0	20,429	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 907818DK1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	8,562,965	99.3537	0	0	0	68,720		68,720	0	68,720	0	0	18,332	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 94973VBA4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	2,961,295	99.3537	0	0	0	23,765		23,765	0	23,765	0	0	6,340	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 202795JA9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,339,281	99.3537	0	0	0	74,951		74,951	0	74,951	0	0	19,994	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 067901AL2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,470,285	99.3537	0	0	0	76,002		76,002	0	76,002	0	0	20,275	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 94973VBA4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	6,909,689	99.3537	0	0	0	55,452		55,452	0	55,452	0	0	14,793	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 30219GAF5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	10,536,526	99.3537	0	0	0	84,559		84,559	0	84,559	0	0	22,557	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 50076QAZ9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	5,117,280	99.3537	0	0	0	41,068		41,068	0	41,068	0	0	10,955	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 581557AZ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	20,484,249	99.3537	0	0	0	164,392		164,392	0	164,392	0	0	43,854	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 651639AN6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,542,183	99.3537	0	0	0	76,579		76,579	0	76,579	0	0	20,429	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 85590AAP9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	6,741,712	99.3537	0	0	0	54,104		54,104	0	54,104	0	0	14,433	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 452308AR0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	4,658,235	99.3537	0	0	0	37,384		37,384	0	37,384	0	0	9,973	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 115637AL4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,315,799	99.3537	0	0	0	74,762		74,762	0	74,762	0	0	19,944	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 824348AQ9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	4,788,103	99.3537	0	0	0	38,426		38,426	0	38,426	0	0	10,251	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 26138EAQ2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	5,816,867	99.3537	0	0	0	46,682		46,682	0	46,682	0	0	12,453	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 85590AAP9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	4,815,509	99.3537	0	0	0	38,646		38,646	0	38,646	0	0	10,309	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 87425EAM5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	18,535,624	99.3537	0	0	0	148,754		148,754	0	148,754	0	0	39,682	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 776696AE6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	5,854,336	99.3537	0	0	0	46,983		46,983	0	46,983	0	0	12,533	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 56585AAD4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	8,005,395	99.3537	0	0	0	64,246		64,246	0	64,246	0	0	17,139	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 816851AT6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	9,796,564	99.3537	0	0	0	78,620		78,620	0	78,620	0	0	20,973	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 26875PAK7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	4,797,482	99.3537	0	0	0	38,501		38,501	0	38,501	0	0	10,271	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 189054AT6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	7,867,520	99.3537	0	0	0	63,139		63,139	0	63,139	0	0	16,843	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 111320AF4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	5,724,205	99.3537	0	0	0	45,938		45,938	0	45,938	0	0	12,255	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 189054AT6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	1,966,880	99.3537	0	0	0	15,785		15,785	0	15,785	0	0	4,211	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 548661CU9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	5,434,821	99.3537	0	0	0	43,616		43,616	0	43,616	0	0	11,635	0	100 / 100.....
JPY/Currency Fwd - 201306-A.....	Bond Hedge - 565849AK2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	4,819,683	99.3537	0	0	0	38,679		38,679	0	38,679	0	0	10,318	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 115637AL4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/05/2013..	09/04/2013..	0	10,247,379	99.3537	0	0	0	82,238		82,238	0	82,238	0	0	21,938	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 887317AQ8.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	10,109,083	100.2335	0	0	0	172,315		172,315	0	172,315	0	0	21,642	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 375558AU7.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	11,087,130	100.2335	0	0	0	188,987		188,987	0	188,987	0	0	23,736	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 637071AJ0.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	9,726,844	100.2335	0	0	0	165,800		165,800	0	165,800	0	0	20,824	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 26875PAK7.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	9,616,026	100.2335	0	0	0	163,911		163,911	0	163,911	0	0	20,587	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 94106LAY5.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	4,833,207	100.2335	0	0	0	82,385		82,385	0	82,385	0	0	10,347	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 882384AC4.....	D PART 1....	Currency.	Sumitomo Mitsui..... 5U0X189JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	20,356,285	100.2335	0	0	0	346,985		346,985	0	346,985	0	0	43,580	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 709629AL3.....	D																				

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)
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 652482CG3.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	9,761,312	100.2335	0	0	166,387		166,387	0	166,387	0	0	20,898	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 887317AQ8.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	5,054,541	100.2335	0	0	86,158		86,158	0	86,158	0	0	10,821	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 151020AH7.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	10,023,253	100.2335	0	0	170,852		170,852	0	170,852	0	0	21,459	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	7,225,259	100.2335	0	0	123,159		123,159	0	123,159	0	0	15,468	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 458140AM2.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	62,860,449	100.2335	0	0	1,071,495		1,071,495	0	1,071,495	0	0	134,576	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 824348AQ9.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	18,234,732	100.2335	0	0	310,822		310,822	0	310,822	0	0	39,038	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 20826FAA4.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	48,206,629	100.2335	0	0	821,711		821,711	0	821,711	0	0	103,204	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 776696AE6.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	7,822,917	100.2335	0	0	133,346		133,346	0	133,346	0	0	16,748	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 224044BW6.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	9,829,957	100.2335	0	0	167,558		167,558	0	167,558	0	0	21,045	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	4,515,787	100.2335	0	0	76,974		76,974	0	76,974	0	0	9,668	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 907818BK1.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	11,038,628	100.2335	0	0	188,160		188,160	0	188,160	0	0	23,632	0	100 / 100.....
JPY/Currency Fwd - 201306-B.....	Bond Hedge - 84265VAE5.....	D PART 1.....	Currency.	Sumitomo Mitsui.....	5U0XI89JRFVHWBS4F54.....	06/05/2013..	09/04/2013..	0	10,335,222	100.2335	0	0	176,170		176,170	0	176,170	0	0	22,126	0	100 / 100.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 12527GAC7.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	14,746,869	99.2367	0	0	95,095		95,095	0	95,095	0	0	32,046	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	11,276,915	99.2367	0	0	72,719		72,719	0	72,719	0	0	24,506	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 268648AN2.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	34,917,101	99.2367	0	0	225,164		225,164	0	225,164	0	0	75,877	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 073730AG8.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	17,829,241	99.2367	0	0	114,972		114,972	0	114,972	0	0	38,744	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 071813BL2.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	37,990,038	99.2367	0	0	244,980		244,980	0	244,980	0	0	82,555	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 071813BG3.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	20,292,933	99.2367	0	0	130,859		130,859	0	130,859	0	0	44,098	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	5,638,458	99.2367	0	0	36,360		36,360	0	36,360	0	0	12,253	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 548661CX3.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	10,235,487	99.2367	0	0	66,004		66,004	0	66,004	0	0	22,242	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 12527GAC7.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	9,831,246	99.2367	0	0	63,397		63,397	0	63,397	0	0	21,364	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 913017BT5.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	20,689,931	99.2367	0	0	133,419		133,419	0	133,419	0	0	44,961	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 008916AL2.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	9,856,290	99.2367	0	0	63,558		63,558	0	63,558	0	0	21,418	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 437076BA9.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	9,717,649	99.2367	0	0	62,664		62,664	0	62,664	0	0	21,117	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 713448CC0.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	8,858,592	99.2367	0	0	57,125		57,125	0	57,125	0	0	19,250	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 87612EBA3.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	18,914,187	99.2367	0	0	121,969		121,969	0	121,969	0	0	41,102	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	11,276,915	99.2367	0	0	72,719		72,719	0	72,719	0	0	24,506	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 654106AD5.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	13,781,717	99.2367	0	0	88,872		88,872	0	88,872	0	0	29,949	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 485161AR4.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	4,848,054	99.2367	0	0	31,263		31,263	0	31,263	0	0	10,535	0	99 / 99.....
JPY/Currency Fwd - 201306-C.....	Bond Hedge - 485161AR4.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/06/2013..	09/06/2013..	0	33,936,377	99.2367	0	0	218,839		218,839	0	218,839	0	0	73,746	0	99 / 99.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 12189LAL5.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	29,892,947	98.7429	0	0	43,941		43,941	0	43,941	0	0	67,305	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 12189LAL5.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	4,982,158	98.7429	0	0	7,323		7,323	0	7,323	0	0	11,218	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 12189LAL5.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	29,892,947	98.7429	0	0	43,941		43,941	0	43,941	0	0	67,305	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 375558AQ6.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	33,498,397	98.7429	0	0	49,241		49,241	0	49,241	0	0	75,423	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 693506BG1.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	9,616,793	98.7429	0	0	14,136		14,136	0	14,136	0	0	21,653	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 693506BG1.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	14,425,190	98.7429	0	0	21,204		21,204	0	21,204	0	0	32,479	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 189054AT6.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	14,685,711	98.7429	0	0	21,587		21,587	0	21,587	0	0	33,066	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 189054AT6.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	4,895,237	98.7429	0	0	7,196		7,196	0	7,196	0	0	11,022	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 189054AT6.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	12,727,616	98.7429	0	0	18,709		18,709	0	18,709	0	0	28,657	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 20030NAY7.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	25,026,640	98.7429	0	0	36,788		36,788	0	36,788	0	0	56,349	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 20030NAY7.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	31,283,300	98.7429	0	0	45,985		45,985	0	45,985	0	0	70,436	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 20030NBD2.....	D PART 1.....	Currency.	MIZUHO.....	KYVX0WBRR8DFVPLES39.....	06/12/2013..	09/11/2013..	0	30,217,429	98.7429	0	0	44,418		44,418	0	44,418	0	0	68,036	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 20030NBE0.....	D PART 1.....	Currency.	MIZUHO.....	KY																	

