

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

September 30, 2013

2013



QUARTERLY STATEMENT

As of September 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	Vice President, Secretary
3. June Posey Howard	Senior Vice President, Chief Accounting Officer	4. Daniel Paul Amos	Chairman, Chief Executive Officer

OTHER

Kenneth S. Janke	President (Aflac US)	Kriss Cloninger III	Executive Vice President, Chief Financial Officer
Joey Meredith Loudermilk	Executive Vice President, General Counsel	Teresa Lynne White	Executive Vice President, Chief Operating Officer
Audrey Boone Tillman	Executive Vice President, Corporate Services	Eric Mark Kirsch	Executive Vice President, Global Chief Investment Officer
Susan Rynearson Blanck	Executive Vice President, Corporate Actuary		
JAPAN BRANCH MANAGEMENT			
Charles Ditmars Lake II	Chairman	Tohru Tonoike	President
Masahiko Furutani	Deputy President	Hiroshi Yamauchi	Executive Vice President
Koji Ariyoshi	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 S. Janke	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) _____ Vice President, Secretary _____ (Title)	_____ (Signature) June Posey Howard _____ 3. (Printed Name) _____ Senior Vice President, Chief Accounting Officer _____ (Title)
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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.....	101,590,354,385	0	101,590,354,385	105,468,691,779
2. Stocks:				
2.1 Preferred stocks.....	4,905,432	0	4,905,432	4,899,090
2.2 Common stocks.....	729,694,210	5,379	729,688,831	639,191,176
3. Mortgage loans on real estate:				
3.1 First liens.....	2,802,868	0	2,802,868	4,007,565
3.2 Other than first liens.....	4,121,941	4,121,941	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	262,806,268	0	262,806,268	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 (\$.....322,099,530), cash equivalents (\$.....0) and short-term investments (\$.....637,016,731).....	959,116,261	0	959,116,261	6,214,179,972
6. Contract loans (including \$.....0 premium notes).....	148,612,396	0	148,612,396	151,959,622
7. Derivatives.....	169,151,984	0	169,151,984	0
8. Other invested assets.....	382,075,607	0	382,075,607	382,479,127
9. Receivables for securities.....	0	0	0	1,575
10. Securities lending reinvested collateral assets.....	292,465,022	0	292,465,022	158,978,970
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	104,546,106,374	4,127,320	104,541,979,054	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.....	752,954,405	0	752,954,405	824,263,159
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	446,159,478	38,526,662	407,632,816	388,321,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	6,493,758	0	6,493,758	5,731,460
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,768,348	0	4,768,348	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.....	34,050,783	0	34,050,783	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.....	1,158,509	0	1,158,509	948,927
20. Electronic data processing equipment and software.....	38,398,421	23,892,687	14,505,734	12,629,222
21. Furniture and equipment, including health care delivery assets (\$.....0).....	25,913,043	25,913,043	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.....	389,087,253	0	389,087,253	436,431,926
24. Health care (\$.....0) and other amounts receivable.....	17,078,724	17,078,724	0	0
25. Aggregate write-ins for other than invested assets.....	262,967,382	146,149,024	116,818,358	108,625,624
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	106,525,136,478	255,687,460	106,269,449,018	115,142,371,019
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	208,675,579	0	208,675,579	204,296,975
28. Total (Lines 26 and 27).....	106,733,812,057	255,687,460	106,478,124,597	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.....	45,218,080	1,469,757	43,748,323	49,307,546
2502. Funds held by premium collection agencies.....	46,343,816	0	46,343,816	46,486,652
2503. Prepaid expenses.....	94,341,573	94,341,573	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	77,063,913	50,337,694	26,726,219	12,831,426
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	262,967,382	146,149,024	116,818,358	108,625,624

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....19,401,239,708 less \$.....0 included in Line 6.3 (including \$.....1,312,332 Modco Reserve).....	19,401,239,708	18,458,405,532
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	56,435,991,650	61,433,824,463
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	163,599,412	129,643,340
4. Contract claims:		
4.1 Life.....	188,003,923	207,625,272
4.2 Accident and health.....	3,389,291,383	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 \$.....355,359,797 discount; including \$.....313,553,869 accident and health premiums.....	11,499,619,853	11,364,284,979
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	47,321,813	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 \$.....39,694,052 assumed and \$.....0 ceded.....	39,694,052	47,612,826
9.4 Interest Maintenance Reserve.....	1,315,793,666	1,255,030,370
10. Commissions to agents due or accrued - life and annuity contracts \$.....26,750,428, accident and health \$.....140,889,293 and deposit-type contract funds \$.....0.....	167,639,721	189,390,599
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	529,820,945	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.....	30,231,545	82,442,723
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	175,056,832	227,070,204
15.2 Net deferred tax liability.....	1,851,259,535	1,441,004,982
16. Unearned investment income.....	0	0
17. Amounts withheld or retained by company as agent or trustee.....	3,931,430	12,316,593
18. Amounts held for agents' account, including \$.....6,237,162 agents' credit balances.....	9,062,860	8,950,957
19. Remittances and items not allocated.....	60,269,844	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.....	243,362,225	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.....	35,510,013	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.....	124,834,157	534,615,532
24.09 Payable for securities.....	148,388,872	7,031,312
24.10 Payable for securities lending.....	627,798,345	6,277,147,737
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	113,925,696	103,449,824
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	96,601,650,503	106,250,612,950
27. From Separate Accounts statement.....	208,675,579	204,296,975
28. Total liabilities (Lines 26 and 27).....	96,810,326,082	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).....	9,093,989,381	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).....	9,663,918,910	8,887,878,464
38. Totals of Lines 29, 30 and 37.....	9,667,798,515	8,891,758,069
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	106,478,124,597	115,346,667,994

DETAILS OF WRITE-INS

2501. Other liabilities.....	77,361,292	73,209,702
2502. Funds held for escheat.....	25,709,910	30,240,122
2503. Pension Liability.....	10,854,494	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).....	113,925,696	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.....	15,575,350,894	17,299,298,535	23,102,514,153
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	2,452,187,171	2,548,517,973	3,399,354,102
4. Amortization of Interest Maintenance Reserve (IMR).....	50,690,645	52,095,926	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.....	165,363	191,416	246,272
7. Reserve adjustments on reinsurance ceded.....	(3,945)	(68,253)	(82,420)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	5,258,772	8,808,130	11,852,501
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	43,419,932	23,652,411	36,615,273
9. Totals (Lines 1 to 8.3).....	18,127,068,832	19,932,496,138	26,617,607,891
10. Death benefits.....	240,060,055	276,434,921	373,951,634
11. Matured endowments (excluding guaranteed annual pure endowments).....	7,534,468	7,413,214	10,265,585
12. Annuity benefits.....	3,357,280	3,742,122	5,235,041
13. Disability benefits and benefits under accident and health contracts.....	5,974,179,709	6,831,106,925	9,120,247,397
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	414,077,724	476,061,198	629,873,260
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,395,772	1,005,223	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.....	4,481,253,064	4,538,139,726	6,169,965,670
20. Totals (Lines 10 to 19).....	11,121,858,072	12,133,903,329	16,310,924,034
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	1,969,511,562	2,347,659,673	3,118,664,052
22. Commissions and expense allowances on reinsurance assumed.....	66,613,590	33,008,922	109,230,934
23. General insurance expenses.....	1,920,303,442	2,013,330,622	2,748,087,286
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	153,016,996	171,949,402	230,898,958
25. Increase in loading on deferred and uncollected premiums.....	824,358	626,906	336,717
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	4,587,841	37,968,529	14,473,736
28. Totals (Lines 20 to 27).....	15,236,715,861	16,738,447,383	22,532,615,717
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	2,890,352,971	3,194,048,755	4,084,992,174
30. Dividends to policyholders.....	3,929	5,008	5,725
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	2,890,349,042	3,194,043,747	4,084,986,449
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	635,724,902	862,045,482	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).....	2,254,624,140	2,331,998,265	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).....	93,244,365	(636,276,734)	(967,996,234)
35. Net income (Line 33 plus Line 34).....	2,347,868,505	1,695,721,531	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).....	2,347,868,505	1,695,721,531	2,337,277,459
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(2,155,294).....	34,209,771	40,901,839	60,235,751
39. Change in net unrealized foreign exchange capital gain (loss).....	(276,292,019)	(82,883,851)	(352,659,197)
40. Change in net deferred income tax.....	(414,346,325)	(152,607,466)	(263,353,731)
41. Change in nonadmitted assets.....	25,657,237	145,209,788	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.....	(206,324,017)	(14,341,403)	(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.....	(690,884,910)	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(43,847,793)	(129,173)	11,135,560
54. Net change in capital and surplus (Lines 37 through 53).....	776,040,449	2,067,033,088	2,520,640,385
55. Capital and surplus as of statement date (Lines 36 + 54).....	9,667,798,515	8,438,150,769	8,891,758,066
DETAILS OF WRITE-INS			
08.301. Administrative service fees from affiliates.....	13,699,776	13,004,078	17,706,159
08.302. Interest on agents' balances.....	1,067,902	1,108,119	1,478,663
08.303. Realized foreign exchange gain/(loss).....	24,103,852	4,863,915	7,185,645
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	4,548,402	4,676,299	10,244,806
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	43,419,932	23,652,411	36,615,273
2701. Reserve adjustment from reinsurance assumed.....	4,587,841	8,622,529	14,473,736
2702. Ceding Allowance Expense.....	0	29,346,000	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).....	4,587,841	37,968,529	14,473,736
5301. Minimum pension liability.....	26,921,446	(73,693)	10,171,446
5302. Derivatives.....	(70,769,239)	(55,480)	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).....	(43,847,793)	(129,173)	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.....	16,997,859,259	22,652,057,755	29,660,867,878
2. Net investment income.....	2,532,563,102	2,591,430,590	3,215,938,460
3. Miscellaneous income.....	11,315,034	22,229,468	34,210,826
4. Total (Lines 1 through 3).....	19,541,737,395	25,265,717,813	32,911,017,164
5. Benefit and loss related payments.....	6,527,691,816	7,346,872,379	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.....	4,032,334,078	4,516,474,653	6,064,941,242
8. Dividends paid to policyholders.....	3,929	5,008	5,725
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	672,012,987	761,925,621	770,151,358
10. Total (Lines 5 through 9).....	11,232,042,810	12,625,277,661	16,663,664,912
11. Net cash from operations (Line 4 minus Line 10).....	8,309,694,585	12,640,440,152	16,247,352,252
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	12,185,452,072	10,074,310,766	12,806,020,820
12.2 Stocks.....	0	40,144	377,234
12.3 Mortgage loans.....	1,748,352	1,255,797	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.....	141,359,135	98,758,871	30,654,033
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	12,328,559,559	10,476,590,894	13,140,996,155
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	17,625,689,599	21,851,730,366	29,166,587,136
13.2 Stocks.....	60,000,000	372,225,316	442,562,401
13.3 Mortgage loans.....	0	257,732	231,000
13.4 Real estate.....	458,255	975,587	1,369,514
13.5 Other invested assets.....	0	226,428,218	226,428,218
13.6 Miscellaneous applications.....	1,629,732,405	16,665,977	1,575
13.7 Total investments acquired (Lines 13.1 to 13.6).....	19,315,880,259	22,468,283,196	29,837,179,844
14. Net increase (decrease) in contract loans and premium notes.....	(3,347,226)	15,172,435	4,944,868
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(6,983,973,474)	(12,006,864,737)	(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.....	54,769,920	16,967,445	32,188,395
16.5 Dividends to stockholders.....	690,884,910	0	0
16.6 Other cash provided (applied).....	(5,944,669,830)	5,361,612,811	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).....	(6,580,784,820)	5,378,580,256	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).....	(5,255,063,709)	6,012,155,671	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).....	959,116,261	7,562,345,635	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.....	3,792,927,324	3,919,060,784	5,311,464,848
3. Ordinary individual annuities.....	528,358,946	512,986,430	696,769,291
4. Credit life (group and individual).....	.0	.0	.0
5. Group life insurance.....	1,601,697	1,813,106	2,384,519
6. Group annuities.....	.0	.0	.0
7. A&H - group.....	7,779,879	8,494,451	11,171,957
8. A&H - credit (group and individual).....	.0	.0	.0
9. A&H - other.....	11,171,530,888	12,807,614,920	17,010,279,714
10. Aggregate of all other lines of business.....	.0	.0	.0
11. Subtotal.....	15,502,198,734	17,249,969,691	23,032,070,329
12. Deposit-type contracts.....	.0	.0	.0
13. Total.....	15,502,198,734	17,249,969,691	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 September 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	September 2013	December 2012
<u>NET INCOME</u>	Nebraska		
(1) Company state basis (Page 4, Line 35, Column 1 & 2)	\$	2,347,868,505	\$ 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>2,347,868,505</u>	\$ <u>2,337,277,459</u>
<u>SURPLUS</u>	Nebraska		
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	\$	9,667,798,515	\$ 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		(43,748,323)	(49,307,546)
Separate Account Funding Agreements		37,049,137	46,418,136
(8) Capital and surplus, NAIC basis (5-6-7=8)	\$	<u>9,661,099,329</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. 5, 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 Company elected to utilize the minimum transition option for the defined benefit pension plans and the postretirement health care benefit plan, referred to as "other postretirement benefits." The minimum transition liability follows:

	Defined-Benefit Plans		Other Postretirement Benefits
	U.S.	Japan	
Minimum Transition Liability	<u>\$ 10,757,083</u>	<u>\$ 20,516,882</u>	<u>\$ 5,532,799</u>
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	<u>\$ 310,275</u>	<u>\$ 35,519,487</u>	<u>\$ 49,795,189</u>

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:

Defined-Benefit Plans:

	U.S.		Japan	
	December 31, 2012	January 1, 2013	December 31, 2012	January 1, 2013
Total Accumulated Benefit Obligation	<u>\$ (28,280,433)</u>	<u>\$ (28,280,433)</u>	<u>\$ (272,055,485)</u>	<u>\$ (273,263,296)</u>
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	<u>(28,590,708)</u>	<u>(28,590,708)</u>	<u>(125,372,403)</u>	<u>(125,372,403)</u>
Prior Service Cost - Non-Vested	-	-	(1,115,757)	-
Unrecognized Losses/(Gains)	11,067,358	-	57,152,126	-
Total Unrecognized	11,067,358	-	56,036,369	-
Net Liability for Benefits	<u>\$ (17,523,350)</u>	<u>\$ (28,280,433)</u>	<u>\$ (69,336,034)</u>	<u>\$ (89,852,916)</u>

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	<u>(75,218,116)</u>	<u>(75,218,116)</u>
Prior Service Cost - Non-Vested	56,069,463	-
Unrecognized Losses/(Gains)	(741,475)	-
Total Unrecognized	55,327,988	-
Net Liability for Benefits	<u>\$ (19,890,128)</u>	<u>\$ (25,422,927)</u>

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:

NOTES TO FINANCIAL STATEMENTS

	Defined-Benefit Plans		Other 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

See Note 12 regarding the October 1, 2013 change to postretirement benefits.

(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.

	(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	\$ -	\$ -	\$ -	-
OTTI recognized 3rd Quarter				
g. Intent to sell	\$ -	\$ -	\$ -	-
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
i. Total 3rd Quarter	\$ -	\$ -	\$ -	-

NOTES TO FINANCIAL STATEMENTS**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		\$ 40,682,533
	2. 12 months or longer		\$ 221,294,689
b.	The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 months		\$ 1,069,048,583
	2. 12 months or longer		\$ 975,708,274

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:

3b. The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	<u>\$ 627,802,331</u>
--	-----------------------

F. Real Estate

Not Applicable

G. Low Income Housing Tax Credits

Not Applicable

(6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

(7) Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS**(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.

Interest rate swaptions are options on interest rate swaps. Interest rate collars are combinations of two swaption positions and are executed in order to hedge certain dollar-denominated available-for-sale securities that are held by Aflac Japan. We use collars to protect against significant changes in the fair value associated with interest rate changes of our dollar-denominated available-for-sale securities. In order to maximize the efficiency of the collars while minimizing cost, we set the strike price on each collar so that the premium paid for the 'payer leg' is offset by the premium received for having sold the 'receiver leg'.

(9) Income Taxes

In the third quarter of 2013, the statutory valuation allowance of \$237 million recorded in the second quarter of 2013 was released. This release of the valuation allowance is due to an increase in unrealized future gains driven by lower interest rates in Japan.