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)
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 25179MAP8.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/12/2013..	09/11/2013..	0	24,827,224	98.7429	0	0	0	36,495		36,495	0	36,495	0	0	55,900	0	101 / 101.....
JPY/Currency Fwd - 201306-D.....	Bond Hedge - 25179MAP8.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/12/2013..	09/11/2013..	0	24,827,224	98.7429	0	0	0	36,495		36,495	0	36,495	0	0	55,900	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 018490AQ5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	11,775,509	98.7422	0	0	0	21,958		21,958	0	21,958	0	0	26,513	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 620076BC2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	9,814,811	98.7422	0	0	0	18,302		18,302	0	18,302	0	0	22,098	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 25470DAJ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	19,494,342	98.7422	0	0	0	36,351		36,351	0	36,351	0	0	43,892	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 907818DP0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	14,473,347	98.7422	0	0	0	26,990		26,990	0	26,990	0	0	32,589	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 25470DAJ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	11,696,605	98.7422	0	0	0	21,811		21,811	0	21,811	0	0	26,335	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 25470DAJ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	7,797,737	98.7422	0	0	0	14,541		14,541	0	14,541	0	0	17,557	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 25470DAJ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	4,873,585	98.7422	0	0	0	9,088		9,088	0	9,088	0	0	10,973	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 380956AD4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	47,678,465	98.7422	0	0	0	88,906		88,906	0	88,906	0	0	107,350	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 775109AX9.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	4,870,240	98.7422	0	0	0	9,082		9,082	0	9,082	0	0	10,966	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 620076BC2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	4,907,406	98.7422	0	0	0	9,151		9,151	0	9,151	0	0	11,049	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 380956AD4.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	14,303,539	98.7422	0	0	0	26,672		26,672	0	26,672	0	0	32,205	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 25470DAJ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	9,747,171	98.7422	0	0	0	18,176		18,176	0	18,176	0	0	21,946	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 23338VA4A.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	48,348,863	98.7422	0	0	0	90,157		90,157	0	90,157	0	0	108,860	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 744448CJ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	16,379,052	98.7422	0	0	0	30,542		30,542	0	30,542	0	0	36,878	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 585055AY2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	41,785,502	98.7422	0	0	0	77,918		77,918	0	77,918	0	0	94,082	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 744448CJ8.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	12,525,158	98.7422	0	0	0	23,356		23,356	0	23,356	0	0	28,201	0	101 / 101.....
JPY/Currency Fwd - 201306-E.....	Bond Hedge - 863667AE1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/12/2013..	09/11/2013..	0	38,375,068	98.7422	0	0	0	71,558		71,558	0	71,558	0	0	86,403	0	101 / 101.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 713448CC0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	8,742,439	95.2030	0	0	0	(297,393)		(297,393)	0	(297,393)	0	0	19,684	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 494368BG7.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	17,390,974	95.2030	0	0	0	(591,591)		(591,591)	0	(591,591)	0	0	39,157	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,787,527	95.2030	0	0	0	(332,944)		(332,944)	0	(332,944)	0	0	22,037	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,314,415	95.2030	0	0	0	(316,850)		(316,850)	0	(316,850)	0	0	20,972	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,314,415	95.2030	0	0	0	(316,850)		(316,850)	0	(316,850)	0	0	20,972	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 654106AD5.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,095,756	95.2030	0	0	0	(309,412)		(309,412)	0	(309,412)	0	0	20,479	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,787,527	95.2030	0	0	0	(332,944)		(332,944)	0	(332,944)	0	0	22,037	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 87612EBA3.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,305,702	95.2030	0	0	0	(316,553)		(316,553)	0	(316,553)	0	0	20,952	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 713448BZ0.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,308,992	95.2030	0	0	0	(316,665)		(316,665)	0	(316,665)	0	0	20,960	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 25468PCX2.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,070,726	95.2030	0	0	0	(308,560)		(308,560)	0	(308,560)	0	0	20,423	0	100 / 100.....
JPY/Currency Fwd - 201306-F.....	Bond Hedge - 263534CJ6.....	D PART 1....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74....	06/13/2013..	09/11/2013..	0	9,787,527	95.2030	0	0	0	(332,944)		(332,944)	0	(332,944)	0	0	22,037	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 12527GAA1.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	11,926,302	94.5642	0	0	0	(487,719)		(487,719)	0	(487,719)	0	0	27,218	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 902133AF4.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	11,699,874	94.5642	0	0	0	(478,459)		(478,459)	0	(478,459)	0	0	26,701	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 776696AF3.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	9,913,662	94.5642	0	0	0	(405,413)		(405,413)	0	(405,413)	0	0	22,625	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 25459HAU9.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	11,661,108	94.5642	0	0	0	(476,874)		(476,874)	0	(476,874)	0	0	26,613	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 931422AE9.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	6,537,391	94.5642	0	0	0	(267,343)		(267,343)	0	(267,343)	0	0	14,919	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 548661CW5.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	10,061,999	94.5642	0	0	0	(411,479)		(411,479)	0	(411,479)	0	0	22,963	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 25470DAJ8.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	11,704,761	94.5642	0	0	0	(478,659)		(478,659)	0	(478,659)	0	0	26,712	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 85590AAL8.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	10,787,525	94.5642	0	0	0	(441,149)		(441,149)	0	(441,149)	0	0	24,619	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 72650RAT9.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	12,004,592	94.5642	0	0	0	(490,920)		(490,920)	0	(490,920)	0	0	27,397	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 126408GM9.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	11,910,985	94.5642	0	0	0	(487,092)		(487,092)	0	(487,092)	0	0	27,183	0	100 / 100.....
JPY/Currency Fwd - 201306-G(S).....	Bond Hedge - 742718DY2.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/14/2013..	09/13/2013..	0	9,742,801	94.5642	0	0	0	(398,426)		(398,426)	0	(398,426)	0	0	22,235	0	100 / 100.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 202795JA9.....	D PART 1....	Currency.	MIZUHO..... KYVXX0WBRR8DFVPLES39...	06/19/2013..	09/19/2013..	0	9,275,860	94.7850	0	0	0	(358,229)		(358,229)	0	(358,229)	0	0	22,000	0	102 / 102.....
JPY/Currency Fwd																						

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)
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 125509BS7.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	2,122,241	94.7850	0	0	0	(81,960)		(81,960)	0	(81,960)	0	0	5,033	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	13,723,311	94.7850	0	0	0	(529,988)		(529,988)	0	(529,988)	0	0	32,548	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 292505AJ3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	5,231,118	94.7850	0	0	0	(202,023)		(202,023)	0	(202,023)	0	0	12,407	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 126408GY3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	4,574,437	94.7850	0	0	0	(176,663)		(176,663)	0	(176,663)	0	0	10,849	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 56585AAD4.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	5,733,825	94.7850	0	0	0	(221,438)		(221,438)	0	(221,438)	0	0	13,599	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 15135UAG4.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	6,876,842	94.7850	0	0	0	(265,580)		(265,580)	0	(265,580)	0	0	16,310	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 244199BF1.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	18,928,237	94.7850	0	0	0	(730,999)		(730,999)	0	(730,999)	0	0	44,892	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 260003AK4.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	17,620,648	94.7850	0	0	0	(680,501)		(680,501)	0	(680,501)	0	0	41,791	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 931142DB6.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	11,956,333	94.7850	0	0	0	(461,748)		(461,748)	0	(461,748)	0	0	28,357	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	4,970,358	94.7850	0	0	0	(191,953)		(191,953)	0	(191,953)	0	0	11,788	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 927804FL3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	19,153,792	94.7850	0	0	0	(739,710)		(739,710)	0	(739,710)	0	0	45,427	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 85590AAP9.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	12,538,152	94.7850	0	0	0	(484,217)		(484,217)	0	(484,217)	0	0	29,737	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 292505AJ3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	10,462,235	94.7850	0	0	0	(404,046)		(404,046)	0	(404,046)	0	0	24,813	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 927804FL3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	4,788,448	94.7850	0	0	0	(184,928)		(184,928)	0	(184,928)	0	0	11,357	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 824348AQ9.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	9,466,262	94.7850	0	0	0	(365,582)		(365,582)	0	(365,582)	0	0	22,451	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 927804FL3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	9,576,896	94.7850	0	0	0	(369,855)		(369,855)	0	(369,855)	0	0	22,714	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 927804FL3.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	4,788,448	94.7850	0	0	0	(184,928)		(184,928)	0	(184,928)	0	0	11,357	0	102 / 102.....
JPY/Currency Fwd - 201306-H.....	Bond Hedge - 89233P7F7.....	D PART 1....	Currency.	MIZUHO.....	06/19/2013..	09/19/2013..	0	72,155,669	94.7850	0	0	0	(2,786,617)		(2,786,617)	0	(2,786,617)	0	0	171,132	0	102 / 102.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 115637AL4.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	1,817,556	95.4457	0	0	0	(57,095)		(57,095)	0	(57,095)	0	0	4,311	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 452308AQ2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	6,442,315	95.4457	0	0	0	(202,371)		(202,371)	0	(202,371)	0	0	15,279	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 17275RAF9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	34,788,564	95.4457	0	0	0	(1,092,806)		(1,092,806)	0	(1,092,806)	0	0	82,508	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	1,970,006	95.4457	0	0	0	(61,883)		(61,883)	0	(61,883)	0	0	4,672	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 277432AN0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	6,020,315	95.4457	0	0	0	(189,115)		(189,115)	0	(189,115)	0	0	14,278	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 74834LAS9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	5,338,643	95.4457	0	0	0	(167,702)		(167,702)	0	(167,702)	0	0	12,662	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 824348AQ9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	9,379,902	95.4457	0	0	0	(294,649)		(294,649)	0	(294,649)	0	0	22,246	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 452308AQ2.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	10,737,192	95.4457	0	0	0	(337,285)		(337,285)	0	(337,285)	0	0	25,465	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 15135UAG4.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	4,867,218	95.4457	0	0	0	(152,893)		(152,893)	0	(152,893)	0	0	11,544	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 26884TAH5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	4,925,014	95.4457	0	0	0	(154,708)		(154,708)	0	(154,708)	0	0	11,681	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	9,417,860	95.4457	0	0	0	(295,841)		(295,841)	0	(295,841)	0	0	22,336	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	2,825,358	95.4457	0	0	0	(88,752)		(88,752)	0	(88,752)	0	0	6,701	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	5,650,716	95.4457	0	0	0	(177,505)		(177,505)	0	(177,505)	0	0	13,402	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	6,592,502	95.4457	0	0	0	(207,089)		(207,089)	0	(207,089)	0	0	15,635	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	2,825,358	95.4457	0	0	0	(88,752)		(88,752)	0	(88,752)	0	0	6,701	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 740189AH8.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	9,417,860	95.4457	0	0	0	(295,841)		(295,841)	0	(295,841)	0	0	22,336	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 740189AG0.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	19,161,813	95.4457	0	0	0	(601,926)		(601,926)	0	(601,926)	0	0	45,446	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 594918AR5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	2,606,739	95.4457	0	0	0	(81,885)		(81,885)	0	(81,885)	0	0	6,182	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 68389XAM7.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	11,449,010	95.4457	0	0	0	(359,645)		(359,645)	0	(359,645)	0	0	27,154	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 693506BG1.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	3,829,931	95.4457	0	0	0	(120,309)		(120,309)	0	(120,309)	0	0	9,083	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 594918AR5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	4,344,565	95.4457	0	0	0	(136,475)		(136,475)	0	(136,475)	0	0	10,304	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 219350AW5.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	2,980,714	95.4457	0	0	0	(93,633)		(93,633)	0	(93,633)	0	0	7,069	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 976843BH4.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	2,762,453	95.4457	0	0	0	(86,776)		(86,776)	0	(86,776)	0	0	6,552	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 681919AZ9.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	3,988,906	95.4457	0	0	0	(125,303)		(125,303)	0	(125,303)	0	0	9,461	0	101 / 101.....
JPY/Currency Fwd - 201306-I.....	Bond Hedge - 651639AN6.....	D PART 1....	Currency.	Sumitomo Mitsui.....	06/19/2013..	09/19/2013..	0	4,708,151	95.4457	0	0	0	(147,896)		(147,896)	0	(147,896)	0	0	11,166	0	101 / 101.....