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

1)

	September 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	\$ 2,671,328,082	1,013,966,533	3,685,294,615	\$ 2,460,427,312	1,273,875,730	3,734,303,042
(b) Statutory Valuation Allowance Adjustments	-	-	-	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	2,671,328,082	1,013,966,533	3,685,294,615	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)	2,671,328,082	1,013,966,533	3,685,294,615	2,460,427,312	1,273,875,730	3,734,303,042
(f) Deferred Tax Liabilities	5,536,554,147	-	5,536,554,147	5,175,308,023	-	5,175,308,023
(g) Net Admitted Deferred Tax Asset/ (Net Deferred Tax Liability) (1e - 1f)	\$ (2,865,226,065)	1,013,966,533	(1,851,259,532)	\$ (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	\$ 210,900,770	(259,909,197)	(49,008,427)
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	210,900,770	(259,909,197)	(49,008,427)
(d) Deferred Tax Assets Nonadmitted	-	-	-
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	210,900,770	(259,909,197)	(49,008,427)
(f) Deferred Tax Liabilities	361,246,124	-	361,246,124
(g) Net Admitted Deferred Tax Asset/ (Net Deferred Tax Liability) (1e - 1f)	\$ (150,345,354)	(259,909,197)	(410,254,551)

NOTES TO FINANCIAL STATEMENTS

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

<i>(in thousands)</i>	September 30,		December 31,	
	2013	2012	2013	2012
Net Gain from Operations	\$ 2,890,349	4,084,986		
Realized Capital Gains on Sales or Maturities	0	(687,217)		
Less: Capital Loss Carryforwards Utilized				
Total Statutory Gain	\$ 2,890,349	3,397,769		
	September 30,	Effective	December 31,	Effective
	2013	Tax Rate	2012	Tax Rate
Statutory Gain Taxed at Enacted Rate	\$ 1,011,622	35.00%	1,189,219	35.00%
Foreign Taxes	0	0.00%	(51,583)	-1.52%
Change in Nonadmitted Assets	22,467	0.78%	(18,174)	-0.53%
IMR	(17,757)	-0.61%	(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	0	0.00%	-	0.00%
Other	33,739	1.17%	(110,182)	-3.24%
Total	\$ 1,050,071	36.33%	1,043,067	30.70%
Federal and Foreign Income Taxes Incurred	635,725	21.99%	779,713	22.95%
Change in Net Deferred Income Taxes	414,346	14.34%	263,354	7.75%
Total Statutory Income Taxes	\$ 1,050,071	36.33%	1,043,067	30.70%

(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

Prior to October 1, 2013, substantially all of our U.S. employees would become eligible to receive other postretirement medical benefits if they retire at age 55 or older with at least 15 years of service or if they retire when their age plus service, in years, equals or exceeds 80 (the rule of 80). On October 1, 2013, a change was made to the postretirement medical benefits to limit the eligibility for the benefits beginning January 1, 2014 to include the following: (1) active employees who have met the rule of 80; (2) active employees who are age 55 or older and have met the 15 years of service requirement; (3) active employees who will meet the rule of 80 in the next 5 years; (4) active employees who are age 55 or older and who will meet the 15 years of service requirement within the next five years; and (5) current retirees. Effective October 1, 2013, this change will be accounted for as a negative plan amendment and will result in a reduction to the postretirement benefit obligation of approximately \$48 million. This amendment will result in the Company recognizing the surplus which was deferred as of January 1, 2013 totaling \$50 million (see Note 2) to offset this recognized gain from the negative amendment on October 1, 2013. The postretirement plan obligation will be remeasured using a discount rate of 4.75% as of October 1, 2013.

Other than the transition of SSAP No. 92 and 102 disclosed in Note 2 above, there have been no other significant changes.

(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.

NOTES TO FINANCIAL STATEMENTS

	Assets		Liabilities	
	<u>2013</u>	<u>2012</u>	<u>2013</u>	<u>2012</u>
a. Swaps	\$ -	\$ -	\$ -	\$ -
b. Futures/Forwards	\$ 10,007,579,000	\$ -	\$ 1,642,397,714	\$ 6,943,557,000
c. Options	\$ 4,602,301,790	\$ -	\$ 4,602,301,790	\$ -
d. Total	\$ 14,609,880,790	\$ -	\$ 6,244,699,504	\$ 6,943,557,000

See Schedule DB for additional detail.

(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 September 30, 2013.

(4) As of September 2013, the majority of the Company's derivatives are executed as short-term borrowing and lending arrangements where no collateral is needed. The Company is required to post collateral for any swaptions contracts that are entered. The Company currently pledges Japanese Government Bonds to satisfy this collateral requirement.

(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 September 30, 2013

NOTES TO FINANCIAL STATEMENTS

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	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	14,296,013	-	180,775	14,476,788
Parent, Subsidiaries and Affiliates	-	504,772,884	-	504,772,884
Total Common Stocks	14,296,013	504,772,884	180,775	519,249,672
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	14,296,013	504,772,884	180,775	519,249,672
b. Liabilities at fair value:				
Derivative liabilities	-	-	-	-
Total liabilities at fair value \$	-	-	-	-

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

Description	Beginning	Transfers	Transfers	Total gains	Total gains	Purchases	Issuances	Sales	Settlements	Ending
	Balance at	into	out of	and (losses)	and (losses)					Balance at
	6/30/2013	(Level 3)	(Level 3)	included in	included in					9/30/2013
				Net Income	Surplus					
a. Assets										
Common stock										
Industrial and misc	173,902	-	-	-	6,873	-	-	-	-	180,775
Total	173,902	-	-	-	6,873	-	-	-	-	180,775

(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) The Company determines 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;

NOTES TO FINANCIAL STATEMENTS

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, the Company 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.

The fixed maturities classified as Level 3 consist of securities for which there are limited or no observable valuation inputs. For Level 3 securities that are investment grade, the Company estimates the fair value of these securities by obtaining nonbinding broker quotes from a limited number of brokers. These brokers base their quotes on a combination of their knowledge of the current pricing environment and market conditions. The Company considers a variety of significant valuation inputs in the valuation process, including interest rate volatilities, credit spread data on specific issuers, assumed default and default recovery rates, and certain probability assumptions. In obtaining these valuation inputs, the Company has determined that certain pricing assumptions and data used by the Company's pricing sources are difficult to validate or corroborate by the market and/or appear to be internally developed rather than observed in or corroborated by the market. The use of these unobservable valuation inputs causes more subjectivity in the valuation process for these securities.

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

B. Not Applicable

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
(a) Assets:						
Bonds	\$ 102,362,673,846	\$ 101,590,354,385	\$ 38,545,288,723	\$ 63,413,280,130	\$ 404,104,993	-
Preferred Stocks	4,022,586	4,905,432	-	4,022,586	-	-
Common Stocks	519,249,672	519,249,672	14,296,013	504,772,884	180,775	-
Mortgage Loans	-	2,802,868	-	-	-	2,802,868
Real Estate	210,501,319	262,806,268	-	-	210,501,319	-
Contract Loans	-	148,612,396	-	-	-	148,612,396
Derivatives	169,151,984	169,151,984	-	169,151,984	-	-
Other Invested Assets	374,522,618	382,075,607	-	374,522,618	-	50,000,000
Sec. Lend.Reinv.Collat. Assets	158,352,962	158,351,094	-	158,352,962	-	-
(b) Liabilities:						
Derivatives	124,834,157	124,834,157	-	124,834,157	-	-

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	2,802,868	various	various	No readily-available market data to estimate
Real Estate	-	-	-	-
Contract Loans	148,612,396	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.

NOTES TO FINANCIAL STATEMENTS**(23) Reinsurance**

Effective as of September 30, 2013, we entered into a coinsurance reinsurance transaction whereby we ceded 33.3% of the hospital benefit of one of Aflac Japan's closed medical in-force blocks of business. The reinsurer is not accredited nor licensed in the state of Nebraska and no letter of credit will be issued and no collateral will be posted by the reinsurer. As of and for the quarter ended September 30, 2013, this reinsurance transaction had no net income or surplus impact. Reinsurance does not relieve us from our obligations to policyholders. In the event that the reinsurer is unable to meet their obligations, we remain liable for the reinsured claims.

(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:

	September 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	5,529,217,830	9,246,099,705
Prior years	(270,599,440)	(122,363,205)
Total incurred	<u>5,258,618,390</u>	<u>9,123,736,500</u>
Less claims paid during the year:		
On claims incurred during current year	3,381,766,694	6,777,239,736
On claims incurred during prior years	1,786,783,969	2,088,475,916
Total paid	<u>5,168,550,663</u>	<u>8,865,715,652</u>
Effect of exchange rate changes on unpaid claims	<u>(286,338,647)</u>	<u>(280,600,288)</u>
Unpaid supplemental health claims - end of year	3,621,985,448	3,818,256,368
Unpaid claims for life and other business	188,003,923	207,625,272
Total liability for unpaid policy claims	<u>\$ 3,809,989,371</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.

NOTES TO FINANCIAL STATEMENTS

(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 [X] No []
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.
Legal name for Aflac Benefits Solutions, Incorporated changed to Aflac Benefits Advisors, Incorporated in September 2013.

- 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

11.2 If yes, give full and complete information relating thereto:
As part of the Company's collateral requirements with counterparties, it has pledged \$70 million of bonds and \$11 million of cash as collateral for swaptions and other derivative related activity as of September 30, 2013.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$18,697,655	\$17,240,817
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$625,625,877	\$715,217,422
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	\$782,458,239
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$18,697,655	\$17,240,817

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No

If no, attach a description with this statement.

See attached for additional hedging documentation.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....627,802,331
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....627,798,345
16.3 Total payable for securities lending reporting on the liability page:	\$.....627,798,345

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

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

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

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

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	Address

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

18.2 If no, list exceptions:

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.....	\$.....	2,802,868
1.13 Commercial mortgages.....	\$.....	0
1.14 Total mortgages in good standing.....	\$.....	2,802,868
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)	\$.....	2,802,868
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)
A&H Non-Affiliates						
0.....	AA-1460146.....	09/30/2013	SWISS REINSURANCE COMPANY LIMITED.....	CHE.....	CO.....	NO.....

American Family Life Assurance Company of Columbus (Aflac) SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status	Life Contracts		Direct Business Only				
			Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts	
									2	3	4	5	6	7
1.	Alabama.....	AL	L	6,735,234	0	83,844,183	0	90,579,417	0
2.	Alaska.....	AK	L	549,022	0	10,797,480	0	11,346,502	0
3.	Arizona.....	AZ	L	2,134,406	0	45,597,058	0	47,731,464	0
4.	Arkansas.....	AR	L	3,583,238	0	53,831,145	0	57,414,383	0
5.	California.....	CA	L	15,248,740	0	257,386,921	0	272,635,661	0
6.	Colorado.....	CO	L	1,755,959	0	42,304,193	0	44,060,152	0
7.	Connecticut.....	CT	L	2,011,790	0	30,883,327	0	32,895,117	0
8.	Delaware.....	DE	L	802,751	0	11,294,817	0	12,097,568	0
9.	District of Columbia.....	DC	L	178,780	0	7,241,594	0	7,420,374	0
10.	Florida.....	FL	L	9,932,929	0	229,562,562	0	239,495,491	0
11.	Georgia.....	GA	L	10,176,312	0	143,963,560	0	154,139,872	0
12.	Hawaii.....	HI	L	768,700	0	23,356,340	0	24,125,040	0
13.	Idaho.....	ID	L	515,289	0	22,980,076	0	23,495,365	0
14.	Illinois.....	IL	L	4,340,614	0	98,435,736	0	102,776,350	0
15.	Indiana.....	IN	L	3,958,937	0	76,588,398	0	80,547,335	0
16.	Iowa.....	IA	L	1,512,218	0	49,052,043	0	50,564,261	0
17.	Kansas.....	KS	L	1,841,714	0	39,493,857	0	41,335,571	0
18.	Kentucky.....	KY	L	2,464,478	0	42,987,061	0	45,451,539	0
19.	Louisiana.....	LA	L	6,156,542	0	82,742,766	0	88,899,308	0
20.	Maine.....	ME	L	319,129	0	10,396,365	0	10,715,494	0
21.	Maryland.....	MD	L	2,555,733	0	75,287,066	0	77,842,799	0
22.	Massachusetts.....	MA	L	3,762,372	0	36,368,889	0	40,131,261	0
23.	Michigan.....	MI	L	4,475,229	0	107,338,004	0	111,813,233	0
24.	Minnesota.....	MN	L	2,810,132	0	48,478,530	0	51,288,662	0
25.	Mississippi.....	MS	L	4,887,187	0	60,595,017	0	65,482,204	0
26.	Missouri.....	MO	L	2,510,260	0	71,394,707	0	73,904,967	0
27.	Montana.....	MT	L	604,704	0	16,250,327	0	16,855,031	0
28.	Nebraska.....	NE	L	814,472	0	33,259,502	0	34,073,974	0
29.	Nevada.....	NV	L	1,103,028	0	32,548,422	0	33,651,450	0
30.	New Hampshire.....	NH	L	516,315	0	11,276,342	0	11,792,657	0
31.	New Jersey.....	NJ	L	2,951,952	0	75,158,098	0	78,110,050	0
32.	New Mexico.....	NM	L	1,704,186	0	20,709,002	0	22,413,188	0
33.	New York.....	NY	N	138,355	0	2,065,823	0	2,204,178	0
34.	North Carolina.....	NC	L	8,380,850	0	116,247,356	0	124,628,206	0
35.	North Dakota.....	ND	L	760,520	0	27,780,841	0	28,541,361	0
36.	Ohio.....	OH	L	5,800,656	0	90,404,804	0	96,205,460	0
37.	Oklahoma.....	OK	L	2,262,645	0	47,564,042	0	49,826,687	0
38.	Oregon.....	OR	L	1,214,261	0	47,482,066	0	48,696,327	0
39.	Pennsylvania.....	PA	L	6,449,098	0	143,002,796	0	149,451,894	0
40.	Rhode Island.....	RI	L	662,391	0	11,400,239	0	12,062,630	0
41.	South Carolina.....	SC	L	3,898,037	0	48,320,585	0	52,218,622	0
42.	South Dakota.....	SD	L	985,405	0	35,627,485	0	36,612,890	0
43.	Tennessee.....	TN	L	5,006,924	0	84,693,681	0	89,700,605	0
44.	Texas.....	TX	L	18,472,006	0	252,250,096	0	270,722,102	0
45.	Utah.....	UT	L	464,197	0	19,515,924	0	19,980,121	0
46.	Vermont.....	VT	L	271,339	0	6,000,110	0	6,271,449	0
47.	Virginia.....	VA	L	4,372,747	0	101,986,052	0	106,358,799	0
48.	Washington.....	WA	L	1,990,103	0	66,496,546	0	68,486,649	0
49.	West Virginia.....	WV	L	1,122,577	0	17,162,827	0	18,285,404	0
50.	Wisconsin.....	WI	L	3,241,857	0	43,462,259	0	46,704,116	0
51.	Wyoming.....	WY	L	289,521	0	11,119,851	0	11,409,372	0
52.	American Samoa.....	AS	N	9,042	0	46,229	0	55,271	0
53.	Guam.....	GU	L	465,810	0	10,662,762	0	11,128,572	0
54.	Puerto Rico.....	PR	L	426,103	0	35,301,882	0	35,727,985	0
55.	US Virgin Islands.....	VI	L	584,896	0	6,363,175	0	6,948,071	0
56.	Northern Mariana Islands.....	MP	L	(4,028)	0	58,925	0	54,897	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	4,485,816,782	1,114,305,519	7,965,192,979	0	13,565,315,280	0
59.	Subtotal.....	(a)	54	4,656,764,446	1,114,305,519	11,141,612,723	0	16,912,682,688	0
90.	Reporting entity contributions for employee benefit plans.....	XXX		21,882	0	1,517,568	0	1,539,450	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		465	0	0	0	465	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		342,916	0	17,512,389	0	17,855,305	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		4,657,129,709	1,114,305,519	11,160,642,680	0	16,932,077,908	0
96.	Plus Reinsurance Assumed.....	XXX		0	0	88,752,188	0	88,752,188	0
97.	Totals (All Business).....	XXX		4,657,129,709	1,114,305,519	11,249,394,868	0	17,020,830,096	0
98.	Less Reinsurance Ceded.....	XXX		8,945,433	0	14,025,404	0	22,970,837	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		4,648,184,276	1,114,305,519	11,235,369,464	0	16,997,859,259	0

DETAILS OF WRITE-INS

58001.	JPN Japan.....	XXX		4,485,810,599	1,114,305,519	7,965,077,609	0	13,565,193,727	0
58002.	Hong Kong.....	XXX		0	0	60,678	0	60,678	0
58003.	Palau.....	XXX		5,985	0	25,757	0	31,742	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		198	0	28,935	0	29,133	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		4,485,816,782	1,114,305,519	7,965,192,979	0	13,565,315,280	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;

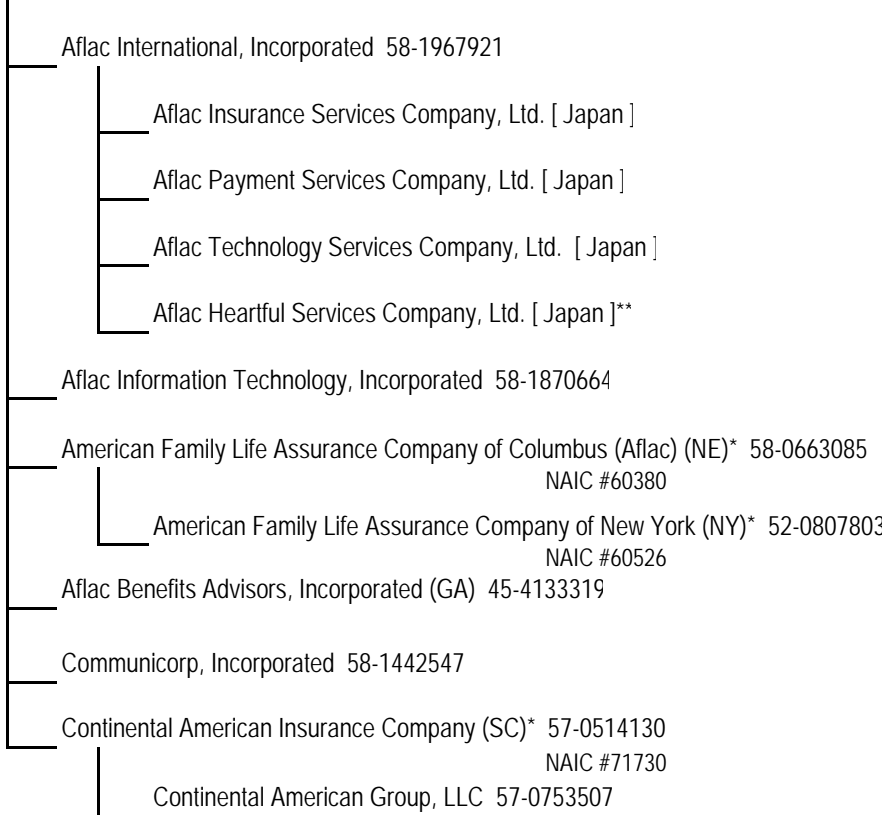
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(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**