QE06.18

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201306-I	Bond Hedge - 824348AQ9	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	5,627,941	95.4457	0	0	0	(176,789)		(176,789)	0	(176,789)	0	0	13,348	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 594918AR5	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	2,606,739	95.4457	0	0	0	(81,885)		(81,885)	0	(81,885)	0	0	6,182	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 111320AF4	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	3,781,971	95.4457	0	0	0	(118,802)		(118,802)	0	(118,802)	0	0	8,970	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 56585AAD4	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	5,681,516	95.4457	0	0	0	(178,472)		(178,472)	0	(178,472)	0	0	13,475	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 111320AF4	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	4,727,464	95.4457	0	0	0	(148,503)		(148,503)	0	(148,503)	0	0	11,212	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 74834LAS9	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	2,135,457	95.4457	0	0	0	(67,081)		(67,081)	0	(67,081)	0	0	5,065	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 874834LAS9	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	5,338,643	95.4457	0	0	0	(167,702)		(167,702)	0	(167,702)	0	0	12,662	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	4,708,930	95.4457	0	0	0	(147,921)		(147,921)	0	(147,921)	0	0	11,168	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 224044BW6	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	13,574,645	95.4457	0	0	0	(426,417)		(426,417)	0	(426,417)	0	0	32,195	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 709629AL3	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	1,910,255	95.4457	0	0	0	(60,006)		(60,006)	0	(60,006)	0	0	4,531	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 224044BW6	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	4,848,087	95.4457	0	0	0	(152,292)		(152,292)	0	(152,292)	0	0	11,498	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 125509BS7	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	5,257,201	95.4457	0	0	0	(165,143)		(165,143)	0	(165,143)	0	0	12,469	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 292505AJ3	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	5,183,395	95.4457	0	0	0	(162,825)		(162,825)	0	(162,825)	0	0	12,294	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 837004CF5	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	1,957,074	95.4457	0	0	0	(61,477)		(61,477)	0	(61,477)	0	0	4,642	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 87425EAM5	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	2,047,806	95.4457	0	0	0	(64,327)		(64,327)	0	(64,327)	0	0	4,857	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 565849AK2	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	4,791,141	95.4457	0	0	0	(150,503)		(150,503)	0	(150,503)	0	0	11,363	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	9,417,860	95.4457	0	0	0	(295,841)		(295,841)	0	(295,841)	0	0	22,336	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	23,544,649	95.4457	0	0	0	(739,603)		(739,603)	0	(739,603)	0	0	55,841	0	101 / 101
JPY/Currency Fwd - 201306-I	Bond Hedge - 594918AR5	D PART 1	Currency	Sumitomo Mitsui	06/19/2013	09/19/2013	0	4,344,565	95.4457	0	0	0	(136,475)		(136,475)	0	(136,475)	0	0	10,304	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 694308HD2	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	25,320,748	95.4710	0	0	0	(791,143)		(791,143)	0	(791,143)	0	0	60,423	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 74005PBD5	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	4,404,175	95.4710	0	0	0	(137,608)		(137,608)	0	(137,608)	0	0	10,510	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 26875PAK7	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	14,317,230	95.4710	0	0	0	(447,340)		(447,340)	0	(447,340)	0	0	34,165	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 74005PBD5	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	4,404,175	95.4710	0	0	0	(137,608)		(137,608)	0	(137,608)	0	0	10,510	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 459200HF1	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	11,457,954	95.4710	0	0	0	(358,002)		(358,002)	0	(358,002)	0	0	27,342	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 244199BF1	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	4,683,504	95.4710	0	0	0	(146,335)		(146,335)	0	(146,335)	0	0	11,176	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 244199BF1	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	9,367,009	95.4710	0	0	0	(292,671)		(292,671)	0	(292,671)	0	0	22,353	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 74005PBD5	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	8,808,351	95.4710	0	0	0	(275,216)		(275,216)	0	(275,216)	0	0	21,019	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 713448BS6	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	10,492,993	95.4710	0	0	0	(327,852)		(327,852)	0	(327,852)	0	0	25,039	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 049560AK1	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	21,396,824	95.4710	0	0	0	(668,540)		(668,540)	0	(668,540)	0	0	51,059	0	101 / 101
JPY/Currency Fwd - 201306-J	Bond Hedge - 25468PCX2	D PART 1	Currency	BTMU	06/19/2013	09/20/2013	0	36,544,037	95.4710	0	0	0	(1,141,813)		(1,141,813)	0	(1,141,813)	0	0	87,205	0	101 / 101
JPY/Currency Fwd - 201306-K	Bond Hedge - 12527GAC7	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	9,785,461	97.1900	0	0	0	(135,215)		(135,215)	0	(135,215)	0	0	23,351	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 25468PCR5	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	9,613,216	97.1900	0	0	0	(132,835)		(132,835)	0	(132,835)	0	0	22,940	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 26875PAK7	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	4,758,973	97.1900	0	0	0	(65,759)		(65,759)	0	(65,759)	0	0	11,356	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 718546AH7	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	5,595,245	97.1900	0	0	0	(77,315)		(77,315)	0	(77,315)	0	0	13,352	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 87612EBA3	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	4,623,695	97.1900	0	0	0	(63,890)		(63,890)	0	(63,890)	0	0	11,034	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 594918AU8	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	4,477,481	97.1900	0	0	0	(61,869)		(61,869)	0	(61,869)	0	0	10,685	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 548661CU9	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	5,280,921	97.1900	0	0	0	(72,971)		(72,971)	0	(72,971)	0	0	12,602	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 406216BA8	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	5,048,303	97.1900	0	0	0	(69,757)		(69,757)	0	(69,757)	0	0	12,047	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 12527GAC7	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	9,785,461	97.1900	0	0	0	(135,215)		(135,215)	0	(135,215)	0	0	23,351	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 437076BA9	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	4,758,844	97.1900	0	0	0	(65,757)		(65,757)	0	(65,757)	0	0	11,356	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 694308HD2	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	5,006,898	97.1900	0	0	0	(69,185)		(69,185)	0	(69,185)	0	0	11,948	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 15189XAM0	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	4,364,737	97.1900	0	0	0	(60,312)		(60,312)	0	(60,312)	0	0	10,416	0	103 / 103
JPY/Currency Fwd - 201306-K	Bond Hedge - 049560AL9	D PART 1	Currency	BTMU	06/21/2013	09/20/2013	0	4,658,088	97.1900	0	0	0	(64,365)		(64,365)	0	(64,365)	0	0	11,116	0	103 / 103

QE06.19

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)
JPY/Currency Fwd - 201306-K.....	Bond Hedge - 694308HD2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/21/2013.....	09/20/2013.....	0	5,006,898	97.1900	0	0	0	(69,185)		(69,185)	0	(69,185)	0	0	11,948	0	103 / 103.....
JPY/Currency Fwd - 201306-K.....	Bond Hedge - 67103HAD9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/21/2013.....	09/20/2013.....	0	4,985,433	97.1900	0	0	0	(68,888)		(68,888)	0	(68,888)	0	0	11,897	0	103 / 103.....
JPY/Currency Fwd - 201306-K.....	Bond Hedge - 694308HD2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/21/2013.....	09/20/2013.....	0	5,006,898	97.1900	0	0	0	(69,185)		(69,185)	0	(69,185)	0	0	11,948	0	103 / 103.....
JPY/Currency Fwd - 201306-K.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/21/2013.....	09/20/2013.....	0	1,853,447	97.1900	0	0	0	(25,611)		(25,611)	0	(25,611)	0	0	4,423	0	103 / 103.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 380956AD4.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	8,861,999	97.6815	0	0	0	(77,963)		(77,963)	0	(77,963)	0	0	21,907	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 25470DAJ8.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,196,561	97.6815	0	0	0	(80,907)		(80,907)	0	(80,907)	0	0	22,735	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 620076BC2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	12,273,264	97.6815	0	0	0	(107,974)		(107,974)	0	(107,974)	0	0	30,340	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 775109AX9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	13,559,781	97.6815	0	0	0	(119,292)		(119,292)	0	(119,292)	0	0	33,521	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	15,189,732	97.6815	0	0	0	(133,631)		(133,631)	0	(133,631)	0	0	37,550	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 620076BC2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,440,972	97.6815	0	0	0	(83,057)		(83,057)	0	(83,057)	0	0	23,339	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 775109AX9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	4,519,927	97.6815	0	0	0	(39,764)		(39,764)	0	(39,764)	0	0	11,174	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 25470DAJ8.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,196,561	97.6815	0	0	0	(80,907)		(80,907)	0	(80,907)	0	0	22,735	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	17,526,615	97.6815	0	0	0	(154,190)		(154,190)	0	(154,190)	0	0	43,327	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 863667AE1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,140,141	97.6815	0	0	0	(80,410)		(80,410)	0	(80,410)	0	0	22,595	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 585055AY2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	17,840,501	97.6815	0	0	0	(156,952)		(156,952)	0	(156,952)	0	0	44,103	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 863667AE1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	8,226,127	97.6815	0	0	0	(72,369)		(72,369)	0	(72,369)	0	0	20,336	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 775109AX9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,039,854	97.6815	0	0	0	(79,528)		(79,528)	0	(79,528)	0	0	22,347	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,558,804	97.6815	0	0	0	(84,093)		(84,093)	0	(84,093)	0	0	23,630	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 548661CX3.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,731,737	97.6815	0	0	0	(85,615)		(85,615)	0	(85,615)	0	0	24,058	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 863667AE1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	9,140,141	97.6815	0	0	0	(80,410)		(80,410)	0	(80,410)	0	0	22,595	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	18,444,800	97.6815	0	0	0	(162,268)		(162,268)	0	(162,268)	0	0	45,597	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 585055AY2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	8,920,251	97.6815	0	0	0	(78,476)		(78,476)	0	(78,476)	0	0	22,051	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 263534CJ6.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	4,773,594	97.6815	0	0	0	(41,996)		(41,996)	0	(41,996)	0	0	11,801	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 055451AR9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	4,627,884	97.6815	0	0	0	(40,714)		(40,714)	0	(40,714)	0	0	11,440	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 571903AK9.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	3,730,569	97.6815	0	0	0	(32,820)		(32,820)	0	(32,820)	0	0	9,222	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 620076BC2.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	6,608,680	97.6815	0	0	0	(58,140)		(58,140)	0	(58,140)	0	0	16,337	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	3,505,323	97.6815	0	0	0	(30,838)		(30,838)	0	(30,838)	0	0	8,665	0	101 / 101.....
JPY/Currency Fwd - 201306-L.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/26/2013.....	09/26/2013.....	0	5,379,181	97.6815	0	0	0	(47,323)		(47,323)	0	(47,323)	0	0	13,298	0	101 / 101.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	4,482,308	98.5430	0	0	0	(287)		(287)	0	(287)	0	0	11,081	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 458140AN0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	13,746,536	98.5430	0	0	0	(881)		(881)	0	(881)	0	0	33,982	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 459200HF1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	4,630,535	98.5430	0	0	0	(297)		(297)	0	(297)	0	0	11,447	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 494368BG7.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	11,149,049	98.5430	0	0	0	(714)		(714)	0	(714)	0	0	27,561	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 437076AV4.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	17,635,587	98.5430	0	0	0	(1,130)		(1,130)	0	(1,130)	0	0	43,596	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 931142DG5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	8,992,149	98.5430	0	0	0	(576)		(576)	0	(576)	0	0	22,229	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 594918AU8.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	8,858,231	98.5430	0	0	0	(568)		(568)	0	(568)	0	0	21,898	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 68389XAM7.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	5,500,262	98.5430	0	0	0	(352)		(352)	0	(352)	0	0	13,597	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 406216BA8.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	4,874,045	98.5430	0	0	0	(312)		(312)	0	(312)	0	0	12,049	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	12,668,135	98.5430	0	0	0	(812)		(812)	0	(812)	0	0	31,316	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 458140AN0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	4,582,179	98.5430	0	0	0	(294)		(294)	0	(294)	0	0	11,327	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 406216BA8.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	4,874,045	98.5430	0	0	0	(312)		(312)	0	(312)	0	0	12,049	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 049560AK1.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	10,785,190	98.5430	0	0	0	(691)		(691)	0	(691)	0	0	26,662	0	99 / 100.....
JPY/Currency Fwd - 201306-M.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/26/2013.....	0	5,384,749	98.5430	0	0	0	(345)		(345)	0	(345)	0	0	13,311	0	99 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 219350AS4.....	D PART 1.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	06/28/2013.....	09/13/2013.....	0	5,266,311	98.5505	0	0	0	(354)		(354)	0						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 775109AK7.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	12,023,266.....	98.5505.....	0.....	0.....	0.....	(808).....		(808).....	0.....	(808).....	0.....	0.....	27,439.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 26875PAD3.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	11,651,497.....	98.5505.....	0.....	0.....	0.....	(783).....		(783).....	0.....	(783).....	0.....	0.....	26,591.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 92553PAD4.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	11,431,902.....	98.5505.....	0.....	0.....	0.....	(768).....		(768).....	0.....	(768).....	0.....	0.....	26,090.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 620076AZ2.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	5,644,695.....	98.5505.....	0.....	0.....	0.....	(379).....		(379).....	0.....	(379).....	0.....	0.....	12,882.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 620076AZ2.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	5,644,695.....	98.5505.....	0.....	0.....	0.....	(379).....		(379).....	0.....	(379).....	0.....	0.....	12,882.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 370334BM5.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	9,945,526.....	98.5505.....	0.....	0.....	0.....	(669).....		(669).....	0.....	(669).....	0.....	0.....	22,697.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 92343VAV6.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	11,815,023.....	98.5505.....	0.....	0.....	0.....	(794).....		(794).....	0.....	(794).....	0.....	0.....	26,964.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 219350AS4.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	6,702,578.....	98.5505.....	0.....	0.....	0.....	(451).....		(451).....	0.....	(451).....	0.....	0.....	15,296.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 68389XAG0.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	11,387,385.....	98.5505.....	0.....	0.....	0.....	(765).....		(765).....	0.....	(765).....	0.....	0.....	25,988.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 110122AT5.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	9,003,009.....	98.5505.....	0.....	0.....	0.....	(605).....		(605).....	0.....	(605).....	0.....	0.....	20,546.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 655844BC1.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	11,788,234.....	98.5505.....	0.....	0.....	0.....	(792).....		(792).....	0.....	(792).....	0.....	0.....	26,903.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 487836BC1.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	10,694,042.....	98.5505.....	0.....	0.....	0.....	(719).....		(719).....	0.....	(719).....	0.....	0.....	24,406.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 63946BAD2.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	11,338,188.....	98.5505.....	0.....	0.....	0.....	(762).....		(762).....	0.....	(762).....	0.....	0.....	25,876.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 41283DAB9.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	11,842,610.....	98.5505.....	0.....	0.....	0.....	(796).....		(796).....	0.....	(796).....	0.....	0.....	27,027.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 17275RAE2.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	5,105,680.....	98.5505.....	0.....	0.....	0.....	(343).....		(343).....	0.....	(343).....	0.....	0.....	11,652.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 459200HE4.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	9,807,295.....	98.5505.....	0.....	0.....	0.....	(659).....		(659).....	0.....	(659).....	0.....	0.....	22,382.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 485161AN3.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	9,634,905.....	98.5505.....	0.....	0.....	0.....	(648).....		(648).....	0.....	(648).....	0.....	0.....	21,989.....	0.....	100 / 100.....
JPY/Currency Fwd - 201306-N(S).....	Bond Hedge - 931422AE9.....	D PART 1.....	Currency.....	BTMU..... C3GTMZIHMY46P4OIX74....	06/28/2013.....	09/13/2013.....	0.....	4,844,160.....	98.5505.....	0.....	0.....	0.....	(326).....		(326).....	0.....	(326).....	0.....	0.....	11,055.....	0.....	100 / 100.....
JPY/Currency Fwd - 201305-(US)-A.....	Foreign currency.....	N/A.....	Currency.....	Wells Fargo..... KB1H1DSPRFMYMCFXT09..	05/01/2013.....	07/24/2013.....	0.....	101,430,165.....	97.3200.....	0.....	0.....	0.....	1,923,505.....		1,923,505.....	0.....	1,923,505.....	0.....	0.....	130,946.....	0.....	0001.....
JPY/Currency Fwd - 201305-(US)-B.....	Foreign currency.....	N/A.....	Currency.....	BNY Mellon..... HPFHU00Q28E4N0NFVK49..	05/09/2013.....	07/24/2013.....	0.....	50,715,083.....	99.4960.....	0.....	0.....	0.....	(166,927).....		(166,927).....	0.....	(166,927).....	0.....	0.....	65,473.....	0.....	0001.....
JPY/Currency Fwd - 201305-(US)-C.....	Foreign currency.....	N/A.....	Currency.....	Bank of America Merrill Lynch..... 9DJT3UOXIJJ4WXO774....	05/09/2013.....	07/24/2013.....	0.....	50,715,083.....	99.8300.....	0.....	0.....	0.....	(322,216).....		(322,216).....	0.....	(322,216).....	0.....	0.....	65,473.....	0.....	0001.....
JPY/Currency Fwd - 201305-(US)-F.....	Foreign currency.....	N/A.....	Currency.....	Goldman Sachs Bank USA..... KD3XUN7C6T14HNAYLU02....	05/29/2013.....	07/23/2014.....	0.....	50,715,083.....	100.5000.....	0.....	0.....	0.....	(885,769).....		(885,769).....	0.....	(885,769).....	0.....	0.....	263,252.....	0.....	0001.....
JPY/Currency Fwd - 201306-(US)-A.....	Foreign currency.....	N/A.....	Currency.....	Goldman Sachs Bank USA..... KD3XUN7C6T14HNAYLU02....	06/03/2013.....	07/23/2014.....	0.....	101,430,165.....	99.3000.....	0.....	0.....	0.....	(573,788).....		(573,788).....	0.....	(573,788).....	0.....	0.....	526,504.....	0.....	0001.....
JPY/Currency Fwd - 201306-(US)-B.....	Foreign currency.....	N/A.....	Currency.....	Goldman Sachs Bank USA..... KD3XUN7C6T14HNAYLU02....	06/03/2013.....	07/23/2014.....	0.....	76,072,624.....	101.3000.....	0.....	0.....	0.....	(1,915,704).....		(1,915,704).....	0.....	(1,915,704).....	0.....	0.....	394,878.....	0.....	0001.....
JPY/Currency Fwd - 201306-(US)-C.....	Foreign currency.....	N/A.....	Currency.....	Goldman Sachs Bank USA..... KD3XUN7C6T14HNAYLU02....	06/06/2013.....	07/23/2014.....	0.....	152,145,248.....	100.6100.....	0.....	0.....	0.....	(2,819,853).....		(2,819,853).....	0.....	(2,819,853).....	0.....	0.....	789,756.....	0.....	0001.....
JPY/Currency Fwd - 201306-(US)-D.....	Foreign currency.....	N/A.....	Currency.....	Wells Fargo..... KB1H1DSPRFMYMCFXT09..	06/06/2013.....	07/24/2013.....	0.....	25,357,541.....	98.6600.....	0.....	0.....	0.....	132,002.....		132,002.....	0.....	132,002.....	0.....	0.....	32,736.....	0.....	0001.....
JPY/Currency Fwd - 201306-(US)-E.....	Foreign currency.....	N/A.....	Currency.....	Wells Fargo..... KB1H1DSPRFMYMCFXT09..	06/11/2013.....	07/24/2013.....	0.....	25,357,541.....	96.9500.....	0.....	0.....	0.....	578,906.....		578,906.....	0.....	578,906.....	0.....	0.....	32,736.....	0.....	0001.....
1219999. Total-Forwards-Hedging Effective.....										0.....	0.....	0.....	83,509,907.....	XXX	83,509,907.....	0.....	83,509,907.....	0.....	0.....	22,005,249.....	XXX	XXX.....
1269999. Total-Forwards.....										0.....	0.....	0.....	83,509,907.....	XXX	83,509,907.....	0.....	83,509,907.....	0.....	0.....	22,005,249.....	XXX	XXX.....
1399999. Total-Hedging Effective.....										0.....	0.....	0.....	83,509,907.....	XXX	83,509,907.....	0.....	83,509,907.....	0.....	0.....	22,005,249.....	XXX	XXX.....
1409999. Total-Hedging Other.....										0.....	1,250,000.....	0.....	14,783,892.....	XXX	14,783,892.....	0.....	14,783,892.....	0.....	0.....	4,195,707.....	XXX	XXX.....
1449999. TOTAL.....										0.....	1,250,000.....	0.....	98,293,799.....	XXX	98,293,799.....	0.....	98,293,799.....	0.....	0.....	26,200,956.....	XXX	XXX.....