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:



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.....	4,362,671	.....0	.....4,362,671	.....1,705,980
2505. Accrued income from separate accounts.....	4,382,901	.....0	.....4,382,901	.....4,044,799
2506. Associate Advances.....	4,412,651	.....4,412,651	.....0	.....0
2507. Leasehold improvements.....	22,055,373	.....22,055,373	.....0	.....0
2508. Tennessee premium tax credit.....	7,080,647	.....0	.....7,080,647	.....7,080,647
2509. Collateral Account.....	10,900,000	.....0	.....10,900,000	.....0
2510. Other assets.....	23,869,670	.....23,869,670	.....0	.....0
2597. Summary of remaining write-ins for Line 25.....	77,063,913	.....50,337,694	.....26,726,219	.....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.....	.....(359,825)	.....(1,538,907)	.....(3,525,963)
08.305. Other income.....	.....3,736,708	.....5,498,346	.....12,617,727
08.306. Other income from reinsurance assumed.....	.....1,171,519	.....716,860	.....1,153,042
08.397. Summary of remaining write-ins for Line 8.3.....	.....4,548,402	.....4,676,299	.....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.....	.....198	.....0	.....28,935	.....0	.....29,133	.....0
58997. Summary of remaining write-ins for line 58.....	...XXX.....	.....198	.....0	.....28,935	.....0	.....29,133	.....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.....	458,255	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.....	(32,601,906)	(33,325,348)
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	6,209,117	11,180,341
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	262,806,268	301,159,036
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	262,806,268	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.....	1,748,352	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.....	(1,150,968)	(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).....	6,924,809	9,824,129
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	6,924,809	9,824,129
14. Deduct total nonadmitted amounts.....	4,121,941	5,816,564
15. Statement value at end of current period (Line 13 minus Line 14).....	2,802,868	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.....	115,951	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.....	519,471	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).....	382,075,607	382,479,127
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	382,075,607	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.....	17,685,689,598	29,609,149,535
3. Accrual of discount.....	17,923,940	28,297,609
4. Unrealized valuation increase (decrease).....	32,054,476	60,195,147
5. Total gain (loss) on disposals.....	287,862,616	335,637,485
6. Deduct consideration for bonds and stocks disposed of.....	12,185,452,068	12,806,398,051
7. Deduct amortization of premium.....	62,335,361	64,264,596
8. Total foreign exchange change in book/adjusted carrying value.....	(9,499,625,409)	(9,340,901,799)
9. Deduct current year's other than temporary impairment recognized.....	63,946,278	1,013,645,810
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	102,324,954,023	106,112,782,509
11. Deduct total nonadmitted amounts.....	5,379	0
12. Statement value at end of current period (Line 10 minus Line 11).....	102,324,948,644	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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	67,941,743,050	12,590,975,814	10,855,055,846	629,112,842	68,785,015,503	67,941,743,050	70,306,775,860	77,994,303,298
2. Class 2 (a).....	27,511,106,927	172,109,030	76,084,153	120,441,771	27,284,799,454	27,511,106,927	27,727,573,575	28,240,011,039
3. Class 3 (a).....	3,898,887,368	0	42,011,989	86,151,013	3,932,869,051	3,898,887,368	3,943,026,392	4,597,454,962
4. Class 4 (a).....	133,805,407	0	30,407,642	(7,140,815)	245,312,384	133,805,407	96,256,950	431,604,665
5. Class 5 (a).....	59,063,935	0	0	94,674,402	68,415,081	59,063,935	153,738,337	78,427,868
6. Class 6 (a).....	299,702,719	0	2,046,873	(297,655,846)	196,860,175	299,702,719	0	52,272,288
7. Total Bonds.....	99,844,309,406	12,763,084,844	11,005,606,503	625,583,367	100,513,271,648	99,844,309,406	102,227,371,114	111,394,074,121
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	4,903,286	0	0	2,146	4,901,141	4,903,286	4,905,432	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.....	4,903,286	0	0	2,146	4,901,141	4,903,286	4,905,432	4,899,090
15. Total Bonds and Preferred Stock.....	99,849,212,692	12,763,084,844	11,005,606,503	625,585,513	100,518,172,789	99,849,212,692	102,232,276,546	111,398,973,211

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.....	.....637,016,731	.....XXX.....	.....637,016,731	.....250,021	.....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.....	.....8,473,982,194	.....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.....	.....13,220,023,961	.....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).....	.....637,016,731	.....5,925,382,343
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....637,016,731	.....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).....	(69,931,670)
4. Total gain (loss) on termination recognized.....	(1,469,051,278)
5. Considerations received (paid) on terminations.....	(1,476,308,987)
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.....	640,357,321
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	44,317,828
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	44,317,828

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.....	(4,382,360)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(4,382,360)
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

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.....	44,317,827
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).....	<u>44,317,827</u>
4. Part D, Section 1, Column 5.....	169,151,984
5. Part D, Section 1, Column 6.....	(124,834,157)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	44,317,827
8. Part B, Section 1, Column 13.....	0
9. Total (Line 7 plus Line 8).....	<u>44,317,827</u>
10. Part D, Section 1, Column 8.....	169,151,984
11. Part D, Section 1, Column 9.....	(124,834,157)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	56,718,179
14. Part B, Section 1, Column 20.....	0
15. Part D, Section 1, Column 11.....	56,718,179
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

QE02

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																	
2811	Tokyo	Japan		02/15/2006	09/30/2013	27,690	-	-	-	-	0	(3,164)	24,526	24,526	-	-	0
0199999. Total - Mortgages Closed by Repayment						27,690	0	0	0	0	0	(3,164)	24,526	24,526	0	0	0
Mortgages With Partial Repayments																	
Aggregate partial repayer						207,389	-	-	-	-	0	(26,325)	181,064	181,064	0	0	0
0299999. Total - Mortgages With Partial Repayments						207,389	0	0	0	0	0	(26,325)	181,064	181,064	0	0	0
0599999. Total Mortgages						235,079	0	0	0	0	0	(29,489)	205,590	205,590	0	0	0

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 DM 4	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/10/2013	VARIOUS.....		136,857,698	139,513,381	397,627	1FE.....
J2615Q EC 5	JAPAN NATIONAL GOVERNMENT.....	D.....	...08/14/2013	RBS SECURITIES JAPAN LIMITED.....		1,015,086,470	1,017,293,998	2,687,926	1FE.....
J2615Q EW 1	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/26/2013	VARIOUS.....		523,436,419	508,646,999	234,684	1FE.....
J2615Q GZ 2	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/09/2013	VARIOUS.....		1,127,995,761	1,114,794,275	3,807,402	1FE.....
J2615Q HX 6	JAPAN NATIONAL GOVERNMENT.....	D.....	...07/31/2013	RBS SECURITIES JAPAN LIMITED.....		442,283,381	434,339,315	905,436	1FE.....
J2615Q JD 8	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/04/2013	MIZUHO SECURITIES CO LTD.....		200,588,294	200,783,054	1,689,723	1FE.....
J2615Q JL 0	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/06/2013	SMBC NIKKO SECURITIES INC.....		811,417,972	821,082,108	6,310,685	1FE.....
J2615Q KT 1	JAPAN NATIONAL GOVERNMENT.....	D.....	...08/09/2013	VARIOUS.....		4,040,296	4,042,080	3,386	1FE.....
J2615Q KU 8	JAPAN NATIONAL GOVERNMENT.....	D.....	...08/09/2013	VARIOUS.....		150,126,049	147,768,781	340,736	1FE.....
J2615Q LA 1	JAPAN NATIONAL GOVERNMENT.....	D.....	...07/08/2013	VARIOUS.....		25,970,114	25,878,006	5,360	1FE.....
J2615Q LE 3	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/06/2013	VARIOUS.....		2,061,508,780	2,053,739,404	6,174,373	1FE.....
J2615Q LQ 6	JAPAN NATIONAL GOVERNMENT.....	D.....	...08/08/2013	BNP PARIBAS.....		11,374,475	11,371,860	4,897	1FE.....
J2615Q MF 9	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/10/2013	BNP PARIBAS.....		3,029,946	3,009,631	0	1FE.....
J2615Q MM 4	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/27/2013	VARIOUS.....		358,366,023	351,942,595	139,750	1FE.....
J2615Q MN 2	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/27/2013	VARIOUS.....		40,560,916	40,446,728	2,651	1FE.....
J2615Q MS 1	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/26/2013	VARIOUS.....		337,595,270	330,620,549	152,544	1FE.....
J2S39K BW 5	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/02/2013	VARIOUS.....		836,358,078	824,024,240	5,885,163	1FE.....
J2S39K CX 2	JAPAN NATIONAL GOVERNMENT.....	D.....	...09/26/2013	VARIOUS.....		208,772,635	203,458,800	853,789	1FE.....
1099999.	Total - Bonds - All Other Government.....					8,295,368,576	8,232,755,802	29,596,131	XXX.....

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Bonds - Industrial and Miscellaneous									
00287Y AM 1	ABBVIE INC.....		...07/22/2013	CREDIT SUISSE FIRST BOSTON.....		9,676,300	10,000,000	96,556	2FE.....
052769 AB 2	AUTODESK INC.....		...07/22/2013	WELLS FARGO SECURITIES LLC.....		4,822,550	5,000,000	20,000	2FE.....
057224 AZ 0	BAKER HUGHES INCORPORATED.....		...07/11/2013	MERRILL LYNCH.....		3,266,730	3,000,000	51,677	1FE.....
151020 AJ 3	CELGENE CORP.....		...08/01/2013	CITIGROUP GLOBAL MARKETS.....		9,945,200	10,000,000	0	2FE.....
231021 AQ 9	CUMMINS INC.....		...09/23/2013	VARIOUS.....		19,774,128	19,750,000	2,708	1FE.....
29379V AZ 6	ENTERPRISE PRODUCTS OPER.....		...07/23/2013	CREDIT SUISSE FIRST BOSTON.....		9,851,400	10,000,000	119,111	2FE.....
406216 BE 0	HALLIBURTON COMPANY.....		...07/29/2013	CITIGROUP GLOBAL MARKETS.....		7,983,520	8,000,000	0	1FE.....
501044 CS 8	KROGER CO/THE.....		...08/07/2013	VARIOUS.....		29,708,440	30,000,000	46,842	2FE.....
539830 BB 4	LOCKHEED MARTIN CORP.....		...08/06/2013	DEUTSCHE BANK SECURITIES.....		17,730,400	20,000,000	122,100	1FE.....
579780 AJ 6	MCCORMICK & CO.....		...08/14/2013	MERRILL LYNCH.....		9,913,800	10,000,000	0	1FE.....
620076 BC 2	MOTOROLA SOLUTIONS INC.....		...07/24/2013	GOLDMAN SACHS.....		4,757,850	5,000,000	72,431	2FE.....
67103H AC 1	O'REILLY AUTOMOTIVE INC.....		...09/04/2013	J P MORGAN.....		6,275,490	6,500,000	5,489	2FE.....
69351U AR 4	PPL ELECTRIC UTILITIES.....		...07/11/2013	VARIOUS.....		18,264,410	18,000,000	6,861	1FE.....
72650R BD 3	PLAINS ALL AMER PIPELINE.....		...08/08/2013	J P MORGAN.....		4,989,600	5,000,000	0	2FE.....
755111 BU 4	RAYTHEON COMPANY.....		...08/20/2013	DEUTSCHE BANK SECURITIES.....		8,845,110	9,000,000	156,000	1FE.....
755111 BW 0	RAYTHEON COMPANY.....		...08/23/2013	DEUTSCHE BANK SECURITIES.....		12,879,840	13,000,000	108,231	1FE.....
842400 FZ 1	SOUTHERN CAL EDISON.....		...09/25/2013	J P MORGAN.....		4,965,600	5,000,000	0	1FE.....
855244 AD 1	STARBUCKS CORP.....		...09/03/2013	MERRILL LYNCH.....		19,992,800	20,000,000	0	1FE.....
907818 DP 0	UNION PACIFIC CORP.....		...07/17/2013	DEUTSCHE BANK SECURITIES.....		9,572,400	10,000,000	149,931	2FE.....

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)
92343V BS 2	VERIZON COMMUNICATIONS.....		09/11/2013	MORGAN STANLEY & COMPANY.....		8,491,500	8,500,000	.0	2FE.....
92553P AP 7	VIACOM INC.....		07/17/2013	CITIGROUP GLOBAL MARKETS.....		13,059,300	15,000,000	.231,510	2FE.....
98956P AB 8	ZIMMER HOLDINGS INC.....		07/23/2013	NOMURA SECS.....		11,568,000	10,000,000	.89,444	2FE.....
15135U AJ 8	CENOVUS ENERGY INC.....	A.....	08/12/2013	J P MORGAN.....		4,955,600	5,000,000	.0	2FE.....
775109 AZ 4	ROGERS COMMUNICATIONS INC.....	A.....	09/25/2013	J P MORGAN.....		4,970,050	5,000,000	.0	2FE.....
055451 AV 0	BHP BILLITON FIN USA LTD.....	F.....	09/25/2013	J P MORGAN.....		11,998,200	12,000,000	.0	1FE.....
052769 AB 2	AUTODESK INC.....		07/22/2013	WELLS FARGO SECURITIES, LLC.....		4,822,550	5,000,000	.20,000	2FE.....
151020 AJ 3	CELGENE CORP.....		08/01/2013	CITIGROUP GLOBAL MARKETS.....		4,972,600	5,000,000	.0	2FE.....
219350 AW 5	CORNING INC.....		07/17/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		19,666,600	20,000,000	.335,139	1FE.....
231021 AQ 9	CUMMINS INC.....		09/23/2013	VARIOUS.....		19,774,128	19,750,000	.2,708	1FE.....
263901 AF 7	DUKE ENERGY INDIANA INC.....		07/08/2013	VARIOUS.....		15,012,550	15,000,000	.0	1FE.....
501044 CS 8	KROGER CO.....		08/22/2013	VARIOUS.....		9,790,000	10,000,000	.24,597	2FE.....
755111 BW 0	RAYTHEON CO.....		08/23/2013	DEUTSCHE BANK SECURITIES.....		19,688,400	20,000,000	.169,722	1FE.....
775109 AZ 4	ROGERS COMMUNICATIONS INC.....	A.....	09/25/2013	JPMORGAN SECURITIES.....		19,880,200	20,000,000	.0	2FE.....
842400 FZ 1	SOUTHERN CALIFORNIA EDISON COMPANY.....		09/25/2013	JPMORGAN SECURITIES.....		19,862,400	20,000,000	.0	1FE.....
855244 AD 1	STARBUCKS CORP.....		09/24/2013	VARIOUS.....		20,059,200	20,000,000	.11,229	1FE.....
J7470W 6L 4	SHOKO CHUKIN BANK.....	D.....	07/10/2013	SHOKO CHUKIN BANK.....		1,977,457	1,977,457	.0	1FE.....
J7470W 6M 2	SHOKO CHUKIN BANK.....	D.....	08/09/2013	SHOKO CHUKIN BANK.....		2,064,623	2,064,623	.0	1FE.....
J7470W 6Q 3	SHOKO CHUKIN BANK.....	D.....	09/10/2013	SHOKO CHUKIN BANK.....		2,006,421	2,006,421	.0	1FE.....
J7T306 AW 4	SHINKIN CENTRAL BANK.....	D.....	09/10/2013	SHINKIN SECURITIES.....		1,003,210	1,003,210	.0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					428,838,556	434,551,711	.1,842,287	.....XXX.....
8399997.	Total - Bonds - Part 3.....					8,724,207,132	8,667,307,513	.31,438,417	.....XXX.....
8399999.	Total - Bonds.....					8,724,207,132	8,667,307,513	.31,438,417	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					8,724,207,132XXX.....	.31,438,417XXX.....