QE06.21

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Economic hedge for anticipatory repatriation purposes with Japan branch.

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

**Sch. DB-Pt B-Sn 1B-Broker List
NONE**

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			
NAIC 1 Designation												
BTMU-Foreign Exchange Forward 201304-A.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	0	(20,496,781)	0	0	(20,496,781)	0	166,772	166,772
MIZUHO-Foreign Exchange Forward 201304-B.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	0	(16,114,831)	0	0	(16,114,831)	0	130,190	130,190
Sumitomo Mitsui-Foreign Exchange Forward 201304-C.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	2,031,130	0	2,031,130	2,031,130	0	2,031,130	234,773	234,773
BTMU-Foreign Exchange Forward 201304-D.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	0	(31,196)	0	0	(31,196)	0	172,885	172,885
BTMU-Foreign Exchange Forward 201304-E.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	0	(5,099,371)	0	0	(5,099,371)	0	231,577	231,577
Sumitomo Mitsui-Foreign Exchange Forward 201304-F.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	0	(2,264,925)	0	0	(2,264,925)	0	385,930	385,930
BTMU-Foreign Exchange Forward 201304-G.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	0	(2,025,160)	0	0	(2,025,160)	0	290,974	290,974
MIZUHO-Foreign Exchange Forward 201304-H.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	0	(997,353)	0	0	(997,353)	0	277,474	277,474
BTMU-Foreign Exchange Forward 201304-I.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	944,058	0	944,058	944,058	0	944,058	162,962	162,962
MIZUHO-Foreign Exchange Forward 201304-J.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	1,620,155	0	1,620,155	1,620,155	0	1,620,155	346,593	346,593
Sumitomo Mitsui-Foreign Exchange Forward 201304-K.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	3,783,424	0	3,783,424	3,783,424	0	3,783,424	484,719	484,719
MIZUHO-Foreign Exchange Forward 201304-L.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	472,750	0	472,750	472,750	0	472,750	133,870	133,870
BTMU-Foreign Exchange Forward 201305-A.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	0	(3,097,073)	0	0	(3,097,073)	0	300,330	300,330
MIZUHO-Foreign Exchange Forward 201305-B.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	0	(1,532,907)	0	0	(1,532,907)	0	151,259	151,259
BTMU-Foreign Exchange Forward 201305-C.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	825,666	0	825,666	825,666	0	825,666	495,514	495,514
MIZUHO-Foreign Exchange Forward 201305-E.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	748,797	0	748,797	748,797	0	748,797	528,627	528,627
Sumitomo Mitsui-Foreign Exchange Forward 201305-D.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	8,212,835	0	8,212,835	8,212,835	0	8,212,835	617,433	617,433
BTMU-Foreign Exchange Forward 201305-F.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	2,625,961	0	2,625,961	2,625,961	0	2,625,961	163,353	163,353
MIZUHO-Foreign Exchange Forward 201305-G.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	10,052,823	0	10,052,823	10,052,823	0	10,052,823	623,914	623,914
Sumitomo Mitsui-Foreign Exchange Forward 201305-H.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	8,882,997	0	8,882,997	8,882,997	0	8,882,997	474,324	474,324
MIZUHO-Foreign Exchange Forward 201305-I.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	7,988,607	0	7,988,607	7,988,607	0	7,988,607	333,561	333,561
MIZUHO-Foreign Exchange Forward 201305-J.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	9,508,813	0	9,508,813	9,508,813	0	9,508,813	510,103	510,103
BTMU-Foreign Exchange Forward 201305-K.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	3,937,918	0	3,937,918	3,937,918	0	3,937,918	178,245	178,245
Sumitomo Mitsui-Foreign Exchange Forward 201305-L.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	12,226,651	0	12,226,651	12,226,651	0	12,226,651	592,777	592,777
MIZUHO-Foreign Exchange Forward 201305-M.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	4,012,796	0	4,012,796	4,012,796	0	4,012,796	177,653	177,653
BTMU-Foreign Exchange Forward 201305-N.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	11,932,914	0	11,932,914	11,932,914	0	11,932,914	553,342	553,342
Sumitomo Mitsui-Foreign Exchange Forward 201305-O.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	13,641,596	0	13,641,596	13,641,596	0	13,641,596	693,554	693,554
MIZUHO-Foreign Exchange Forward 201305-P.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	15,725,018	0	15,725,018	15,725,018	0	15,725,018	621,914	621,914
BTMU-Foreign Exchange Forward 201305-Q.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	16,570,186	0	16,570,186	16,570,186	0	16,570,186	648,636	648,636
MIZUHO-Foreign Exchange Forward 201305-R.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	6,699,515	0	6,699,515	6,699,515	0	6,699,515	342,334	342,334
MIZUHO-Foreign Exchange Forward 201305-S.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	7,739,544	0	7,739,544	7,739,544	0	7,739,544	610,282	610,282
BTMU-Foreign Exchange Forward 201305-T.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	9,200,853	0	9,200,853	9,200,853	0	9,200,853	714,820	714,820
BTMU-Foreign Exchange Forward 201305-U.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	5,352,790	0	5,352,790	5,352,790	0	5,352,790	423,724	423,724
BTMU-Foreign Exchange Forward 201306-A.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	2,343,284	0	2,343,284	2,343,284	0	2,343,284	625,107	625,107
Sumitomo Mitsui-Foreign Exchange Forward 201306-B.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	4,860,043	0	4,860,043	4,860,043	0	4,860,043	610,405	610,405
MIZUHO-Foreign Exchange Forward 201306-C.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	1,899,979	0	1,899,979	1,899,979	0	1,899,979	640,268	640,268
MIZUHO-Foreign Exchange Forward 201306-D.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	441,995	0	441,995	441,995	0	441,995	677,014	677,014
BTMU-Foreign Exchange Forward 201306-E.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	594,557	0	594,557	594,557	0	594,557	717,898	717,898
BTMU-Foreign Exchange Forward 201306-F.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	0	(3,772,704)	0	0	(3,772,704)	0	249,710	249,710
MIZUHO-Foreign Exchange Forward 201306-G(S).....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	0	(4,823,532)	0	0	(4,823,532)	0	269,185	269,185
MIZUHO-Foreign Exchange Forward 201306-H.....	KYVX0WBRR8DFVPLES39.....	N.....	N.....	0	0	(9,881,421)	0	0	(9,881,421)	0	606,840	606,840
Sumitomo Mitsui-Foreign Exchange Forward 201306-I.....	5U0XI89JRFVHWBS4F54.....	N.....	N.....	0	0	(9,120,200)	0	0	(9,120,200)	0	688,588	688,588
BTMU-Foreign Exchange Forward 201306-J.....	C3GTMZIHMY46P4OIX74.....	N.....	N.....	0	0	(4,724,126)	0	0	(4,724,126)	0	360,802	360,802

QE08

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		
BTMU-Foreign Exchange Forward 201306-K.....	C3GTMMZIHMY46P4OIX74.....	..N.....	0	0	(1,307,313)	0	0	(1,307,313)	0	225,768	225,768
BTMU-Foreign Exchange Forward 201306-L.....	C3GTMMZIHMY46P4OIX74.....	..N.....	0	0	(2,009,636)	0	0	(2,009,636)	0	564,701	564,701
BTMU-Foreign Exchange Forward 201306-M.....	C3GTMMZIHMY46P4OIX74.....	..N.....	0	0	(7,572)	0	0	(7,572)	0	292,107	292,107
BTMU-Foreign Exchange Forward 201306-N(S).....	C3GTMMZIHMY46P4OIX74.....	..N.....	0	0	(11,802)	0	0	(11,802)	0	400,684	400,684
BTMU-Foreign Exchange Collar 201303-A.....	C3GTMMZIHMY46P4OIX74.....	..Y.....	0	3,581,034	0	3,581,034	3,581,034	0	3,581,034	196,419	196,419
Mizuho-Foreign Exchange Collar 201303-B.....	KYVVX0WBRR8DFVPLES39.....	..Y.....	0	5,882,458	0	5,882,458	5,882,458	0	5,882,458	327,364	327,364
BTMU-Foreign Exchange Collar 201303-C.....	C3GTMMZIHMY46P4OIX74.....	..Y.....	0	2,337,442	0	2,337,442	2,337,442	0	2,337,442	130,946	130,946
Sumitomo - JPY/Currency Collar - 201304-A.....	5U0X189JRFVHWIBS4F54.....	..Y.....	0	2,413,686	0	2,413,686	2,413,686	0	2,413,686	130,946	130,946
Wells Fargo - JPY/Currency Collar - 201304-B.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	0	(9,592,812)	0	0	(9,592,812)	0	523,783	523,783
Wells Fargo - JPY/Currency Collar - 201304-C.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	0	(2,309,716)	0	0	(2,309,716)	0	130,946	130,946
Wells Fargo - JPY/Currency Collar - 201304-D.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	0	(2,384,045)	0	0	(2,384,045)	0	130,946	130,946
Wells Fargo - JPY/Currency Collar - 201304-E.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	17,113,584	0	17,113,584	17,113,584	0	17,113,584	1,047,566	1,047,566
Goldman Sachs Bank USA - JPY/Currency Collar - 201305-A.....	KD3XUN7C6T14HNAYLU02.....	..N.....	0	0	(1,630,650)	0	0	(1,630,650)	0	1,053,008	1,053,008
Wells Fargo - JPY/Currency Call - 201304-A.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	0	(627,089)	0	0	(627,089)	0	523,783	523,783
Wells Fargo - JPY/Currency Fwd - 201305-(US)-A.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	1,923,505	0	1,923,505	1,923,505	0	1,923,505	130,946	130,946
BNY Mellon - JPY/Currency Fwd - 201305-(US)-B.....	HPFHU00Q28E4N0NFVK49.....	..N.....	0	0	(166,927)	0	0	(166,927)	0	65,473	65,473
Bank of America Merrill Lynch - JPY/Currency Fwd - 201305-(US)-C.....	9DJT3UXIJIZJ4WXO774.....	..N.....	0	0	(322,216)	0	0	(322,216)	0	65,473	65,473
Goldman Sachs Bank USA - JPY/Currency Fwd - 201305-(US)-F.....	KD3XUN7C6T14HNAYLU02.....	..N.....	0	0	(885,769)	0	0	(885,769)	0	263,252	263,252
Goldman Sachs Bank USA - JPY/Currency Fwd - 201306-(US)-A.....	KD3XUN7C6T14HNAYLU02.....	..N.....	0	0	(573,788)	0	0	(573,788)	0	526,504	526,504
Goldman Sachs Bank USA - JPY/Currency Fwd - 201306-(US)-B.....	KD3XUN7C6T14HNAYLU02.....	..N.....	0	0	(1,915,704)	0	0	(1,915,704)	0	394,878	394,878
Goldman Sachs Bank USA - JPY/Currency Fwd - 201306-(US)-C.....	KD3XUN7C6T14HNAYLU02.....	..N.....	0	0	(2,819,853)	0	0	(2,819,853)	0	789,756	789,756
Wells Fargo - JPY/Currency Fwd - 201306-(US)-D.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	132,002	0	132,002	132,002	0	132,002	32,736	32,736
Wells Fargo - JPY/Currency Fwd - 201306-(US)-E.....	KB1H1DSPRFMYMCFXT09.....	..N.....	0	578,906	0	578,906	578,906	0	578,906	32,736	32,736
0299999. Total NAIC 1 Designation.....			0	208,840,272	(110,546,473)	208,840,272	208,840,272	(110,546,473)	208,840,272	26,200,956	26,200,956
0999999. Totals.....			0	208,840,272	(110,546,473)	208,840,272	208,840,272	(110,546,473)	208,840,272	26,200,956	26,200,956

QE08.1

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

SCHEDULE DL - PART 1

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
Short-Term Invested Assets (Schedule DA Type)						
05253M BJ 2	AUST & NZ BANKING GROUP - Floating Rate Notes.....			1,543,330	1,543,000	07/23/2013...
05253M BK 9	AUST & NZ BANKING GROUP - Floating Rate Notes.....			699,856	700,000	08/16/2013...
0527M0 VP 9	AUTOBAHN FUNDING COMPANY ABCP 8/23/2013 - Commercial Paper.....			1,439,541	1,439,470	08/23/2013...
06366X N7 3	BANK OF MONTREAL CHICAGO - Floating Rate Notes.....			2,307,510	2,307,000	03/14/2014...
06366V 2J 4	BANK OF MONTREAL CHICAGO - Floating Rate Notes.....			517,269	517,067	10/11/2013...
06417E P2 3	BANK OF NOVA SCOTIA - Floating Rate Notes.....			400,394	400,227	10/18/2013...
06417E P2 3	BANK OF NOVA SCOTIA - Floating Rate Notes.....			901,888	901,641	10/18/2013...
06417F VJ 6	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			1,600,000	1,600,000	05/09/2014...
06417E ZZ 9	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			602,065	601,652	02/27/2014...
06417E YU 1	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			873,994	873,464	02/10/2014...
06417E 4R 1	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			1,124,740	1,124,450	01/03/2014...
06538B W4 1	BANK OF TOKYO-MITSUBISHI UFJ NY CP 9/4/2013 - Commercial Paper.....			892,670	892,613	09/04/2013...
1280C2 WG 0	CAISSE CENTRALE DESJARDN 42D 9/16/2013 - Commercial Paper.....			830,562	830,618	09/16/2013...
13606Y YY 6	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			1,937,936	1,937,000	04/25/2014...
13606Y YL 4	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			1,797,678	1,800,000	04/09/2014...
13606Y QN 9	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			1,103,077	1,103,395	11/08/2013...
15963T XW 4	CHARIOT FUNDING LLC ABCP 10/30/2013 - Commercial Paper.....			1,133,356	1,133,047	10/30/2013...
15963T YR 4	CHARIOT FUNDING LLC ABCP 11/25/2013 - Commercial Paper.....			919,234	919,098	11/25/2013...
15963T Y8 6	CHARIOT FUNDING LLC ABCP 11/8/2013 - Commercial Paper.....			2,346,464	2,345,965	11/08/2013...
15963T ZG 7	CHARIOT FUNDING LLC ABCP 12/16/2013 - Commercial Paper.....			2,915,839	2,915,731	12/16/2013...
19422F XB 7	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/11/2013 - Commercial Paper.....			1,744,650	1,744,516	10/11/2013...
19422F XJ 0	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/18/2013 - Commercial Paper.....			509,569	509,537	10/18/2013...
19422F XM 3	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/21/2013 - Commercial Paper.....			1,864,362	1,864,723	10/21/2013...
19422F XN 1	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/22/2013 - Commercial Paper.....			343,694	343,676	10/22/2013...
19422F XV 3	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/29/2013 - Commercial Paper.....			1,356,683	1,356,823	10/29/2013...
20272A EP 7	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.23378% 3/3/2014 - Floating Rate Notes.....			1,523,797	1,524,000	03/03/2014...
20272A EJ 1	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.2741% 5/16/2014 - Floating Rate Notes.....			2,999,463	3,000,000	05/16/2014...
20272A EU 6	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.28225% 6/13/2014 - Interest Bearing.....			754,979	754,993	06/13/2014...
20272A EC 6	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.3021% 3/28/2014 - Floating Rate Notes.....			1,110,326	1,110,000	03/28/2014...
20272A DG 8	COMMONWEALTH BK AUSTRALI - Floating Rate Notes.....			1,100,349	1,099,981	10/04/2013...
22550D 5A 3	CREDIT SUISSE NEW YORK - Floating Rate Notes.....			1,489,777	1,490,000	10/15/2013...
23305D X4 2	DBS BANK LTD/SINGAPORE 42D 10/4/2013 - Commercial Paper.....			2,188,879	2,188,497	10/04/2013...
23305D YC 3	DBS BANK LTD/SINGAPORE 42D 11/12/2013 - Commercial Paper.....			3,535,014	3,534,839	11/12/2013...
23305D Y4 1	DBS BANK LTD/SINGAPORE 42D 11/4/2013 - Commercial Paper.....			2,218,282	2,218,135	11/04/2013...
23305D UN 3	DBS BANK LTD/SINGAPORE 42D 7/22/2013 - Commercial Paper.....			2,071,838	2,071,746	07/22/2013...
25152X PK 0	DEUTSCHE BANK NY - Floating Rate Notes.....			1,572,088	1,573,000	09/12/2013...
2332K4 CS 1	DNB BANK ASA 42DIB 0.3855% 1/23/2014 - Floating Rate Notes.....			1,506,773	1,506,000	01/23/2014...
2332K0 X1 5	DNB BANK ASA 42D 10/1/2013 - Commercial Paper.....			551,706	551,661	10/01/2013...
2332K4 CV 4	DNB BANK ASA 42DIB 0.3301% 3/13/2014 - Floating Rate Notes.....			781,202	781,000	03/13/2014...
23330L WM 4	DNB BANK ASA/NY - Floating Rate Notes.....			437,455	439,000	04/25/2014...
313380 5H 6	FEDERAL HOME LOAN BANK - Agencies.....			1,780,068	1,779,958	07/25/2013...
40433F AQ 2	HSBC BANK PLC - Floating Rate Notes.....			913,073	913,000	09/23/2013...
40433F BJ 7	HSBC BANK PLC - Floating Rate Notes.....			1,095,000	1,095,000	02/11/2014...
40433F BN 8	HSBC BANK PLC CPIB 0.3276% 4/11/2014 - Floating Rate Notes.....			2,110,485	2,110,000	04/11/2014...
53127T V6 7	LIBERTY STREET FUNDING LLC ABCP 8/6/2013 - Commercial Paper.....			2,085,589	2,085,604	08/06/2013...
5705X4 U9 3	MARKET STREET FUNDING CORPORATION ABCP 7/9/2013 - Commercial Paper.....			1,969,939	1,969,912	07/09/2013...
5705X4 V7 6	MARKET STREET FUNDING CORPORATION ABCP 8/7/2013 - Commercial Paper.....			1,606,786	1,606,686	08/07/2013...
5705X4 W5 9	MARKET STREET FUNDING CORPORATION ABCP 9/5/2013 - Commercial Paper.....			2,900,278	2,900,043	09/05/2013...
60688F UK 3	MIZUHO FUNDING 42D 7/19/2013 - Commercial Paper.....			990,902	990,886	07/19/2013...
60688F UK 3	MIZUHO FUNDING 42D 7/19/2013 - Commercial Paper.....			381,962	381,954	07/19/2013...
60688F V1 4	MIZUHO FUNDING 42D 8/1/2013 - Commercial Paper.....			406,930	406,919	08/01/2013...
63253T UQ 9	NATIONAL AUSTRALIA BK LT - Floating Rate Notes.....			2,598,206	2,598,995	06/13/2014...
65558E HQ 4	NORDEA BANK FINLAND NY - Floating Rate Notes.....			1,571,537	1,573,000	02/27/2014...
65558E JD 1	NORDEA BANK FINLAND NY - Floating Rate Notes.....			1,199,775	1,201,000	03/13/2014...
65558E BK 3	NORDEA BANK FINLAND NY - Floating Rate Notes.....			3,208,378	3,208,656	02/10/2014...
67983T ZC 3	OLD LINE FUNDING CORPORATION ABCP 12/12/2013 - Commercial Paper.....			982,120	981,925	12/12/2013...
67983T ZL 3	OLD LINE FUNDING CORPORATION ABCP 12/20/2013 - Commercial Paper.....			2,017,007	2,016,685	12/20/2013...
78009N MN 3	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			2,300,184	2,300,000	04/16/2014...
78009N ML 7	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			1,520,123	1,520,253	04/17/2014...
83051H BE 5	SKANDINAV ENSKILDA BK NY - Floating Rate Notes.....			1,382,214	1,382,128	10/09/2013...
83051H BE 5	SKANDINAV ENSKILDA BK NY - Floating Rate Notes.....			1,428,254	1,428,168	10/09/2013...
83050T Z3 8	SKANDINAVISKA ENSKILDA BANKEN AB (SEB) 42D 12/3/2013 - Commercial Paper.....			611,274	611,236	12/03/2013...
83050T WK 3	SKANDINAVISKA ENSKILDA BANKEN AB (SEB) 42D 9/19/2013 - Commercial Paper.....			1,289,416	1,289,226	09/19/2013...
86958F XR 3	SVENSKA HANDELSBANKEN INC 42D 10/25/2013 - Commercial Paper.....			498,654	498,614	10/25/2013...
86958F Y1 9	SVENSKA HANDELSBANKEN INC 42D 11/1/2013 - Commercial Paper.....			2,621,054	2,620,849	11/01/2013...
87019R YD 2	SWEDBANK (Non-Guarantee Issues) CP 11/13/2013 - Commercial Paper.....			722,341	722,187	11/13/2013...
87019R Y8 3	SWEDBANK (Non-Guarantee Issues) CP 11/8/2013 - Commercial Paper.....			829,286	829,101	11/08/2013...
87019R U8 7	SWEDBANK (Non-Guarantee Issues) CP 7/8/2013 - Commercial Paper.....			1,251,959	1,251,920	07/08/2013...
88602T VC 4	THUNDER BAY FUNDING LLC ABCP 8/12/2013 - Commercial Paper.....			3,182,246	3,182,294	08/12/2013...
89112W WF 0	TORONTO DOMINION BANK NY - Floating Rate Notes.....			1,529,508	1,529,000	11/15/2013...
89233A AG 4	TOYOTA MOTOR CREDIT CPIB 0.23378% 2/28/2014 - Floating Rate Notes.....			3,073,012	3,073,000	02/28/2014...
91127P XF 3	UNITED OVERSEAS BANK LTD 42D 10/15/2013 - Commercial Paper.....			1,118,190	1,118,341	10/15/2013...
91127P ZA 2	UNITED OVERSEAS BANK LTD 42D 12/10/2013 - Commercial Paper.....			1,155,329	1,155,750	12/10/2013...
91127P W5 6	UNITED OVERSEAS BANK LTD 42D 9/5/2013 - Commercial Paper.....			2,987,900	2,987,959	09/05/2013...
90319Q VP 1	UOB FUNDING CP 8/23/2013 - Commercial Paper.....			2,217,352	2,217,314	08/23/2013...
9497P6 ZH 4	WELLS FARGO BANK NA - Floating Rate Notes.....			2,033,002	2,033,000	03/07/2014...
9497P6 E7 9	WELLS FARGO BANK NA - Floating Rate Notes.....			2,992,230	3,000,000	05/15/2014...
9497P6 C6 3	WELLS FARGO BANK NA - Floating Rate Notes.....			2,111,673	2,112,000	04/17/2014...