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization) Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - All Other Government																					
J22712 DB 6	GOVERNMENT HOUSING LOAN CO.....	D..	09/10/2013	MBS PAYDOWN.....		455,081	455,081	464,185	521,195	0	252	0	252	(66,366)	455,081	0	0	0	6,500	04/10/2041	1FE....
J22712 DC 4	GOVERNMENT HOUSING LOAN CO.....	D..	09/10/2013	MBS PAYDOWN.....		3,000,458	3,000,458	2,570,606	3,450,054	0	(3,647)	0	(3,647)	(445,949)	3,000,458	0	0	0	48,005	05/10/2041	1FE....
J22712 DJ 9	GOVERNMENT HOUSING LOAN CO.....	D..	09/10/2013	MBS PAYDOWN.....		651,383	651,383	524,582	746,766	0	(52)	0	(52)	(95,331)	651,383	0	0	0	10,107	05/10/2037	1FE....
J22712 DQ 3	GOVERNMENT HOUSING LOAN CO.....	D..	09/10/2013	MBS PAYDOWN.....		2,135,128	2,135,128	2,080,287	2,456,676	0	(3,831)	0	(3,831)	(317,718)	2,135,128	0	0	0	33,466	11/10/2041	1FE....
J22712 DS 9	GOVERNMENT HOUSING LOAN CO.....	D..	09/10/2013	MBS PAYDOWN.....		205,778	205,778	231,334	235,755	0	(202)	0	(202)	(29,775)	205,778	0	0	0	3,193	12/10/2041	1FE....
J26147 MJ 4	JAPAN NATIONAL GOVERNMENT.....	D..	09/20/2013	MATURITY.....		80,369,701	80,369,701	78,452,280	92,530,930	0	(118,121)	0	(118,121)	(12,043,109)	80,369,701	0	0	0	4,537,747	09/20/2013	1FE....
J2615Q DM 4	JAPAN NATIONAL GOVERNMENT.....	D..	09/26/2013	VARIOUS.....		269,178,179	269,582,910	332,509,255	301,296,110	0	140,701	0	140,701	(35,924,896)	265,511,916	(923,456)	4,589,720	3,666,264	3,167,377	06/20/2032	1FE....
J2615Q EC 5	JAPAN NATIONAL GOVERNMENT.....	D..	09/26/2013	VARIOUS.....		977,199,710	966,988,256	1,204,019,839	1,090,262,843	0	232,907	0	232,907	(130,447,116)	960,048,634	(4,348,205)	21,499,280	17,151,076	11,788,049	06/20/2032	1FE....
J2615Q EW 1	JAPAN NATIONAL GOVERNMENT.....	D..	09/06/2013	VARIOUS.....		3,198,932,244	3,167,820,621	4,015,766,625	3,627,203,813	0	(514,913)	0	(514,913)	(443,731,175)	3,182,957,725	(4,122,283)	20,096,801	15,974,518	51,612,898	09/20/2032	1FE....
J2615Q GZ 2	JAPAN NATIONAL GOVERNMENT.....	D..	07/31/2013	RBS SECURITIES JAPAN LIMITED		434,973,450	434,339,315	503,630,304	490,863,971	0	15,897	0	15,897	(57,553,863)	433,326,005	(267,805)	1,915,250	1,647,446	4,571,267	12/20/2032	1FE....
J2615Q JL 0	JAPAN NATIONAL GOVERNMENT.....	D..	08/28/2013	VARIOUS.....		984,397,634	993,929,417	1,029,147,657	0	0	(224,202)	0	(224,202)	(20,634,425)	1,008,289,030	658,765	(24,550,161)	(23,891,396)	7,006,095	03/20/2033	1FE....
J2615Q KU 8	JAPAN NATIONAL GOVERNMENT.....	D..	09/04/2013	MIZUHO SECURITIES CO LTD.		194,629,355	190,743,901	198,421,447	0	0	(16,294)	0	(16,294)	(4,609,734)	193,795,420	(22,621)	856,556	833,935	777,438	06/20/2043	1FE....
J2615Q LE 3	JAPAN NATIONAL GOVERNMENT.....	D..	09/26/2013	UBS SEC TOKYO BRANCH.....		46,815,107	45,778,230	46,930,135	0	0	874	0	874	(1,205,389)	45,725,620	(26,112)	1,115,599	1,089,487	215,440	06/20/2033	1FE....
J26160 JB 8	JAPAN NATIONAL GOVERNMENT.....	D..	09/20/2013	MATURITY.....		8,036,970	8,036,970	7,842,306	9,264,555	0	(22,045)	0	(22,045)	(1,205,540)	8,036,970	0	0	0	132,007	09/20/2013	1FE....
J26161 KZ 1	JAPAN NATIONAL GOVERNMENT.....	D..	07/04/2013	MIZUHO SECURITIES CO LTD.		16,040,348	16,011,208	17,614,441	18,576,027	0	(62,574)	0	(62,574)	(2,478,900)	16,034,553	(427)	6,222	5,795	132,600	09/20/2013	1FE....
J2761L BE 7	JAPAN HOUSING FINANCE AGENCY.....	D..	09/10/2013	MBS PAYDOWN.....		387,265	387,265	393,738	443,924	0	409	0	409	(57,067)	387,265	0	0	0	5,293	02/10/2043	1FE....
J2761L CM 8	JAPAN HOUSING FINANCE AGENCY.....	D..	09/10/2013	MBS PAYDOWN.....		1,506,499	1,506,499	1,580,078	1,733,195	0	0	0	0	(226,695)	1,506,499	0	0	0	21,895	12/10/2043	1FE....
J2761L CN 6	JAPAN HOUSING FINANCE AGENCY.....	D..	09/10/2013	MBS PAYDOWN.....		1,421,882	1,421,882	1,479,811	1,629,707	0	0	0	0	(207,825)	1,421,882	0	0	0	20,868	05/10/2040	1FE....
J2761L CQ 9	JAPAN HOUSING FINANCE AGENCY.....	D..	09/10/2013	MBS PAYDOWN.....		1,167,885	1,167,885	1,326,632	1,339,963	0	0	0	0	(172,079)	1,167,885	0	0	0	17,218	11/10/2040	1FE....
J2761L CR 7	JAPAN HOUSING FINANCE AGENCY.....	D..	09/10/2013	MBS PAYDOWN.....		231,244	231,244	258,297	265,188	0	0	0	0	(33,944)	231,244	0	0	0	3,687	02/10/2044	1FE....
J2761L EE 4	JAPAN HOUSING FINANCE AGENCY.....	D..	09/10/2013	MBS PAYDOWN.....		1,018,897	1,018,897	1,109,213	1,166,736	0	0	0	0	(147,839)	1,018,897	0	0	0	13,972	11/10/2044	1FE....
J2S39K BU 9	JAPAN NATIONAL GOVERNMENT.....	D..	08/14/2013	VARIOUS.....		132,193,143	128,179,044	157,564,344	147,365,192	0	(45,093)	0	(45,093)	(17,569,071)	129,751,028	(521,594)	2,963,710	2,442,116	2,125,896	03/20/2032	1FE....
J2S39K BW 5	JAPAN NATIONAL GOVERNMENT.....	D..	09/10/2013	BNP PARIBAS SECURITIES CORP		61,139,446	60,192,616	73,687,454	69,069,678	0	6,338	0	6,338	(9,077,379)	59,998,637	(260,668)	1,401,477	1,140,809	1,015,012	03/20/2032	1FE....
J2S39K CD 6	JAPAN NATIONAL GOVERNMENT.....	D..	09/02/2013	VARIOUS.....		491,049,321	489,603,359	604,398,445	551,689,390	0	134,369	0	134,369	(66,503,380)	485,320,378	(1,405,713)	7,134,656	5,728,943	7,645,008	03/20/2032	1FE....
J2S39K CX 2	JAPAN NATIONAL GOVERNMENT.....	D..	07/31/2013	MITSUBISHI UFJ MORGAN STANLEY SECURITIES		336,343,801	334,420,881	415,756,625	380,436,094	0	(36,886)	0	(36,886)	(44,605,945)	335,793,263	(114,706)	665,245	550,538	3,522,119	06/20/2032	1FE....
J3918* AA 3	MR TRUST CLASS B.....	D..	09/30/2013	MBS PAYDOWN.....		395,312	395,312	369,680	441,579	0	5,678	0	5,678	(51,945)	395,312	0	0	0	5,961	08/31/2044	1FE....
J3919* AA 2	MR2 TRUST CLASS B.....	D..	09/30/2013	MBS PAYDOWN.....		517,571	517,571	502,479	580,931	0	4,904	0	4,904	(68,263)	517,571	0	0	0	8,321	11/30/2044	1FE....
J3920* AA 9	MR3 TRUST CLASS B.....	D..	09/30/2013	MBS PAYDOWN.....		449,918	449,918	439,579	506,210	0	2,757	0	2,757	(59,049)	449,918	0	0	0	7,579	07/31/2045	1FE....
J5901# AA 3	SBIM RESIDENTIAL MORTGAGE LOAN TRUST 3A2	D..	09/20/2013	MBS PAYDOWN.....		904,805	904,805	904,603	1,030,032	0	1,134	0	1,134	(126,361)	904,805	0	0	0	15,056	10/31/2045	1FE....
J97360 LG 4	YOKOHAMA CITY.....	D..	09/25/2013	SINKING FUND REDEMPTION.		507,445	507,445	510,880	577,840	0	708	0	708	(71,104)	507,445	0	0	0	11,057	03/25/2039	1FE....
1099999.	Total - Bonds - All Other Government.....					7,246,254,959	7,200,952,978	8,700,487,141	6,795,684,353	0	(500,931)	0	(500,931)	(849,767,232)	7,219,915,429	(11,354,826)	37,694,355	26,339,530	98,481,131	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
00389C AD 6	ACADEMICA CHARTER SCHOOLS FINANCE LLC.	08/15/2013	SINKING FUND REDEMPTION.		245,000	245,000	273,969	246,591	0	(1,591)	0	(1,591)	0	245,000	0	0	0	19,600	08/15/2024	4.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31400J TM 1	FN689156 COIN.....		09/25/2013	MBS PAYDOWN.....		1,151	1,151	1,208	1,144	.0	.8	.0	.8	.0	1,151	.0	.0	.0	.42	02/01/2033	1.....
47809@ AA 0	JOHN SEVIER HOLDCO LLC.....		07/15/2013	SINKING FUND REDEMPTION.....		176,202	176,202	176,202	176,202	.0	.0	.0	.0	.0	176,202	.0	.0	.0	12,510	01/15/2042	1FE.....
48730P AB 6	KEENAN DEVELOP.....		07/15/2013	SINKING FUND REDEMPTION.....		211,354	211,354	235,061	212,238	.0	(884)	.0	(884)	.0	211,354	.0	.0	.0	16,908	07/15/2028	1FE.....
00389C AD 6	ACADEMICA CHARTER SCHOOLS FINANCE LLC.....		08/15/2013	SINKING FUND REDEMPTION.....		920,000	920,000	1,007,400	920,000	.0	.0	.0	.0	.0	920,000	.0	.0	.0	73,600	08/15/2024	4.....
31359F F5 2	FNR 1993-255 E.....		09/25/2013	MBS PAYDOWN.....		23,058	23,058	21,401	22,865	.0	193	.0	193	.0	23,058	.0	.0	.0	1,077	12/25/2023	1.....
31393D 3T 6	FNR 2003-78 B.....		09/25/2013	MBS PAYDOWN.....		517,150	517,150	473,192	511,706	.0	5,444	.0	5,444	.0	517,150	.0	.0	.0	16,962	08/25/2023	1.....
31394Y 3Z 5	FHR 2794 B.....		09/16/2013	MBS PAYDOWN.....		209,331	209,331	184,276	208,106	.0	1,224	.0	1,224	.0	209,331	.0	.0	.0	6,744	05/15/2034	1.....
3199999	Total - Bonds - U.S. Special Revenue & Assessment.....					2,303,246	2,303,246	2,372,709	2,298,852	.0	4,394	.0	4,394	.0	2,303,246	.0	.0	.0	147,444	....XXX...	...XX...

Bonds - Industrial and Miscellaneous

21079T AA 6	CONTINENTAL AIRLINES 2009-1.....		07/08/2013	SINKING FUND REDEMPTION.....		248,684	248,684	276,813	266,179	.0	(17,495)	.0	(17,495)	.0	248,684	.0	.0	.0	21,878	07/08/2016	2FE.....
29338* AA 0	ENHANCED CAPITAL MISSISSIPPI FUND LLC NO.....		07/30/2013	SINKING FUND REDEMPTION.....		47,958	47,958	47,958		.0	.0	.0	.0	.0	47,958	.0	.0	.0		03/01/2020	1.....
30256Y AA 1	FPL ENERGY MARCUS HOOK LP.....		07/10/2013	SINKING FUND REDEMPTION.....		79,333	79,333	79,333	79,333	.0	.0	.0	.0	.0	79,333	.0	.0	.0	6,021	07/10/2018	3FE.....
39121J AG 5	GREAT RIVER ENERGY.....		07/01/2013	SINKING FUND REDEMPTION.....		729,750	729,750	659,045	730,029	.0	(279)	.0	(279)	.0	729,750	.0	.0	.0	52,783	07/01/2038	1FE.....
59748T AA 7	MIDLAND COGENERATION VENTURE LP.....		09/15/2013	SINKING FUND REDEMPTION.....		412,950	412,950	412,950	412,950	.0	.0	.0	.0	.0	412,950	.0	.0	.0	24,783	03/15/2025	2FE.....
60040# AB 8	MILLENNIUM PIPELINE COMPANY LLC.....		06/30/2013	SINKING FUND REDEMPTION.....		221,000	221,000	221,000	221,000	.0	.0	.0	.0	.0	221,000	.0	.0	.0	6,630	06/30/2032	2FE.....
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....		07/01/2013	SINKING FUND REDEMPTION.....		449,100	449,100	495,209	450,740	.0	(1,640)	.0	(1,640)	.0	449,100	.0	.0	.0	42,036	01/01/2021	1FE.....
755920 AD 7	ROCS SERIES BLS-1998-1.....		07/15/2013	SINKING FUND REDEMPTION.....		619,334	619,334	554,683	613,524	.0	5,810	.0	5,810	.0	619,334	.0	.0	.0	38,987	01/15/2018	1.....
83422* AA 4	SOLIDUS CAPITAL SOLUTIONS MS LLC NOTES.....		08/06/2013	SINKING FUND REDEMPTION.....		341,342	341,342			.0	.0	.0	.0	.0	341,342	.0	.0	.0		03/01/2022	1FE.....
844741 AM 0	SOUTHWEST AIRLINES CO.....		07/01/2013	SINKING FUND REDEMPTION.....		34,151	34,151	38,802	34,664	.0	(513)	.0	(513)	.0	34,151	.0	.0	.0	3,125	07/01/2016	2FE.....
G3158# AB 9	CVI GLOBAL VALUE FUND CAYMAN L.P.....	E..	08/06/2013	MATURITY.....		50,000,000	50,000,000	50,000,000	50,000,000	.0	.0	.0	.0	.0	50,000,000	.0	.0	.0	2,625,000	08/06/2013	2.....
44927C AA 9	ICICI BANK UK PLC.....	F..	07/22/2013	SECURITY CALLED BY ISSUER at 100.000.....		40,000,000	40,000,000	39,725,000	39,821,092	.0	14,594	.0	14,594	.0	39,835,686	.0	164,314	164,314	3,200,000	07/22/2018	3FE.....
62983P AB 1	NAKILAT INC.....	F..	06/30/2013	SINKING FUND REDEMPTION.....		336,600	336,600	335,082	336,565	.0	35	.0	35	.0	336,600	.0	.0	.0	21,095	12/31/2033	1FE.....
023654 AW 6	AMERICA WEST AIRLINES.....		07/02/2013	SINKING FUND REDEMPTION.....		659,522	659,522	731,929	659,522	.0	.0	.0	.0	.0	659,522	.0	.0	.0	52,300	01/02/2019	4FE.....
16675H AL 6	CHEVRON ESOP.....		07/01/2013	SECURITY CALLED BY ISSUER at 103.5444.....		1,043,276	1,007,563	999,219	1,005,038	.0	1,808	.0	1,808	.0	1,006,846	(0)	36,429	36,429	73,824	01/01/2014	1FE.....
30256Y AA 1	FPL ENERGY MARCUS HOOK, L.P.....		07/10/2013	SINKING FUND REDEMPTION.....		50,773	50,773	50,773	50,773	.0	.0	.0	.0	.0	50,773	.0	.0	.0	3,854	07/10/2018	3FE.....
629568 AT 3	NABORS INDUSTRIES INC.....		09/09/2013	ISSUER.....		25,264,000	20,000,000	26,039,600	25,661,625	.0	(588,325)	.0	(588,325)	.0	25,073,300	.0	190,700	190,700	2,142,917	01/15/2019	2FE.....
70338A 10 3	PATRON'S LEGACY 2003-3.....		07/17/2013	SINKING FUND REDEMPTION.....		804,691	804,691	804,691	804,691	.0	.0	.0	.0	.0	804,691	.0	.0	.0	26,503	08/17/2020	1FE.....
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....		07/01/2013	SINKING FUND REDEMPTION.....		542,962	542,962	666,336	542,962	.0	.0	.0	.0	.0	542,962	.0	.0	.0	50,821	01/01/2021	1FE.....
844741 AR 9	SOUTHWEST AIRLINES CO 1995-A.....		07/01/2013	MATURITY.....		26,563	26,563	26,016	25,843	.0	721	.0	721	.0	26,563	.0	.0	.0	1,918	07/01/2013	2FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS.....		08/01/2013	SINKING FUND REDEMPTION.....		67,505	67,505	86,986	67,505	.0	.0	.0	.0	.0	67,505	.0	.0	.0	6,413	02/01/2030	2FE.....
92933D AA 8	WEA FINANCE LLC.....	R..	07/16/2013	SECURITY CALLED BY ISSUER at 106.0080.....		5,300,400	5,000,000	4,949,000	4,983,516	.0	6,093	.0	6,093	.0	4,989,609	.0	310,791	310,791	233,333	06/02/2014	1FE.....
865625 D* 5	SBM LEASE & LOAN RECEIVABLES SERIES4.....	D..	09/30/2013	SINKING FUND REDEMPTION.....		2,046,196	2,046,196	2,221,363	2,312,515	.0	4,502	.0	4,502	(270,821)	2,046,196	.0	.0	.0	36,816	08/31/2015	3AM.....
G6263B AA 5	MORGAN STANLEY ACES SPC 2007-29 I.....		09/26/2013	MORGAN STANLEY INTERNATIONAL.....		40,793,489	50,864,700	41,736,227	13,080,388	.0	.0	.0	.0	(1,559,534)	11,520,855	5,253,436	24,019,199	29,272,635	1,302,009	09/20/2017	1FE.....

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	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 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.							
G6264R AA 9	MORGAN STANLEY ACES SPC 2007-38 I		09/26/2013	MORGAN STANLEY INTERNATIONAL		59,206,511	76,297,050	6,144,184	15,901,629	0	3,247,051	0	3,247,051	(1,946,659)	17,202,021	4,419,915	37,584,574	42,004,489	1,775,467	12/20/2017	1FE
J3217T AB 5	KEIO ELECTRIC RAILWAY	D	08/20/2013	MATURITY		2,046,873	2,046,873	1,656,842	2,312,975	0	(2,667)	0	(2,667)	(263,434)	2,046,873	0	0	0	56,554	08/20/2013	6*
J4706# AB 1	NIS FUNDING B	D	07/25/2013	SINKING FUND REDEMPTION		314,027	314,027	225,544	363,049	0	683	0	683	(49,706)	314,027	0	0	0	6,703	07/25/2021	1FE
J4706# AD 7	NIS FUNDING D	D	07/25/2013	SINKING FUND REDEMPTION		99,691	99,691	79,145	115,500	0	0	0	0	(15,809)	99,691	0	0	0	2,753	07/25/2021	1FE
J71434 AX 2	SHARP CORP	D	09/30/2013	MATURITY		40,920,716	40,920,716	37,970,150	32,270,732	0	0	0	0	(3,687,612)	28,583,120	(851,533)	13,189,129	12,337,596	0	09/30/2013	4FE
J7470W 6L 4	SHOKO CHUKIN BANK	D	07/10/2013	SMBC NIKKO SECURITIES INC		1,978,149	1,977,457	1,977,457	0	0	0	0	0	0	1,977,457	0	692	692	0	07/27/2016	1FE
J7470W 6M 2	SHOKO CHUKIN BANK	D	08/09/2013	NOMURA SECURITIES CO.,LTD.		2,063,074	2,064,623	2,064,623	0	0	0	0	0	0	2,064,623	0	(1,548)	(1,548)	0	08/26/2016	1FE
J7470W 6Q 3	SHOKO CHUKIN BANK	D	09/10/2013	NOMURA SECURITIES CO.,LTD.		2,004,916	2,006,421	2,006,421	0	0	0	0	0	0	2,006,421	0	(1,505)	(1,505)	0	09/27/2016	1FE
J7T306 AW 4	SHINKIN CENTRAL BANK	D	09/10/2013	SMBC FRIEND SECURITIES CO.,LTD.		1,003,702	1,003,210	1,003,210	0	0	0	0	0	0	1,003,210	0	492	492	0	09/27/2018	1FE
Y68851 AN 7	PETRONAS	D	07/22/2013	MATURITY		39,007,802	39,007,802	30,449,795	44,890,517	0	139,600	0	139,600	(6,022,315)	39,007,802	0	0	0	1,407,469	07/22/2013	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					318,765,040	340,328,548	255,076,726	238,014,856	0	2,809,978	0	2,809,978	(13,815,889)	234,449,955	8,821,818	75,493,267	84,315,085	13,221,991	XXX	XXX
8399997.	Total - Bonds - Part 4					7,567,323,245	7,543,584,771	8,957,936,577	7,035,998,062	0	2,313,441	0	2,313,441	(863,583,122)	7,456,668,630	(2,533,008)	113,187,622	110,654,615	111,850,566	XXX	XXX
8399999.	Total - Bonds					7,567,323,245	7,543,584,771	8,957,936,577	7,035,998,062	0	2,313,441	0	2,313,441	(863,583,122)	7,456,668,630	(2,533,008)	113,187,622	110,654,615	111,850,566	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					7,567,323,245	XXX	8,957,936,577	7,035,998,062	0	2,313,441	0	2,313,441	(863,583,122)	7,456,668,630	(2,533,008)	113,187,622	110,654,615	111,850,566	XXX	XXX

QE05.2

(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																						
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/21/2013	02/21/2014	0	500,000,000	3.7730	0	6,250,000	0	2,006,369		2,006,369	(4,243,631)	0	0	0	1,581,139		0002
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/21/2013	05/21/2014	0	500,000,000	3.8860	0	8,600,000	0	3,802,853		3,802,853	(4,797,147)	0	0	0	2,011,253		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/21/2013	02/21/2014	0	250,000,000	4.3713	0	3,750,000	0	1,081,085		1,081,085	(2,668,915)	0	0	0	790,569		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/21/2013	05/21/2014	0	250,000,000	4.4325	0	5,500,000	0	2,270,594		2,270,594	(3,229,406)	0	0	0	1,005,627		0002
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/21/2013	08/21/2014	0	250,000,000	4.4913	0	7,125,000	0	3,620,373		3,620,373	(3,504,627)	0	0	0	1,187,683		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	05/27/2014	0	775,000,000	3.7713	0	12,787,500	0	7,051,394		7,051,394	(5,736,106)	0	0	0	3,157,326		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	02/27/2014	0	400,000,000	4.2388	0	6,000,000	0	2,668,624		2,668,624	(3,331,376)	0	0	0	1,290,994		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	05/27/2014	0	400,000,000	4.3013	0	8,800,000	0	4,888,535		4,888,535	(3,911,465)	0	0	0	1,629,588		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	08/27/2014	0	400,000,000	4.3625	0	11,200,000	0	7,019,641		7,019,641	(4,180,359)	0	0	0	1,917,753		0002
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/28/2013	02/28/2014	0	775,000,000	3.7150	0	9,687,500	0	3,794,417		3,794,417	(5,899,083)	0	0	0	2,509,626		0002
JPY/Currency Collar - 201305-A (US)	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	05/15/2013	07/23/2014	0	102,301,790	103.0000	0	4,624,560	0	1,927,989		1,927,989	0	1,927,989	0	0	463,818		0001
0129999	Total-Purchased Options-Hedging Other-Collars																					
0149999	Total-Purchased Options-Hedging Other																					
0409999	Total-Purchased Options-Collars																					
0429999	Total-Purchased Options																					
Written Options - Hedging Other - Collars																						
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/21/2013	02/21/2014	0	500,000,000	2.9305	0	(6,250,000)	0	(10,265,188)		(10,265,188)	(4,015,188)	0	0	0	1,581,139		0002
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/21/2013	05/21/2014	0	500,000,000	3.0385	0	(8,600,000)	0	(13,420,874)		(13,420,874)	(4,820,874)	0	0	0	2,011,253		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/21/2013	02/21/2014	0	250,000,000	3.4738	0	(3,750,000)	0	(5,787,788)		(5,787,788)	(2,037,788)	0	0	0	790,569		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/21/2013	05/21/2014	0	250,000,000	3.5300	0	(5,500,000)	0	(7,998,429)		(7,998,429)	(2,498,429)	0	0	0	1,005,627		0002
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/21/2013	08/21/2014	0	250,000,000	3.5863	0	(7,125,000)	0	(9,725,383)		(9,725,383)	(2,600,383)	0	0	0	1,187,683		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	05/27/2014	0	775,000,000	2.9388	0	(12,787,500)	0	(17,148,360)		(17,148,360)	(4,360,860)	0	0	0	3,157,326		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	02/27/2014	0	400,000,000	3.3625	0	(6,000,000)	0	(6,823,105)		(6,823,105)	(823,105)	0	0	0	1,290,994		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	05/27/2014	0	400,000,000	3.4175	0	(8,800,000)	0	(10,059,494)		(10,059,494)	(1,259,494)	0	0	0	1,629,588		0002
MS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Morgan Stanley & Co. International plc	08/27/2013	08/27/2014	0	400,000,000	3.4788	0	(11,200,000)	0	(12,880,781)		(12,880,781)	(1,680,781)	0	0	0	1,917,753		0002
GS-Collar	Bond Portfolio Hedge	D PART 1.	Interest Rate	Goldman Sachs International	08/28/2013	02/28/2014	0	775,000,000	2.8763	0	(9,687,500)	0	(14,026,155)		(14,026,155)	(4,338,655)	0	0	0	2,509,626		0002
JPY/Currency Collar - 201305-A (US)	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	05/15/2013	07/23/2014	0	102,301,790	98.0000	0	(3,374,560)	0	(4,073,050)		(4,073,050)	0	(4,073,050)	0	0	463,818		0001
0549999	Total-Written Options-Hedging Other-Collars																					
0569999	Total-Written Options-Hedging Other																					
0829999	Total-Written Options-Collars																					
0849999	Total-Written Options																					
Forwards - Hedging Effective																						
JPY/Currency Fwd - 201307-A	Bond Hedge - 56585AAF9	D PART 1.	Currency	BTMU	07/03/2013	10/02/2013	0	29,277,799	99.5663	0	0	0	544,609		544,609	0	544,609	0	0	10,911		100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 68268NAJ2	D PART 1.	Currency	BTMU	07/03/2013	10/02/2013	0	22,924,924	99.5663	0	0	0	426,436		426,436	0	426,436	0	0	8,544		100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 68268NAJ2	D PART 1.	Currency	BTMU	07/03/2013	10/02/2013	0	18,339,939	99.5663	0	0	0	341,149		341,149	0	341,149	0	0	6,835		100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 68268NAJ2	D PART 1.	Currency	BTMU	07/03/2013	10/02/2013	0	4,584,985	99.5663	0	0	0	85,287		85,287	0	85,287	0	0	1,709		100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 68268NAJ2	D PART 1.	Currency	BTMU	07/03/2013	10/02/2013	0	5,501,982	99.5663	0	0	0	102,345		102,345	0	102,345	0	0	2,050		100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 709629AL3	D PART 1.	Currency	BTMU	07/03/2013	10/02/2013	0	13,850,272	99.5663	0	0	0	257,635		257,635	0	257,635	0	0	5,162		100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 709629AL3	D PART 1.	Currency	BTMU	07/03/2013	10/02/2013	0	9,233,515	99.5663	0	0	0	171,756		171,756	0	171,756	0	0	3,441		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 - 201307-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	5,921,950	99.5663	0	0	0	110,157		110,157	0	110,157	0	0	2,207	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	15,114,791	99.5663	0	0	0	281,157		281,157	0	281,157	0	0	5,633	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	9,869,917	99.5663	0	0	0	183,594		183,594	0	183,594	0	0	3,678	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	7,895,934	99.5663	0	0	0	146,876		146,876	0	146,876	0	0	2,943	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 30219GAE8	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	10,654,310	99.5663	0	0	0	198,185		198,185	0	198,185	0	0	3,971	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 94106LAY5	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	13,815,916	99.5663	0	0	0	256,996		256,996	0	256,996	0	0	5,149	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 94106LAY5	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	9,210,611	99.5663	0	0	0	171,330		171,330	0	171,330	0	0	3,433	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 67103HAC1	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	6,870,710	99.5663	0	0	0	127,805		127,805	0	127,805	0	0	2,561	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 186108CE4	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	26,939,810	99.5663	0	0	0	501,119		501,119	0	501,119	0	0	10,040	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 524660AW7	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	17,152,265	99.5663	0	0	0	319,056		319,056	0	319,056	0	0	6,392	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 655844B6	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	19,233,386	99.5663	0	0	0	357,768		357,768	0	357,768	0	0	7,168	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 171340AH5	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	2,820,994	99.5663	0	0	0	52,474		52,474	0	52,474	0	0	1,051	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 931422AH2	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	23,593,323	99.5663	0	0	0	438,869		438,869	0	438,869	0	0	8,793	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 494550BM7	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	9,395,880	99.5663	0	0	0	174,777		174,777	0	174,777	0	0	3,502	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 718546AC8	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	10,341,810	99.5663	0	0	0	192,372		192,372	0	192,372	0	0	3,854	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 88732JBD9	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	11,249,881	99.5663	0	0	0	209,264		209,264	0	209,264	0	0	4,193	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 494550BM7	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	18,791,760	99.5663	0	0	0	349,553		349,553	0	349,553	0	0	7,003	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 171340AH5	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	9,403,312	99.5663	0	0	0	174,915		174,915	0	174,915	0	0	3,504	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 69352PAE3	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	4,793,513	99.5663	0	0	0	89,166		89,166	0	89,166	0	0	1,786	0	100% / 100%
JPY/Currency Fwd - 201307-A	Bond Hedge - 69352PAE3	D PART 1	Currency	BTMU	07/03/2013	10/02/2013	0	4,793,513	99.5663	0	0	0	89,166		89,166	0	89,166	0	0	1,786	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 50025SA53	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	23,046,139	99.5675	0	0	0	428,991		428,991	0	428,991	0	0	8,589	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 30249UAB7	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	14,318,893	99.5675	0	0	0	266,538		266,538	0	266,538	0	0	5,336	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 816851AT6	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	18,624,960	99.5675	0	0	0	346,693		346,693	0	346,693	0	0	6,941	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 171340AH5	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	14,114,413	99.5675	0	0	0	262,732		262,732	0	262,732	0	0	5,260	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 651639AN6	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	34,369,033	99.5675	0	0	0	639,760		639,760	0	639,760	0	0	12,809	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 292505AJ3	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	15,131,392	99.5675	0	0	0	281,662		281,662	0	281,662	0	0	5,639	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 806854AD7	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	9,297,536	99.5675	0	0	0	173,068		173,068	0	173,068	0	0	3,465	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 913017BT5	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	5,010,850	99.5675	0	0	0	93,274		93,274	0	93,274	0	0	1,867	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 931422AH2	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	23,609,122	99.5675	0	0	0	439,470		439,470	0	439,470	0	0	8,799	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 277432AN0	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	21,163,864	99.5675	0	0	0	393,953		393,953	0	393,953	0	0	7,887	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 30249UAB7	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	19,091,857	99.5675	0	0	0	355,384		355,384	0	355,384	0	0	7,115	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 31428XAS5	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	4,624,571	99.5675	0	0	0	86,084		86,084	0	86,084	0	0	1,723	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 31428XAS5	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	4,624,571	99.5675	0	0	0	86,084		86,084	0	86,084	0	0	1,723	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 907818DM7	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	4,797,536	99.5675	0	0	0	89,303		89,303	0	89,303	0	0	1,788	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 50076QAZ9	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	35,067,148	99.5675	0	0	0	652,755		652,755	0	652,755	0	0	13,069	0	100% / 100%
JPY/Currency Fwd - 201307-B	Bond Hedge - 189054AT6	D PART 1	Currency	MIZUHO	07/03/2013	10/02/2013	0	18,855,114	99.5675	0	0	0	350,977		350,977	0	350,977	0	0	7,027	0	100% / 100%
JPY/Currency Fwd - 201307-C	Bond Hedge - 084670BF4	D PART 1	Currency	BTMU	07/10/2013	10/09/2013	0	39,440,505	100.9900	0	0	0	1,309,380		1,309,380	0	1,309,380	0	0	31,180	0	99% / 99%
JPY/Currency Fwd - 201307-C	Bond Hedge - 549271AF1	D PART 1	Currency	BTMU	07/10/2013	10/09/2013	0	12,227,501	100.9900	0	0	0	405,939		405,939	0	405,939	0	0	9,667	0	99% / 99%
JPY/Currency Fwd - 201307-C	Bond Hedge - 549271AF1	D PART 1	Currency	BTMU	07/10/2013	10/09/2013	0	24,027,039	100.9900	0	0	0	797,671		797,671	0	797,671	0	0	18,995	0	99% / 99%
JPY/Currency Fwd - 201307-C	Bond Hedge - 931142CK7	D PART 1	Currency	BTMU	07/10/2013	10/09/2013	0	25,163,213	100.9900	0	0	0	835,390		835,390	0	835,390	0	0	19,893	0	99% / 99%
JPY/Currency Fwd - 201307-C	Bond Hedge - 931142DB6	D PART 1	Currency	BTMU	07/10/2013	10/09/2013	0	28,979,596	100.9900	0	0	0	962,090		962,090	0	962,090	0	0	22,910	0	99% / 99%
JPY/Currency Fwd - 201307-C	Bond Hedge - 842434CK6	D PART 1	Currency	BTMU	07/10/2013	10/09/2013	0	13,098,303	100.9900	0	0	0	434,849		434,849	0	434,849	0	0	10,355	0	99% / 99%
JPY/Currency Fwd - 201307-C	Bond Hedge - 452308AR0	D PART 1	Currency	BTMU	07/10/2013	10/09/2013	0	64,370,644	100.9900	0	0	0	2,137,033		2,137,033	0	2,137,033	0	0	50,889	0	99% / 99%