SCHEDULE DL - PART 1

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
96121T QW 1	WESTPAC BANKING CORP - Floating Rate Notes.....			2,202,028	2,201,740	11/21/2013...
96121T SZ 2	WESTPAC BANKING CORP NY - Floating Rate Notes.....			699,195	700,000	04/25/2014...
96121T LT 3	WESTPAC BANKING CORP NY - Floating Rate Notes.....			1,867,168	1,866,957	02/14/2014...
96121T PN 2	WESTPAC BANKING CORP NY - Floating Rate Notes.....			802,000	802,016	07/05/2013...
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			125,791,916	125,800,841	...XXX.....
Cash (Schedule E Part 1 Type)						
06366A GW 6	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			2,860,986	2,861,000	07/01/2013...
06366X G4 8	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			435,003	435,000	07/02/2013...
06366X 3T 7	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			511,009	511,000	07/18/2013...
06366X 6Y 3	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			3,300,040	3,300,000	08/12/2013...
06538F 2S 2	BANK TOKYO-MIT UFJ NY - Certificate of Deposit.....			3,527,979	3,528,000	07/02/2013...
06538F H9 8	BANK TOKYO-MIT UFJ NY - Certificate of Deposit.....			3,100,000	3,100,000	08/14/2013...
06741X RB 6	BARCLAYS BANK PLC - Certificate of Deposit.....			2,605,076	2,605,000	08/19/2013...
06741X PN 2	BARCLAYS BANK PLC NY - Certificate of Deposit.....			1,019,018	1,019,000	07/11/2013...
06741X QK 7	BARCLAYS BANK PLC NY - Certificate of Deposit.....			900,025	900,000	08/01/2013...
06741X QY 7	BARCLAYS BANK PLC NY - Certificate of Deposit.....			3,084,080	3,084,000	08/13/2013...
22550D X6 1	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			344,008	344,000	07/08/2013...
22550D 5F 2	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			1,715,046	1,715,000	07/22/2013...
22550D Y5 2	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			900,072	900,000	07/30/2013...
22550D 6X 2	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			3,389,356	3,389,000	11/01/2013...
23330L WN 2	DNB NOR BANK ASA NY - Certificate of Deposit.....			1,273,050	1,273,000	08/02/2013...
23330L WU 6	DNB NOR BANK ASA NY - Certificate of Deposit.....			1,955,068	1,955,000	08/09/2013...
23330L WT 9	DNB NOR BANK ASA NY - Certificate of Deposit.....			398,000	398,000	09/05/2013...
23330L VN 3	DNB NOR BANK ASA NY - Certificate of Deposit.....			1,287,206	1,287,000	10/02/2013...
23330L VN 3	DNB NOR BANK ASA NY - Certificate of Deposit.....			375,060	375,000	10/02/2013...
48125P B8 5	JPMORGAN CHASE BANK - Certificate of Deposit.....			1,391,942	1,392,000	11/25/2013...
60688R LL 5	MIZUHO CORPORATE BANK NY - Certificate of Deposit.....			2,812,986	2,813,000	07/01/2013...
60688R JV 6	MIZUHO CORPORATE BANK NY - Certificate of Deposit.....			1,445,973	1,446,000	09/03/2013...
60688R DP 5	MIZUHO CORPORATE BANK/NY - Certificate of Deposit.....			595,010	595,001	07/08/2013...
60688R GQ 0	MIZUHO CORPORATE BANK/NY - Certificate of Deposit.....			1,929,085	1,929,000	08/07/2013...
60688R JM 6	MIZUHO CORPORATE BANK/NY - Certificate of Deposit.....			1,479,960	1,480,000	10/03/2013...
65558E HC 5	NORDEA BANK FINLAND NY - Certificate of Deposit.....			1,652,215	1,652,000	08/19/2013...
65602N L8 5	NORINCHUKIN BANK NY - Certificate of Deposit.....			4,470,973	4,471,000	07/02/2013...
65602N M3 5	NORINCHUKIN BANK NY - Certificate of Deposit.....			3,610,975	3,611,000	07/03/2013...
69033P NQ 9	OVERSEA - CHINESE BK CO NY - Certificate of Deposit.....			500,000	500,000	08/28/2013...
69033P NS 5	OVERSEA-CHINESE BANKING - Certificate of Deposit.....			421,007	421,000	08/29/2013...
69033P MD 9	OVERSEA-CHINESE BANKING CORP - Certificate of Deposit.....			1,817,015	1,816,996	07/08/2013...
69033P NH 9	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			1,203,017	1,203,000	08/19/2013...
69033P NU 0	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			688,987	689,000	09/03/2013...
69033P LU 2	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			1,266,214	1,266,000	09/23/2013...
21684B BW 3	RABOBANK NEDERLAND NV NY - Certificate of Deposit.....			1,600,067	1,600,000	07/08/2013...
21684B DW 1	RABOBANK NEDERLAND NV NY - Certificate of Deposit.....			783,056	783,005	07/15/2013...
21684B DP 6	RABOBANK NEDERLAND NV NY - Certificate of Deposit.....			475,158	475,017	11/08/2013...
83051H FH 4	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			1,193,199	1,193,000	07/23/2013...
83051H FK 7	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			900,270	900,073	08/12/2013...
83051H MA 1	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			299,943	300,000	12/17/2013...
86562C DZ 2	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			500,006	500,000	07/08/2013...
86562C KD 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			2,400,053	2,400,000	08/07/2013...
86562C MK 5	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,665,048	1,665,000	08/20/2013...
86562C PK 2	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			957,948	958,000	10/03/2013...
86562C QT 2	SUMITOMO MITSUI BANKING CORP, NY BRANCH CDI 0.23% 9/12/2013 - Certificate of Deposit.....			497,979	498,000	09/12/2013...
86563K BK 8	SUMITOMO MITSUI TRUST NY - Certificate of Deposit.....			4,522,955	4,523,000	07/02/2013...
86958C SP 0	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			1,470,060	1,470,002	07/12/2013...
86958C TV 6	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			561,020	561,001	07/15/2013...
86958C WE 0	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			500,014	500,001	07/16/2013...
86958C UE 2	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			362,016	362,005	07/19/2013...
86958C XL 3	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			977,031	977,005	08/06/2013...
86958C ZK 3	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....	\$		99,997	100,001	09/20/2013...
86958C ZU 1	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			899,967	900,009	09/24/2013...
89112W A5 6	TORONTO DOMINION BANK NY - Certificate of Deposit.....			506,142	506,000	09/20/2013...
89112W 5J 2	TORONTO DOMINION BANK NY - Certificate of Deposit.....			2,699,922	2,700,000	10/11/2013...
	CASH.....			9,086	9,086	
9099999	Total - Cash (Schedule E Part 1 Type).....			82,146,378	82,144,202	...XXX.....
Cash Equivalents (Schedule E Part 2 Type)						
00915S U1 8	AIR PRODUCTS & CHEMICALS 42D 7/1/2013 - Commercial Paper.....			714,993	715,000	07/01/2013...
00915S U2 6	AIR PRODUCTS & CHEMICALS 42D 7/2/2013 - Commercial Paper.....			1,473,981	1,473,998	07/02/2013...
03663T UC 0	ANTALIS U.S. FUNDING CORP ABCP 7/12/2013 - Commercial Paper.....			1,642,892	1,642,895	07/12/2013...
0527M0 U3 9	AUTOBAHN FUNDING COMPANY ABCP 7/3/2013 - Commercial Paper.....			2,021,951	2,021,979	07/03/2013...
0527M0 V6 1	AUTOBAHN FUNDING COMPANY ABCP 8/6/2013 - Commercial Paper.....			2,761,456	2,761,392	08/06/2013...
06538B U5 0	BANK OF TOKYO-MITSUBISHI UFJ NY CP 7/5/2013 - Commercial Paper.....			1,323,970	1,323,982	07/05/2013...
103295 76 2	BNP O ("A" Corps, A1/P1 Money Market) - Repo.....			2,497,279	2,497,279	07/01/2013...
1280C2 UF 4	CAISSE CENTRALE DESJARDN 42D 7/15/2013 - Commercial Paper.....			564,961	564,954	07/15/2013...
1280C2 UR 8	CAISSE CENTRALE DESJARDN 42D 7/25/2013 - Commercial Paper.....			3,000,625	3,000,700	07/25/2013...
1280C2 V9 7	CAISSE CENTRALE DESJARDN 42D 8/9/2013 - Commercial Paper.....			611,867	611,861	08/09/2013...
103295 76 1	CITI O ("A" Corps, A1/P1 Money Market) - Repo.....			1,407,028	1,407,028	07/01/2013...
103289 48 8	GOLDMAN D (Agency MBS & Pass Throughs) - Repo.....			4,005,000	4,005,000	07/05/2013...
38346L UP 9	GOTHAM FUNDING CORP ABCP 7/23/2013 - Commercial Paper.....			2,805,669	2,805,674	07/23/2013...
41068U UF 1	HANNOVER FUNDING CO LLC ABCP 7/15/2013 - Commercial Paper.....			2,253,820	2,253,842	07/15/2013...
41068U UH 7	HANNOVER FUNDING CO LLC ABCP 7/17/2013 - Commercial Paper.....			2,848,744	2,848,759	07/17/2013...