QE06.1

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 - 201307-C...	Bond Hedge - 21987BAQ1.....	D PART 1..	Currency.....	BTMU.....	07/10/2013	10/09/2013	.....0	13,137,682	100.9900	.....0	.....0	.....0	436,156		436,156	.....0	436,156	.....0	.....0	10,386	0	99% / 99%...
JPY/Currency Fwd - 201307-C...	Bond Hedge - 665772CH0.....	D PART 1..	Currency.....	BTMU.....	07/10/2013	10/09/2013	.....0	9,020,702	100.9900	.....0	.....0	.....0	299,477		299,477	.....0	299,477	.....0	.....0	7,131	0	99% / 99%...
JPY/Currency Fwd - 201307-C...	Bond Hedge - 26442CAN4.....	D PART 1..	Currency.....	BTMU.....	07/10/2013	10/09/2013	.....0	17,731,816	100.9900	.....0	.....0	.....0	588,676		588,676	.....0	588,676	.....0	.....0	14,018	0	99% / 99%...
JPY/Currency Fwd - 201307-D...	Bond Hedge - 713448CC0.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	83,564,047	101.0990	.....0	.....0	.....0	2,919,334		2,919,334	.....0	2,919,334	.....0	.....0	66,063	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 110122AU2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	19,840,665	101.0990	.....0	.....0	.....0	693,139		693,139	.....0	693,139	.....0	.....0	15,685	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 913017BP3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	6,000,055	101.0990	.....0	.....0	.....0	209,614		209,614	.....0	209,614	.....0	.....0	4,743	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 244199BF1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	8,953,981	101.0990	.....0	.....0	.....0	312,810		312,810	.....0	312,810	.....0	.....0	7,079	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 244199BF1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	8,953,981	101.0990	.....0	.....0	.....0	312,810		312,810	.....0	312,810	.....0	.....0	7,079	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 373334JW2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	15,591,860	101.0990	.....0	.....0	.....0	544,706		544,706	.....0	544,706	.....0	.....0	12,326	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 837004CF5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	18,395,994	101.0990	.....0	.....0	.....0	642,669		642,669	.....0	642,669	.....0	.....0	14,543	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 91324PBV3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	47,397,693	101.0990	.....0	.....0	.....0	1,655,852		1,655,852	.....0	1,655,852	.....0	.....0	37,471	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 91324PBV3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	1,895,908	101.0990	.....0	.....0	.....0	66,234		66,234	.....0	66,234	.....0	.....0	1,499	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 548661CR6.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	11,045,449	101.0990	.....0	.....0	.....0	385,876		385,876	.....0	385,876	.....0	.....0	8,732	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 906548CJ9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	13,291,034	101.0990	.....0	.....0	.....0	464,326		464,326	.....0	464,326	.....0	.....0	10,507	0	100% / 100%
JPY/Currency Fwd - 201307-D...	Bond Hedge - 26875PAK7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/10/2013	10/09/2013	.....0	13,997,332	101.0990	.....0	.....0	.....0	489,001		489,001	.....0	489,001	.....0	.....0	11,066	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 437076BA9.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	18,205,830	99.3064	.....0	.....0	.....0	306,831		306,831	.....0	306,831	.....0	.....0	15,184	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 195869AN2.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	9,067,631	99.3064	.....0	.....0	.....0	144,864		144,864	.....0	144,864	.....0	.....0	7,169	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 195869AN2.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	23,575,842	99.3064	.....0	.....0	.....0	376,646		376,646	.....0	376,646	.....0	.....0	16,638	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 931142DG5.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	12,157,705	99.3064	.....0	.....0	.....0	194,231		194,231	.....0	194,231	.....0	.....0	9,612	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 31428XAU0.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	17,116,068	99.3064	.....0	.....0	.....0	273,445		273,445	.....0	273,445	.....0	.....0	13,531	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 577081AW2.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	5,073,591	99.3064	.....0	.....0	.....0	81,055		81,055	.....0	81,055	.....0	.....0	4,011	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 577081AW2.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	5,073,591	99.3064	.....0	.....0	.....0	81,055		81,055	.....0	81,055	.....0	.....0	4,011	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 219350AW5.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	5,862,360	99.3064	.....0	.....0	.....0	93,657		93,657	.....0	93,657	.....0	.....0	4,635	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 125509BS7.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	7,262,932	99.3064	.....0	.....0	.....0	116,032		116,032	.....0	116,032	.....0	.....0	5,742	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 29736RAF7.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	26,235,882	99.3064	.....0	.....0	.....0	419,143		419,143	.....0	419,143	.....0	.....0	20,741	0	100% / 100%
JPY/Currency Fwd - 201307-E...	Bond Hedge - 263534CJ6.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/09/2013	.....0	9,412,568	99.3064	.....0	.....0	.....0	150,375		150,375	.....0	150,375	.....0	.....0	7,441	0	100% / 100%
JPY/Currency Fwd - 201307-F...	Bond Hedge - 149123CB5.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/17/2013	.....0	44,299,702	99.3015	.....0	.....0	.....0	707,162		707,162	.....0	707,162	.....0	.....0	48,133	0	100% / 100%
JPY/Currency Fwd - 201307-F...	Bond Hedge - 775109AW1.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/17/2013	.....0	11,170,286	99.3015	.....0	.....0	.....0	178,313		178,313	.....0	178,313	.....0	.....0	12,137	0	100% / 100%
JPY/Currency Fwd - 201307-F...	Bond Hedge - 92553PAR3.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/17/2013	.....0	15,113,548	99.3015	.....0	.....0	.....0	241,260		241,260	.....0	241,260	.....0	.....0	16,421	0	100% / 100%
JPY/Currency Fwd - 201307-F...	Bond Hedge - 72650RBB9.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/17/2013	.....0	23,031,380	99.3015	.....0	.....0	.....0	367,653		367,653	.....0	367,653	.....0	.....0	25,024	0	100% / 100%
JPY/Currency Fwd - 201307-F...	Bond Hedge - 65504AF2.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/17/2013	.....0	20,724,174	99.3015	.....0	.....0	.....0	330,823		330,823	.....0	330,823	.....0	.....0	22,518	0	100% / 100%
JPY/Currency Fwd - 201307-F...	Bond Hedge - 494550BQ8.....	D PART 1..	Currency.....	BTMU.....	07/18/2013	10/17/2013	.....0	19,039,910	99.3015	.....0	.....0	.....0	303,937		303,937	.....0	303,937	.....0	.....0	20,688	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 26884TAH5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	9,464,055	99.6462	.....0	.....0	.....0	190,360		190,360	.....0	190,360	.....0	.....0	10,283	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 15189XAM0.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	1,714,230	99.6462	.....0	.....0	.....0	34,480		34,480	.....0	34,480	.....0	.....0	1,863	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 806854AD7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	14,054,388	99.6462	.....0	.....0	.....0	282,690		282,690	.....0	282,690	.....0	.....0	15,271	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 31428XAS5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	9,210,778	99.6462	.....0	.....0	.....0	185,266		185,266	.....0	185,266	.....0	.....0	10,008	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 458140AK6.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	15,049,362	99.6462	.....0	.....0	.....0	302,703		302,703	.....0	302,703	.....0	.....0	16,352	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 189054AT6.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	9,650,226	99.6462	.....0	.....0	.....0	194,105		194,105	.....0	194,105	.....0	.....0	10,485	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 571903AK9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	9,386,356	99.6462	.....0	.....0	.....0	188,797		188,797	.....0	188,797	.....0	.....0	10,199	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 693506B1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	4,654,629	99.6462	.....0	.....0	.....0	93,623		93,623	.....0	93,623	.....0	.....0	5,057	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 171340AH5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	4,752,244	99.6462	.....0	.....0	.....0	95,587		95,587	.....0	95,587	.....0	.....0	5,163	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 458140AK6.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	25,082,270	99.6462	.....0	.....0	.....0	504,505		504,505	.....0	504,505	.....0	.....0	27,253	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 452308AR0.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	8,943,160	99.6462	.....0	.....0	.....0	179,883		179,883	.....0	179,883	.....0	.....0	9,717	0	100% / 100%

QE06.2

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 - 201307-G...	Bond Hedge - 94106LAY5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	6,537,615	99.6462	.....0	.....0	.....0	131,498		131,498	.....0	131,498	.....0	.....0	7,103	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 26884TAH5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	18,928,110	99.6462	.....0	.....0	.....0	380,720		380,720	.....0	380,720	.....0	.....0	20,566	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 767201AL0.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	9,988,507	99.6462	.....0	.....0	.....0	200,909		200,909	.....0	200,909	.....0	.....0	10,853	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 25179MAP8.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	8,806,440	99.6462	.....0	.....0	.....0	136,905		136,905	.....0	136,905	.....0	.....0	7,395	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 913017BT5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	15,099,024	99.6462	.....0	.....0	.....0	303,702		303,702	.....0	303,702	.....0	.....0	16,406	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 882384AC4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	24,125,418	99.6462	.....0	.....0	.....0	485,259		485,259	.....0	485,259	.....0	.....0	26,213	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 15135UAH2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	18,497,971	99.6462	.....0	.....0	.....0	372,069		372,069	.....0	372,069	.....0	.....0	20,099	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 60871RAC4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	9,888,964	99.6462	.....0	.....0	.....0	198,907		198,907	.....0	198,907	.....0	.....0	10,745	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 37558AS2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	9,081,483	99.6462	.....0	.....0	.....0	182,665		182,665	.....0	182,665	.....0	.....0	9,867	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 76720AAD8.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	8,781,583	99.6462	.....0	.....0	.....0	176,633		176,633	.....0	176,633	.....0	.....0	9,541	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 171340AH5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	6,653,142	99.6462	.....0	.....0	.....0	133,821		133,821	.....0	133,821	.....0	.....0	7,229	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 96950FAJ3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	23,216,331	99.6462	.....0	.....0	.....0	466,974		466,974	.....0	466,974	.....0	.....0	25,225	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 31428XAS5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	4,605,389	99.6462	.....0	.....0	.....0	92,633		92,633	.....0	92,633	.....0	.....0	5,004	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 25179MAN3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	12,263,554	99.6462	.....0	.....0	.....0	246,669		246,669	.....0	246,669	.....0	.....0	13,325	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 883556BC5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	18,654,050	99.6462	.....0	.....0	.....0	375,208		375,208	.....0	375,208	.....0	.....0	20,268	0	100% / 100%
JPY/Currency Fwd - 201307-G...	Bond Hedge - 837004CB4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	07/18/2013	10/17/2013	.....0	11,858,720	99.6462	.....0	.....0	.....0	238,526		238,526	.....0	238,526	.....0	.....0	12,885	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 17275RAF9.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	11,448,634	99.6560	.....0	.....0	.....0	224,273		224,273	.....0	224,273	.....0	.....0	12,439	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 202795JAN9.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	8,915,160	99.6560	.....0	.....0	.....0	174,643		174,643	.....0	174,643	.....0	.....0	9,687	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 837004CF5.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	9,467,761	99.6560	.....0	.....0	.....0	185,468		185,468	.....0	185,468	.....0	.....0	10,287	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 189054AT6.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	6,731,960	99.6560	.....0	.....0	.....0	131,875		131,875	.....0	131,875	.....0	.....0	7,315	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 00101JAF3.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	9,152,463	99.6560	.....0	.....0	.....0	179,292		179,292	.....0	179,292	.....0	.....0	9,944	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 883556BC5.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	4,674,154	99.6560	.....0	.....0	.....0	91,564		91,564	.....0	91,564	.....0	.....0	5,079	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 00101JAF3.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	6,406,724	99.6560	.....0	.....0	.....0	125,504		125,504	.....0	125,504	.....0	.....0	6,961	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 37558AS2.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	5,688,662	99.6560	.....0	.....0	.....0	111,438		111,438	.....0	111,438	.....0	.....0	6,181	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 00101JAF3.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	9,152,463	99.6560	.....0	.....0	.....0	179,292		179,292	.....0	179,292	.....0	.....0	9,944	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 00101JAF3.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	9,152,463	99.6560	.....0	.....0	.....0	179,292		179,292	.....0	179,292	.....0	.....0	9,944	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 30249UAB7.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	4,780,969	99.6560	.....0	.....0	.....0	93,657		93,657	.....0	93,657	.....0	.....0	5,195	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 767201AL0.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	6,005,375	99.6560	.....0	.....0	.....0	117,642		117,642	.....0	117,642	.....0	.....0	6,525	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 458140AK6.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	10,090,228	99.6560	.....0	.....0	.....0	197,662		197,662	.....0	197,662	.....0	.....0	10,963	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 709629AL3.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	13,830,866	99.6560	.....0	.....0	.....0	270,939		270,939	.....0	270,939	.....0	.....0	15,028	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 913017BT5.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	30,290,566	99.6560	.....0	.....0	.....0	593,376		593,376	.....0	593,376	.....0	.....0	32,912	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 565849AK2.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	42,446,808	99.6560	.....0	.....0	.....0	831,510		831,510	.....0	831,510	.....0	.....0	46,120	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 50540RAL6.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	25,188,457	99.6560	.....0	.....0	.....0	493,428		493,428	.....0	493,428	.....0	.....0	27,368	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 565849AK2.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	4,716,312	99.6560	.....0	.....0	.....0	92,390		92,390	.....0	92,390	.....0	.....0	5,124	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 37558AS2.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	11,377,325	99.6560	.....0	.....0	.....0	222,876		222,876	.....0	222,876	.....0	.....0	12,362	0	100% / 100%
JPY/Currency Fwd - 201307-H...	Bond Hedge - 31428XAS5.....	D PART 1..	Currency.....	BTMU.....	07/19/2013	10/17/2013	.....0	4,589,650	99.6560	.....0	.....0	.....0	89,909		89,909	.....0	89,909	.....0	.....0	4,987	0	100% / 100%
JPY/Currency Fwd - 201307-I...	Bond Hedge - 29736RAF7.....	D PART 1..	Currency.....	MIZUHO.....	07/19/2013	10/18/2013	.....0	16,172,852	99.6570	.....0	.....0	.....0	317,386		317,386	.....0	317,386	.....0	.....0	18,082	0	100% / 100%
JPY/Currency Fwd - 201307-I...	Bond Hedge - 920355AG9.....	D PART 1..	Currency.....	MIZUHO.....	07/19/2013	10/18/2013	.....0	5,092,039	99.6570	.....0	.....0	.....0	99,929		99,929	.....0	99,929	.....0	.....0	5,693	0	100% / 100%
JPY/Currency Fwd - 201307-I...	Bond Hedge - 920355AG9.....	D PART 1..	Currency.....	MIZUHO.....	07/19/2013	10/18/2013	.....0	5,092,039	99.6570	.....0	.....0	.....0	99,929		99,929	.....0	99,929	.....0	.....0	5,693	0	100% / 100%
JPY/Currency Fwd - 201307-I...	Bond Hedge - 920355AG9.....	D PART 1..	Currency.....	MIZUHO.....	07/19/2013	10/18/2013	.....0	14,257,709	99.6570	.....0	.....0	.....0	279,802		279,802	.....0	279,802	.....0	.....0	15,941	0	100% / 100%
JPY/Currency Fwd - 201307-I...	Bond Hedge - 057224AZ0.....	D PART 1..	Currency.....	MIZUHO.....	07/19/2013	10/18/2013	.....0	6,637,112	99.6570	.....0	.....0	.....0	130,251		130,251	.....0	130,251	.....0	.....0	7,421	0	100% / 100%
JPY/Currency Fwd - 201307-I...	Bond Hedge - 406216BA8.....	D PART 1..	Currency.....	MIZUHO.....	07/19/2013	10/18/2013	.....0	5,009,849	99.6570	.....0	.....0	.....0	98,316		98,316	.....0	98,316	.....0	.....0	5,601	0	100% / 100%
JPY/Currency Fwd - 201307-I...	Bond Hedge - 110122AU2.....	D PART 1..	Currency.....	MIZUHO.....	07/19/2013	10/18/2013	.....0	4,064,580	99.6570	.....0	.....0	.....0	79,766		79,766	.....0	79,766	.....0	.....0	4,544	0	100% / 100%

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 110122AU2.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	4,064,580	99.6570	0	0	0	79,766		79,766	0	79,766	0	0	4,544	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 263534CJ6.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	9,481,976	99.6570	0	0	0	186,080		186,080	0	186,080	0	0	10,601	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 548661CR6.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	7,879,503	99.6570	0	0	0	154,632		154,632	0	154,632	0	0	8,810	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 63946BAH3.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	14,417,223	99.6570	0	0	0	282,932		282,932	0	282,932	0	0	16,119	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 224044BW6.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	13,818,388	99.6570	0	0	0	271,180		271,180	0	271,180	0	0	15,449	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 887317AQ8.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	14,821,784	99.6570	0	0	0	290,872		290,872	0	290,872	0	0	16,571	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 25470DAH2.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	14,292,559	99.6570	0	0	0	280,486		280,486	0	280,486	0	0	15,980	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 577081AY8.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	9,528,052	99.6570	0	0	0	186,984		186,984	0	186,984	0	0	10,653	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 775109AW1.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	9,392,053	99.6570	0	0	0	184,315		184,315	0	184,315	0	0	10,501	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	22,932,212	99.6570	0	0	0	450,036		450,036	0	450,036	0	0	25,639	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 057224AZ0.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	22,123,707	99.6570	0	0	0	434,169		434,169	0	434,169	0	0	24,735	0	100% / 100%
JPY/Currency Fwd - 201307-I.....	Bond Hedge - 88732JBD9.....	D PART 1.....	Currency.....	MIZUHO	07/19/2013	10/18/2013	0	18,741,782	99.6570	0	0	0	367,800		367,800	0	367,800	0	0	20,954	0	100% / 100%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	2,932,278	99.4045	0	0	0	50,055		50,055	0	50,055	0	0	3,706	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 92553PAJ1.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	10,129,658	99.4045	0	0	0	172,917		172,917	0	172,917	0	0	12,802	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 92553PAP7.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	21,603,935	99.4045	0	0	0	368,788		368,788	0	368,788	0	0	27,303	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	4,746,699	99.4045	0	0	0	81,028		81,028	0	81,028	0	0	5,999	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 842400FT5.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	5,570,778	99.4045	0	0	0	95,095		95,095	0	95,095	0	0	7,040	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 740189AG0.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	5,636,073	99.4045	0	0	0	96,210		96,210	0	96,210	0	0	7,123	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	6,422,556	99.4045	0	0	0	109,636		109,636	0	109,636	0	0	8,117	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 406216BA8.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	6,115,953	99.4045	0	0	0	104,402		104,402	0	104,402	0	0	7,729	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	2,932,278	99.4045	0	0	0	50,055		50,055	0	50,055	0	0	3,706	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 524660AW7.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	3,913,838	99.4045	0	0	0	66,811		66,811	0	66,811	0	0	4,946	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 487836BJ6.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	4,921,867	99.4045	0	0	0	84,018		84,018	0	84,018	0	0	6,220	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	3,909,704	99.4045	0	0	0	66,740		66,740	0	66,740	0	0	4,941	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	9,774,260	99.4045	0	0	0	166,851		166,851	0	166,851	0	0	12,353	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 92553PAM4.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	9,508,772	99.4045	0	0	0	162,319		162,319	0	162,319	0	0	12,017	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	3,492,425	99.4045	0	0	0	59,617		59,617	0	59,617	0	0	4,414	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 740189AG0.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	4,696,727	99.4045	0	0	0	80,175		80,175	0	80,175	0	0	5,936	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 25271CAL6.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	5,820,708	99.4045	0	0	0	99,362		99,362	0	99,362	0	0	7,356	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	9,493,397	99.4045	0	0	0	162,056		162,056	0	162,056	0	0	11,998	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	4,645,678	99.4045	0	0	0	79,304		79,304	0	79,304	0	0	5,871	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	4,645,678	99.4045	0	0	0	79,304		79,304	0	79,304	0	0	5,871	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	4,645,678	99.4045	0	0	0	79,304		79,304	0	79,304	0	0	5,871	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 370334BP8.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	4,645,678	99.4045	0	0	0	79,304		79,304	0	79,304	0	0	5,871	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 907818DK1.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	10,667,278	99.4045	0	0	0	182,095		182,095	0	182,095	0	0	13,481	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 009158AT3.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	19,093,703	99.4045	0	0	0	325,937		325,937	0	325,937	0	0	24,131	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 806854AD7.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	9,388,968	99.4045	0	0	0	160,273		160,273	0	160,273	0	0	11,866	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 589331AQ0.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	15,438,356	99.4045	0	0	0	263,539		263,539	0	263,539	0	0	19,511	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 92553PAP7.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	8,641,574	99.4045	0	0	0	147,515		147,515	0	147,515	0	0	10,921	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 92553PAM4.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	9,508,772	99.4045	0	0	0	162,319		162,319	0	162,319	0	0	12,017	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 907818DM7.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	9,687,343	99.4045	0	0	0	165,367		165,367	0	165,367	0	0	12,243	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 125509BS7.....	D PART 1.....	Currency.....	MIZUHO	07/24/2013	10/23/2013	0	6,222,328	99.4045	0	0	0	106,218		106,218	0	106,218	0	0	7,864	0	101% / 101%

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	4,746,699	99.4045	.....0	.....0	.....0	81,028		81,028	.....0	81,028	.....0	.....0	5,999	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	4,746,699	99.4045	.....0	.....0	.....0	81,028		81,028	.....0	81,028	.....0	.....0	5,999	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	4,268,210	99.4045	.....0	.....0	.....0	72,860		72,860	.....0	72,860	.....0	.....0	5,394	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 654106AD5.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	22,169,481	99.4045	.....0	.....0	.....0	378,442		378,442	.....0	378,442	.....0	.....0	28,018	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 224044CA3.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	28,849,126	99.4045	.....0	.....0	.....0	492,466		492,466	.....0	492,466	.....0	.....0	36,460	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 263534CJ6.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	9,261,039	99.4045	.....0	.....0	.....0	158,090		158,090	.....0	158,090	.....0	.....0	11,704	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 345397WF6.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	25,283,339	99.4045	.....0	.....0	.....0	431,597		431,597	.....0	431,597	.....0	.....0	31,953	0	101% / 101%
JPY/Currency Fwd - 201307-J.....	Bond Hedge - 654106AD5.....	D PART 1.....	Currency.....	MIZUHO.....	07/24/2013	10/23/2013	.....0	8,867,793	99.4045	.....0	.....0	.....0	151,377		151,377	.....0	151,377	.....0	.....0	11,207	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 74456QBB1.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	53,790,792	99.4645	.....0	.....0	.....0	983,613		983,613	.....0	983,613	.....0	.....0	67,981	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 74456QBB1.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	4,482,566	99.4645	.....0	.....0	.....0	81,968		81,968	.....0	81,968	.....0	.....0	5,665	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	5,161,611	99.4645	.....0	.....0	.....0	94,385		94,385	.....0	94,385	.....0	.....0	6,523	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 049560AL9.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	4,622,952	99.4645	.....0	.....0	.....0	84,535		84,535	.....0	84,535	.....0	.....0	5,843	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 049560AL9.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	23,114,760	99.4645	.....0	.....0	.....0	422,674		422,674	.....0	422,674	.....0	.....0	29,213	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 207597EF8.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	18,862,212	99.4645	.....0	.....0	.....0	344,913		344,913	.....0	344,913	.....0	.....0	23,838	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 565849AK2.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	4,748,884	99.4645	.....0	.....0	.....0	86,838		86,838	.....0	86,838	.....0	.....0	6,002	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 693506BG1.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	5,605,866	99.4645	.....0	.....0	.....0	102,508		102,508	.....0	102,508	.....0	.....0	7,085	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 17275RAF9.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	11,479,215	99.4645	.....0	.....0	.....0	209,908		209,908	.....0	209,908	.....0	.....0	14,508	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 224044BV6.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	13,842,745	99.4645	.....0	.....0	.....0	253,127		253,127	.....0	253,127	.....0	.....0	17,495	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 452308AR0.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	5,390,499	99.4645	.....0	.....0	.....0	98,570		98,570	.....0	98,570	.....0	.....0	6,813	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 115637AL4.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	3,493,696	99.4645	.....0	.....0	.....0	63,885		63,885	.....0	63,885	.....0	.....0	4,415	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 224044BV6.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	6,459,947	99.4645	.....0	.....0	.....0	118,126		118,126	.....0	118,126	.....0	.....0	8,164	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 842400FV0.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	9,493,042	99.4645	.....0	.....0	.....0	173,589		173,589	.....0	173,589	.....0	.....0	11,997	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 74456QBB1.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	8,965,132	99.4645	.....0	.....0	.....0	163,936		163,936	.....0	163,936	.....0	.....0	11,330	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 26884TAH5.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	6,648,975	99.4645	.....0	.....0	.....0	121,583		121,583	.....0	121,583	.....0	.....0	8,403	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 125509BS7.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	10,386,207	99.4645	.....0	.....0	.....0	189,921		189,921	.....0	189,921	.....0	.....0	13,126	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 651639AN6.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	4,494,107	99.4645	.....0	.....0	.....0	82,179		82,179	.....0	82,179	.....0	.....0	5,680	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 277432AN0.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	11,897,809	99.4645	.....0	.....0	.....0	217,562		217,562	.....0	217,562	.....0	.....0	15,037	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 68389XAM7.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	11,231,734	99.4645	.....0	.....0	.....0	205,382		205,382	.....0	205,382	.....0	.....0	14,195	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 17275RAF9.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	11,479,215	99.4645	.....0	.....0	.....0	209,908		209,908	.....0	209,908	.....0	.....0	14,508	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 72650RAZ5.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	25,264,699	99.4645	.....0	.....0	.....0	461,988		461,988	.....0	461,988	.....0	.....0	31,930	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 681919AZ9.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	3,931,222	99.4645	.....0	.....0	.....0	71,886		71,886	.....0	71,886	.....0	.....0	4,968	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 126408GY3.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	4,447,433	99.4645	.....0	.....0	.....0	81,325		81,325	.....0	81,325	.....0	.....0	5,621	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	9,236,514	99.4645	.....0	.....0	.....0	168,898		168,898	.....0	168,898	.....0	.....0	11,673	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 15189XAM0.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	2,609,485	99.4645	.....0	.....0	.....0	47,717		47,717	.....0	47,717	.....0	.....0	3,298	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 166764AB6.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	14,261,600	99.4645	.....0	.....0	.....0	260,786		260,786	.....0	260,786	.....0	.....0	18,024	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 98978VAA1.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	23,014,268	99.4645	.....0	.....0	.....0	420,837		420,837	.....0	420,837	.....0	.....0	29,086	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 98978VAA1.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	19,178,556	99.4645	.....0	.....0	.....0	350,697		350,697	.....0	350,697	.....0	.....0	24,238	0	101% / 101%
JPY/Currency Fwd - 201307-K.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	07/24/2013	10/23/2013	.....0	4,618,257	99.4645	.....0	.....0	.....0	84,449		84,449	.....0	84,449	.....0	.....0	5,837	0	101% / 101%
JPY/Currency Fwd - 201307-L.....	Bond Hedge - 594918AU8.....	D PART 1.....	Currency.....	BTMU.....	07/31/2013	10/30/2013	.....0	35,457,098	98.0220	.....0	.....0	.....0	104,284		104,284	.....0	104,284	.....0	.....0	51,178	0	100% / 100%
JPY/Currency Fwd - 201307-L.....	Bond Hedge - 654106AD5.....	D PART 1.....	Currency.....	BTMU.....	07/31/2013	10/30/2013	.....0	4,434,898	98.0220	.....0	.....0	.....0	13,044		13,044	.....0	13,044	.....0	.....0	6,401	0	100% / 100%
JPY/Currency Fwd - 201307-L.....	Bond Hedge - 654106AD5.....	D PART 1.....	Currency.....	BTMU.....	07/31/2013	10/30/2013	.....0	4,434,898	98.0220	.....0	.....0	.....0	13,044		13,044	.....0	13,044	.....0	.....0	6,401	0	100% / 100%
JPY/Currency Fwd - 201307-L.....	Bond Hedge - 219350AV5.....	D PART 1.....	Currency.....	BTMU.....	07/31/2013	10/30/2013	.....0	4,908,377	98.0220	.....0	.....0	.....0	14,436		14,436	.....0	14,436	.....0	.....0	7,085	0	100% / 100%
JPY/Currency Fwd - 201307-L.....	Bond Hedge - 263534CJ6.....	D PART 1.....	Currency.....	BTMU.....	07/31/2013	10/30/20130	4,592,775	98.0220000	13,508		13,5080	13,50800	6,629	0	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 - 201307-L	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	9,570,577	98.0220	0	0	0	28,148		28,148	0	28,148	0	0	13,814	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 067901A01	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	17,077,967	98.0220	0	0	0	50,229		50,229	0	50,229	0	0	24,650	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 872540AP4	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	23,147,101	98.0220	0	0	0	68,079		68,079	0	68,079	0	0	33,410	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 775109AW1	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	6,655,473	98.0220	0	0	0	13,692		13,692	0	13,692	0	0	6,720	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 92563PAR3	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	13,336,119	98.0220	0	0	0	39,223		39,223	0	39,223	0	0	19,249	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 775109AW1	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	18,621,894	98.0220	0	0	0	54,769		54,769	0	54,769	0	0	26,878	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 34539WF6	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	20,043,736	98.0220	0	0	0	58,951		58,951	0	58,951	0	0	28,931	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 45920HF1	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	24,466,366	98.0220	0	0	0	71,959		71,959	0	71,959	0	0	35,314	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 882508AW4	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	31,423,091	98.0220	0	0	0	92,419		92,419	0	92,419	0	0	45,355	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 78408LAA5	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	4,507,737	98.0220	0	0	0	13,258		13,258	0	13,258	0	0	6,506	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 78408LAA5	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	11,720,117	98.0220	0	0	0	34,470		34,470	0	34,470	0	0	16,917	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 78408LAA5	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	2,704,642	98.0220	0	0	0	7,955		7,955	0	7,955	0	0	3,904	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 78408LAA5	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	13,523,212	98.0220	0	0	0	39,774		39,774	0	39,774	0	0	19,519	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 052769AB2	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	9,597,183	98.0220	0	0	0	28,227		28,227	0	28,227	0	0	13,852	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 678858BN0	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	19,743,264	98.0220	0	0	0	58,068		58,068	0	58,068	0	0	28,497	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 78408LAA5	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	2,704,642	98.0220	0	0	0	7,955		7,955	0	7,955	0	0	3,904	0	100% / 100%
JPY/Currency Fwd - 201307-L	Bond Hedge - 78408LAA5	D PART 1	Currency	BTMU	07/31/2013	10/30/2013	0	6,310,832	98.0220	0	0	0	18,561		18,561	0	18,561	0	0	9,109	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 037833AK6	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	87,208,868	97.9935	0	0	0	233,335		233,335	0	233,335	0	0	125,875	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 775109AW1	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	7,424,280	97.9935	0	0	0	19,864		19,864	0	19,864	0	0	10,716	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 714290AD5	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	18,880,318	97.9935	0	0	0	50,516		50,516	0	50,516	0	0	27,251	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 714290AD5	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	4,720,079	97.9935	0	0	0	12,629		12,629	0	12,629	0	0	6,813	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 714290AD5	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	9,440,159	97.9935	0	0	0	25,258		25,258	0	25,258	0	0	13,626	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 714290AD5	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	9,440,159	97.9935	0	0	0	25,258		25,258	0	25,258	0	0	13,626	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 209111FB4	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	14,324,301	97.9935	0	0	0	38,326		38,326	0	38,326	0	0	20,675	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 842400FQ1	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	6,112,902	97.9935	0	0	0	16,356		16,356	0	16,356	0	0	8,823	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 459200HF1	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	9,379,217	97.9935	0	0	0	25,095		25,095	0	25,095	0	0	13,538	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 68268NAJ2	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	4,647,630	97.9935	0	0	0	12,435		12,435	0	12,435	0	0	6,708	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 718546AC8	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	10,303,049	97.9935	0	0	0	27,567		27,567	0	27,567	0	0	14,871	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 277432AN0	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	9,822,521	97.9935	0	0	0	26,281		26,281	0	26,281	0	0	14,178	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 053332AN2	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	22,926,436	97.9935	0	0	0	61,342		61,342	0	61,342	0	0	33,091	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 652482CG3	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	14,155,285	97.9935	0	0	0	37,874		37,874	0	37,874	0	0	20,431	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 210518CU8	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	36,710,717	97.9935	0	0	0	98,223		98,223	0	98,223	0	0	52,987	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 887317AQ8	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	19,572,992	97.9935	0	0	0	52,369		52,369	0	52,369	0	0	28,251	0	100% / 100%
JPY/Currency Fwd - 201307-M	Bond Hedge - 931422AH2	D PART 1	Currency	MIZUHO	07/31/2013	10/30/2013	0	23,877,087	97.9935	0	0	0	63,885		63,885	0	63,885	0	0	34,464	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 00287YAM1	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	23,473,010	97.9742	0	0	0	59,235		59,235	0	59,235	0	0	38,131	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 277432AN0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	2,945,167	97.9742	0	0	0	7,432		7,432	0	7,432	0	0	4,784	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 60871RAC4	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	2,968,363	97.9742	0	0	0	7,491		7,491	0	7,491	0	0	4,822	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 84265VAG0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	15,586,886	97.9742	0	0	0	39,334		39,334	0	39,334	0	0	25,320	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 84265VAF2	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,497,708	97.9742	0	0	0	11,350		11,350	0	11,350	0	0	7,306	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 26884TAH5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	2,846,111	97.9742	0	0	0	7,182		7,182	0	7,182	0	0	4,623	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 244199BF1	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	1,813,121	97.9742	0	0	0	4,576		4,576	0	4,576	0	0	2,945	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 189054AT6	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	2,867,981	97.9742	0	0	0	7,238		7,238	0	7,238	0	0	4,659	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 452308AQ2	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	8,202,558	97.9742	0	0	0	20,700		20,700	0	20,700	0	0	13,325	0	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 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 - 201308-A	Bond Hedge - 151020AH7	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	2,872,456	97.9742	0	0	0	7,249		7,249	0	7,249	0	0	4,666	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 171340AH5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,700,281	97.9742	0	0	0	11,861		11,861	0	11,861	0	0	7,635	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 94106LAY5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	16,708,580	97.9742	0	0	0	42,165		42,165	0	42,165	0	0	27,143	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 87425EAM5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	7,026,955	97.9742	0	0	0	17,733		17,733	0	17,733	0	0	11,415	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 548661CX3	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,921,865	97.9742	0	0	0	12,421		12,421	0	12,421	0	0	7,995	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 571903AK9	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,701,056	97.9742	0	0	0	11,863		11,863	0	11,863	0	0	7,637	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 806854AD7	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	11,165,290	97.9742	0	0	0	28,176		28,176	0	28,176	0	0	18,138	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 74005PBD5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	8,448,360	97.9742	0	0	0	21,320		21,320	0	21,320	0	0	13,724	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 74005PBD5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,224,180	97.9742	0	0	0	10,660		10,660	0	10,660	0	0	6,862	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 26138EAR0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	1,848,466	97.9742	0	0	0	4,665		4,665	0	4,665	0	0	3,003	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 26138EAR0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	1,848,466	97.9742	0	0	0	4,665		4,665	0	4,665	0	0	3,003	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 26138EAR0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	2,772,698	97.9742	0	0	0	6,997		6,997	0	6,997	0	0	4,504	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 26138EAR0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	7,393,862	97.9742	0	0	0	18,659		18,659	0	18,659	0	0	12,011	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 26138EAR0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	9,242,328	97.9742	0	0	0	23,324		23,324	0	23,324	0	0	15,014	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 244199BF1	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	13,598,404	97.9742	0	0	0	34,316		34,316	0	34,316	0	0	22,090	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 976826BJ5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	13,817,097	97.9742	0	0	0	34,868		34,868	0	34,868	0	0	22,445	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 26884TAH5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	6,640,926	97.9742	0	0	0	16,759		16,759	0	16,759	0	0	10,788	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 67103HAC1	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,931,351	97.9742	0	0	0	12,445		12,445	0	12,445	0	0	8,011	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 900212AA9	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	2,750,538	97.9742	0	0	0	6,941		6,941	0	6,941	0	0	4,468	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 900212AA9	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,584,230	97.9742	0	0	0	11,569		11,569	0	11,569	0	0	7,447	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 637071AK7	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	35,954,370	97.9742	0	0	0	90,733		90,733	0	90,733	0	0	58,407	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 244199BF1	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	12,691,844	97.9742	0	0	0	32,029		32,029	0	32,029	0	0	20,617	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 776696AE6	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	18,741,644	97.9742	0	0	0	47,296		47,296	0	47,296	0	0	30,445	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 806854AD7	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	12,095,731	97.9742	0	0	0	30,524		30,524	0	30,524	0	0	19,649	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 05722AAZ0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	5,387,929	97.9742	0	0	0	13,597		13,597	0	13,597	0	0	8,753	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 00287YAM1	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	18,778,408	97.9742	0	0	0	47,388		47,388	0	47,388	0	0	30,505	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 427866AT5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	18,769,001	97.9742	0	0	0	47,365		47,365	0	47,365	0	0	30,490	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 126650BZ2	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	23,535,850	97.9742	0	0	0	59,394		59,394	0	59,394	0	0	38,233	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 714290AD5	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	9,562,177	97.9742	0	0	0	24,131		24,131	0	24,131	0	0	15,533	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 559080AF3	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	3,499,198	97.9742	0	0	0	8,830		8,830	0	8,830	0	0	5,684	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 25470DAJ8	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,690,995	97.9742	0	0	0	11,838		11,838	0	11,838	0	0	7,620	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 31428XAU0	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	4,384,840	97.9742	0	0	0	11,064		11,064	0	11,064	0	0	7,122	0	100% / 100%
JPY/Currency Fwd - 201308-A	Bond Hedge - 29379VAZ6	D PART 1	Currency	MIZUHO	08/07/2013	11/07/2013	0	14,435,080	97.9742	0	0	0	36,428		36,428	0	36,428	0	0	23,449	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 30249UAB7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	11,588,639	97.9720	0	0	0	28,634		28,634	0	28,634	0	0	18,825	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 30249UAB7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	8,691,479	97.9720	0	0	0	21,476		21,476	0	21,476	0	0	14,119	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 126408GY3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	14,019,102	97.9720	0	0	0	34,640		34,640	0	34,640	0	0	22,774	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 91324PCA8	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	6,116,891	97.9720	0	0	0	15,114		15,114	0	15,114	0	0	9,937	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 375585AS2	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	7,776,648	97.9720	0	0	0	19,215		19,215	0	19,215	0	0	12,633	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 87612EBA3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	18,411,227	97.9720	0	0	0	45,492		45,492	0	45,492	0	0	29,908	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 126408GY3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	5,257,163	97.9720	0	0	0	12,990		12,990	0	12,990	0	0	8,540	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 26884TAH5	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	9,481,811	97.9720	0	0	0	23,429		23,429	0	23,429	0	0	15,403	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 17275RAF9	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	16,943,813	97.9720	0	0	0	41,866		41,866	0	41,866	0	0	27,525	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 718546AH7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	10,852,731	97.9720	0	0	0	26,816		26,816	0	26,816	0	0	17,630	0	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 - 201308-B	Bond Hedge - 37558AS2	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	8,887,597	97.9720	0	0	0	21,960		21,960	0	21,960	0	0	14,438	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 126408GY3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	8,761,938	97.9720	0	0	0	21,650		21,650	0	21,650	0	0	14,233	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 126408GY3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	10,514,326	97.9720	0	0	0	25,980		25,980	0	25,980	0	0	17,080	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 91324PCA8	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	2,621,525	97.9720	0	0	0	6,478		6,478	0	6,478	0	0	4,259	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 91324PCA8	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	8,738,416	97.9720	0	0	0	21,592		21,592	0	21,592	0	0	14,195	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 126408GY3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	5,257,163	97.9720	0	0	0	12,990		12,990	0	12,990	0	0	8,540	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 244199BF1	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	5,436,365	97.9720	0	0	0	13,433		13,433	0	13,433	0	0	8,831	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 30249UAB7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	3,862,880	97.9720	0	0	0	9,545		9,545	0	9,545	0	0	6,275	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 60871RA04	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	2,966,728	97.9720	0	0	0	7,330		7,330	0	7,330	0	0	4,819	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 29379VAU7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	5,182,536	97.9720	0	0	0	12,806		12,806	0	12,806	0	0	8,419	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 31428XAS5	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	9,186,302	97.9720	0	0	0	22,698		22,698	0	22,698	0	0	14,923	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 655844BL1	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	14,200,155	97.9720	0	0	0	35,087		35,087	0	35,087	0	0	23,068	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 15135UAG4	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	9,505,374	97.9720	0	0	0	23,487		23,487	0	23,487	0	0	15,441	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 29379VAU7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	20,730,142	97.9720	0	0	0	51,222		51,222	0	51,222	0	0	33,675	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 151020AH7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	4,784,790	97.9720	0	0	0	11,823		11,823	0	11,823	0	0	7,773	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 053322AN2	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	9,161,239	97.9720	0	0	0	22,637		22,637	0	22,637	0	0	14,882	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 854502AD3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	23,770,410	97.9720	0	0	0	58,734		58,734	0	58,734	0	0	38,614	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 655844BL1	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	9,466,770	97.9720	0	0	0	23,391		23,391	0	23,391	0	0	15,378	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 31428XAS5	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	4,593,151	97.9720	0	0	0	11,349		11,349	0	11,349	0	0	7,461	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	2,966,728	97.9720	0	0	0	7,330		7,330	0	7,330	0	0	4,819	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 29379VAU7	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	10,365,071	97.9720	0	0	0	25,611		25,611	0	25,611	0	0	16,838	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 854502AD3	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	11,409,797	97.9720	0	0	0	28,192		28,192	0	28,192	0	0	18,535	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 58933YAJ4	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	3,567,249	97.9720	0	0	0	92,825		92,825	0	92,825	0	0	61,027	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 58933YAF2	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	28,539,644	97.9720	0	0	0	70,519		70,519	0	70,519	0	0	46,362	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 931422AH2	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	19,036,770	97.9720	0	0	0	47,038		47,038	0	47,038	0	0	30,925	0	100% / 100%
JPY/Currency Fwd - 201308-B	Bond Hedge - 585055AA2	D PART 1	Currency	BTMU	08/07/2013	11/07/2013	0	18,238,429	97.9720	0	0	0	45,065		45,065	0	45,065	0	0	29,628	0	100% / 100%
JPY/Currency Fwd - 201308-C	Bond Hedge - 31428XAS5	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	9,220,178	97.3633	0	0	0	(34,016)		(34,016)	0	(34,016)	0	0	16,299	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 718546AC8	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	20,654,453	97.3633	0	0	0	(76,200)		(76,200)	0	(76,200)	0	0	36,512	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 718546AH7	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	21,631,092	97.3633	0	0	0	(79,803)		(79,803)	0	(79,803)	0	0	38,239	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 718546AH7	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	5,407,773	97.3633	0	0	0	(19,951)		(19,951)	0	(19,951)	0	0	9,560	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 931422AH2	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	9,553,335	97.3633	0	0	0	(35,245)		(35,245)	0	(35,245)	0	0	16,888	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 94973VBB2	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	18,597,909	97.3633	0	0	0	(68,613)		(68,613)	0	(68,613)	0	0	32,877	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 907818DK1	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	5,306,349	97.3633	0	0	0	(19,577)		(19,577)	0	(19,577)	0	0	9,380	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 907818DM7	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	4,804,635	97.3633	0	0	0	(17,726)		(17,726)	0	(17,726)	0	0	8,493	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 907818DM7	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	4,804,635	97.3633	0	0	0	(17,726)		(17,726)	0	(17,726)	0	0	8,493	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 907818DM7	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	4,804,635	97.3633	0	0	0	(17,726)		(17,726)	0	(17,726)	0	0	8,493	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 94973VBA4	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	28,760,537	97.3633	0	0	0	(106,106)		(106,106)	0	(106,106)	0	0	50,842	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 151020AH7	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	19,123,212	97.3633	0	0	0	(70,551)		(70,551)	0	(70,551)	0	0	33,805	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 50540RAL6	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	9,769,233	97.3633	0	0	0	(36,041)		(36,041)	0	(36,041)	0	0	17,270	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 65120FAA2	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	8,930,961	97.3633	0	0	0	(32,949)		(32,949)	0	(32,949)	0	0	15,788	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 65120FAA2	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	17,861,922	97.3633	0	0	0	(65,898)		(65,898)	0	(65,898)	0	0	31,576	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 65120FAA2	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	25,006,691	97.3633	0	0	0	(92,257)		(92,257)	0	(92,257)	0	0	44,206	0	101% / 101%
JPY/Currency Fwd - 201308-C	Bond Hedge - 26441CAF2	D PART 1	Currency	MIZUHO	08/14/2013	11/14/2013	0	10,158,082	97.3633	0	0	0	(37,476)		(37,476)	0	(37,476)	0	0	17,957	0	101% / 101%