**SCHEDULE DL - PART 1
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
41068U U8 7	HANNOVER FUNDING CO LLC ABCP 7/8/2013 - Commercial Paper.....			399,981	399,984	07/08/2013...
103268 09 7	HSBC A (T Bills, Notes, Bonds & STRIPS) - Repo.....			3,761,000	3,761,000	07/02/2013...
103295 76 3	HSBC O ("A" Corps, A1/P1 Money Market) - Repo.....			1,547,677	1,547,677	07/01/2013...
50202T U9 6	LMA AMERICAS LLC ABCP 7/9/2013 - Commercial Paper.....			2,531,868	2,531,899	07/09/2013...
56274L U8 5	MANHATTAN ASSET FUNDING CO LLC ABCP 7/8/2013 - Commercial Paper.....			316,985	316,988	07/08/2013...
56274L VG 6	MANHATTAN ASSET FUNDING CO LLC ABCP 8/16/2013 - Commercial Paper.....			565,850	565,848	08/16/2013...
5705X4 W3 4	MARKET STREET FUNDING CORPORATION ABCP 9/3/2013 - Commercial Paper.....			599,855	599,808	09/03/2013...
5705X4 W3 4	MARKET STREET FUNDING CORPORATION ABCP 9/3/2013 - Commercial Paper.....			1,023,752	1,023,691	09/03/2013...
103247 86 6	MERRILL A (T Bills, Notes, Bonds & STRIPS) - Repo.....			4,558,000	4,558,000	07/03/2013...
103268 28 6	MERRILL A (T Bills, Notes, Bonds & STRIPS) - Repo.....			4,415,000	4,415,000	07/02/2013...
103247 24 7	MORGAN, D (Agency MBS & Pass Throughs) - Repo.....			6,138,000	6,138,000	07/03/2013...
65409R U2 4	NIEUW AMSTERDAM RECEIVABLES CORP ABCP 7/2/2013 - Commercial Paper.....			1,317,978	1,317,996	07/02/2013...
65409R V7 2	NIEUW AMSTERDAM RECEIVABLES CORP ABCP 8/7/2013 - Commercial Paper.....			2,577,533	2,577,497	08/07/2013...
62939L U1 5	NRW.BANK 42D 7/1/2013 - Commercial Paper.....			4,062,963	4,063,000	07/01/2013...
69033Q V7 0	OVERSEA-CHINESE BANKING CORP CP 8/7/2013 - Commercial Paper.....			1,828,682	1,828,652	08/07/2013...
103295 96 8	RBS A (T Bills, Notes, Bonds & STRIPS) - Repo.....			45,809,286	45,809,286	07/01/2013...
7588R0 UF 2	REGENCY MARKETS NO 1 LLC ABCP 7/15/2013 - Commercial Paper.....			2,865,771	2,865,799	07/15/2013...
7588R0 UK 1	REGENCY MARKETS NO 1 LLC ABCP 7/19/2013 - Commercial Paper.....			1,727,829	1,727,853	07/19/2013...
7588R0 UN 5	REGENCY MARKETS NO 1 LLC ABCP 7/22/2013 - Commercial Paper.....			2,520,715	2,520,750	07/22/2013...
79540A UF 3	SALISBURY RECEIVABLES CORP ABCP 7/15/2013 - Commercial Paper.....			461,963	461,961	07/15/2013...
79540A V1 3	SALISBURY RECEIVABLES CORP ABCP 8/1/2013 - Commercial Paper.....			1,564,742	1,564,730	08/01/2013...
82124L V1 7	SHEFFIELD RECEIVABLES CORPORATION ABCP 8/1/2013 - Commercial Paper.....			2,463,640	2,463,533	08/01/2013...
82124L WG 3	SHEFFIELD RECEIVABLES CORPORATION ABCP 9/16/2013 - Commercial Paper.....			623,719	623,733	09/16/2013...
82124L WK 4	SHEFFIELD RECEIVABLES CORPORATION ABCP 9/19/2013 - Commercial Paper.....			1,806,145	1,806,197	09/19/2013...
86562K UH 5	SUMITOMO MITSUI BANKING CORP 42D 7/17/2013 - Commercial Paper.....			609,956	609,938	07/17/2013...
87019R V2 9	SWEDBANK (Non-Guarantee Issues) CP 8/2/2013 - Commercial Paper.....			2,496,603	2,496,534	08/02/2013...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			128,529,729	128,529,697	...XXX.....
9999999.	Totals.....			336,468,023	336,474,740	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....177,473,469 Book/Adjusted Carrying Value \$.....177,495,770
- Average balance for the year to date: Fair Value \$.....291,879,756 Book/Adjusted Carrying Value \$.....291,882,319
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....336,465,654 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
Cash (Schedule E Part 1 Type)						
	ORDINARY DEPOSIT.....			1,169,244,040	1,169,244,040	
9099999.	Total - Cash (Schedule E Part 1 Type).....			1,169,244,040	1,169,244,040	...XXX.....
9999999.	Totals.....			1,169,244,040	1,169,244,040	...XXX.....

General Interrogatory:

- Total activity for the year to date: Fair Value \$.....(4,946,610,692) Book/Adjusted Carrying Value \$.....(4,946,670,818)
- Average balance for the year to date: Fair Value \$.....2,405,771,329 Book/Adjusted Carrying Value \$.....2,405,898,435

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	
Open Depositories								
TOKYO-MITSUBISHI-UFJ.....	JAPAN.....	0.000	0	0	270,093	240,538	298,331	XXX..
RESONA(MADOHAN).....	JAPAN.....	0.000	0	0	501,726	48,446	341,645	XXX..
YAMAGUCHI.....	JAPAN.....	0.000	0	0	25,174	36,427	575,751	XXX..
SUMITOMO-MITSUI(KASOUKOUZAGUCHI).....	JAPAN.....	0.000	0	0	827,333	489,376	626,122	XXX..
MIZUHO(EXPENSE).....	JAPAN.....	0.000	0	0	1,050,177	718,706	658,989	XXX..
KEISHICHO SHOKUIN SHINYOUKUMIAI.....	JAPAN.....	0.000	0	0	685,895	654,795	672,310	XXX..
TOKYO-MITSUBISHI-UFJ(MADOHAN).....	JAPAN.....	0.000	0	0	274,405	341,257	822,409	XXX..
TOKYO-MITSUBISHI-UFJ(CLAIM).....	JAPAN.....	0.000	0	0	1,168,929	1,234,102	1,262,125	XXX..
JAPAN POST BANK OSAKA(CLAIM).....	JAPAN.....	0.000	0	0	2,940,945	1,841,204	1,622,758	XXX..
MIZUHO.....	JAPAN.....	0.000	0	0	154,437	98,219	3,356,918	XXX..
JAPAN POST BANK TOKYO(PREMIUM).....	JAPAN.....	0.000	0	0	4,460,175	3,910,253	3,661,948	XXX..
MIZUHO(MADOHAN).....	JAPAN.....	0.000	0	0	3,416,870	2,412,550	3,892,558	XXX..
Bank of America.....	Dallas, TX.....	0.000	0	0	3,769,473	4,135,953	4,465,289	XXX..
JAPAN POST BANK TOKYO(CLAIM).....	JAPAN.....	0.000	0	0	5,474,134	4,823,494	4,589,365	XXX..
Columbus Bank & Trust.....	Columbus, GA.....	0.070	3,556	0	14,966,806	5,278,448	17,672,465	XXX..
Wells Fargo.....	Atlanta, GA.....	0.020	1,900	0	(19,045,582)	(40,341,126)	31,257,038	XXX..
MIZUHO.....	JAPAN.....	0.020	0	6,193	95,241,013	65,744,218	64,316,868	XXX..
SUMITOMO-MITSUI TRUST.....	JAPAN.....	0.020	0	389	0	0	101,430,165	XXX..
SUMITOMO-MITSUI.....	JAPAN.....	0.020	0	3,606	6,370	6,229,909	143,339,866	XXX..
JP Morgan Chase.....	New York, NY.....	0.000	0	0	(51,662,490)	(11,108,285)	(83,901,811)	XXX..
0199998. Deposits in .....259 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	28,772	2,604	323,613,065	168,526,137	3,983,464	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	34,228	12,793	388,138,949	215,314,621	304,944,573	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	34,228	12,793	388,138,949	215,314,621	304,944,573	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	XXX	XXX	4,673	5,267	26,336	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	34,228	12,793	388,143,622	215,319,888	304,970,909	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
------------------	-----------	-----------------------	--------------------------	-----------------------	--------------------------------------	------------------------------------------	-------------------------------------

NONE