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 - 201308-C...	Bond Hedge - 05332AL6.....	D PART 1..	Currency.....	MIZUHO.....	08/14/2013	11/14/2013	.....0	10,307,485	97.3633	.....0	.....0	.....0	(38,027)		(38,027)	.....0	(38,027)	.....0	.....0	18,221	0	101% / 101%
JPY/Currency Fwd - 201308-C...	Bond Hedge - 743263AE5.....	D PART 1..	Currency.....	MIZUHO.....	08/14/2013	11/14/2013	.....0	5,187,879	97.3633	.....0	.....0	.....0	(19,140)		(19,140)	.....0	(19,140)	.....0	.....0	9,171	0	101% / 101%
JPY/Currency Fwd - 201308-C...	Bond Hedge - 743263AE5.....	D PART 1..	Currency.....	MIZUHO.....	08/14/2013	11/14/2013	.....0	19,454,546	97.3633	.....0	.....0	.....0	(71,773)		(71,773)	.....0	(71,773)	.....0	.....0	34,391	0	101% / 101%
JPY/Currency Fwd - 201308-C...	Bond Hedge - 743263AE5.....	D PART 1..	Currency.....	MIZUHO.....	08/14/2013	11/14/2013	.....0	12,969,697	97.3633	.....0	.....0	.....0	(47,849)		(47,849)	.....0	(47,849)	.....0	.....0	22,927	0	101% / 101%
JPY/Currency Fwd - 201308-C...	Bond Hedge - 494550BF2.....	D PART 1..	Currency.....	MIZUHO.....	08/14/2013	11/14/2013	.....0	27,836,245	97.3633	.....0	.....0	.....0	(102,696)		(102,696)	.....0	(102,696)	.....0	.....0	49,208	0	101% / 101%
JPY/Currency Fwd - 201308-C...	Bond Hedge - 494550BM7.....	D PART 1..	Currency.....	MIZUHO.....	08/14/2013	11/14/2013	.....0	14,232,309	97.3633	.....0	.....0	.....0	(52,507)		(52,507)	.....0	(52,507)	.....0	.....0	25,159	0	101% / 101%
JPY/Currency Fwd - 201308-C...	Bond Hedge - 494550BM7.....	D PART 1..	Currency.....	MIZUHO.....	08/14/2013	11/14/2013	.....0	9,488,206	97.3633	.....0	.....0	.....0	(35,005)		(35,005)	.....0	(35,005)	.....0	.....0	16,773	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 26875PAK7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	25,902,227	98.2427	.....0	.....0	.....0	152,956		152,956	.....0	152,956	.....0	.....0	45,789	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 428236BV4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	35,509,274	98.2427	.....0	.....0	.....0	209,689		209,689	.....0	209,689	.....0	.....0	62,772	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 907818DK1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	5,296,750	98.2427	.....0	.....0	.....0	31,278		31,278	.....0	31,278	.....0	.....0	9,363	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 12199LAL5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	4,801,977	98.2427	.....0	.....0	.....0	28,357		28,357	.....0	28,357	.....0	.....0	8,489	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 806854AD7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	9,315,492	98.2427	.....0	.....0	.....0	55,010		55,010	.....0	55,010	.....0	.....0	16,468	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 067901AL2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	8,667,201	98.2427	.....0	.....0	.....0	51,181		51,181	.....0	51,181	.....0	.....0	15,322	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 244199BF1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	35,733,033	98.2427	.....0	.....0	.....0	211,010		211,010	.....0	211,010	.....0	.....0	63,168	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 983024AG5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	12,428,300	98.2427	.....0	.....0	.....0	73,391		73,391	.....0	73,391	.....0	.....0	21,970	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 88732JAX6.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	18,164,453	98.2427	.....0	.....0	.....0	113,170		113,170	.....0	113,170	.....0	.....0	33,878	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 437076AS1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	11,692,502	98.2427	.....0	.....0	.....0	69,046		69,046	.....0	69,046	.....0	.....0	20,670	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 65120FAC8.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	8,548,943	98.2427	.....0	.....0	.....0	50,483		50,483	.....0	50,483	.....0	.....0	15,113	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 806854AD7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	18,630,985	98.2427	.....0	.....0	.....0	110,019		110,019	.....0	110,019	.....0	.....0	32,935	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 067901AL2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	8,667,201	98.2427	.....0	.....0	.....0	51,181		51,181	.....0	51,181	.....0	.....0	15,322	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 907818DK1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	10,593,500	98.2427	.....0	.....0	.....0	62,557		62,557	.....0	62,557	.....0	.....0	18,727	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 12189LAL5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	4,801,977	98.2427	.....0	.....0	.....0	28,357		28,357	.....0	28,357	.....0	.....0	8,489	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 17275RAF9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	11,201,004	98.2427	.....0	.....0	.....0	66,144		66,144	.....0	66,144	.....0	.....0	19,801	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 67021CAG2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	20,482,633	98.2427	.....0	.....0	.....0	120,954		120,954	.....0	120,954	.....0	.....0	36,209	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 87612EBA3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	9,062,492	98.2427	.....0	.....0	.....0	53,516		53,516	.....0	53,516	.....0	.....0	16,020	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 87612EBA3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	9,062,492	98.2427	.....0	.....0	.....0	53,516		53,516	.....0	53,516	.....0	.....0	16,020	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 67021CAG2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	9,310,288	98.2427	.....0	.....0	.....0	54,979		54,979	.....0	54,979	.....0	.....0	16,458	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 15189XAM0.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	10,214,722	98.2427	.....0	.....0	.....0	60,320		60,320	.....0	60,320	.....0	.....0	18,057	0	101% / 101%
JPY/Currency Fwd - 201308-D...	Bond Hedge - 437076AS1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/14/2013	11/14/2013	.....0	17,538,753	98.2427	.....0	.....0	.....0	103,569		103,569	.....0	103,569	.....0	.....0	31,004	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 487836BJ6.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	8,894,166	97.9040	.....0	.....0	.....0	16,189		16,189	.....0	16,189	.....0	.....0	15,897	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 487836BJ6.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	48,601,999	97.9040	.....0	.....0	.....0	88,463		88,463	.....0	88,463	.....0	.....0	86,866	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 652482BN9.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	21,122,758	97.9040	.....0	.....0	.....0	38,447		38,447	.....0	38,447	.....0	.....0	37,753	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 652482BQ2.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	28,050,666	97.9040	.....0	.....0	.....0	51,057		51,057	.....0	51,057	.....0	.....0	50,135	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 652482CB4.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	15,965,112	97.9040	.....0	.....0	.....0	29,059		29,059	.....0	29,059	.....0	.....0	28,534	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 652482CE8.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	16,103,878	97.9040	.....0	.....0	.....0	29,312		29,312	.....0	29,312	.....0	.....0	28,782	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 06849RAG7.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	8,075,796	97.9040	.....0	.....0	.....0	14,699		14,699	.....0	14,699	.....0	.....0	14,434	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 725906AN1.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	31,338,641	97.9040	.....0	.....0	.....0	57,041		57,041	.....0	57,041	.....0	.....0	56,012	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 655844BM9.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	33,615,892	97.9040	.....0	.....0	.....0	61,186		61,186	.....0	61,186	.....0	.....0	60,082	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 681919AZ9.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	24,327,153	97.9040	.....0	.....0	.....0	44,279		44,279	.....0	44,279	.....0	.....0	43,480	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 883556BC5.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	23,146,973	97.9040	.....0	.....0	.....0	42,131		42,131	.....0	42,131	.....0	.....0	41,371	0	101% / 101%
JPY/Currency Fwd - 201308-E...	Bond Hedge - 71645WAR2.....	D PART 1..	Currency.....	BTMU.....	08/16/2013	11/15/2013	.....0	18,965,966	97.9040	.....0	.....0	.....0	34,521		34,521	.....0	34,521	.....0	.....0	33,898	0	101% / 101%
JPY/Currency Fwd - 201308-F...	Bond Hedge - 559080AF3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/16/2013	11/15/2013	.....0	4,296,922	97.1835	.....0	.....0	.....0	(21,157)		(21,157)	.....0	(21,157)	.....0	.....0	7,680	0	102% / 102%
JPY/Currency Fwd - 201308-F...	Bond Hedge - 559080AF3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/16/2013	11/15/20130	859,384	97.1835000	(4,231)		(4,231)0	(4,231)00	1,536	0	102% / 102%

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201308-F	Bond Hedge - 87425EAM5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	5,917,125	97.1835	0	0	0	(29,134)		(29,134)	0	(29,134)	0	0	10,576	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 655844BM9	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	16,863,053	97.1835	0	0	0	(83,028)		(83,028)	0	(83,028)	0	0	30,139	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 559080AF3	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	12,890,766	97.1835	0	0	0	(63,470)		(63,470)	0	(63,470)	0	0	23,040	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 437076AS1	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	17,282,984	97.1835	0	0	0	(85,095)		(85,095)	0	(85,095)	0	0	30,890	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 50540RAL6	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	19,455,579	97.1835	0	0	0	(95,792)		(95,792)	0	(95,792)	0	0	34,773	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 854502AD3	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	7,597,010	97.1835	0	0	0	(37,405)		(37,405)	0	(37,405)	0	0	13,578	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 50540RAL6	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	4,863,895	97.1835	0	0	0	(23,948)		(23,948)	0	(23,948)	0	0	8,693	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 594918AR5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	77,231,793	97.1835	0	0	0	(380,262)		(380,262)	0	(380,262)	0	0	138,036	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 92343VBG8	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	11,910,072	97.1835	0	0	0	(58,641)		(58,641)	0	(58,641)	0	0	21,287	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 487836BJ6	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	2,925,681	97.1835	0	0	0	(14,405)		(14,405)	0	(14,405)	0	0	5,229	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 571903AK9	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	2,817,178	97.1835	0	0	0	(13,871)		(13,871)	0	(13,871)	0	0	5,035	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 60871RAC4	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	4,969,650	97.1835	0	0	0	(24,469)		(24,469)	0	(24,469)	0	0	8,882	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 29379VAU7	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	15,497,825	97.1835	0	0	0	(76,306)		(76,306)	0	(76,306)	0	0	27,699	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 87425EAM5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	11,834,249	97.1835	0	0	0	(58,268)		(58,268)	0	(58,268)	0	0	21,151	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 30219GAF5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	6,107,042	97.1835	0	0	0	(30,069)		(30,069)	0	(30,069)	0	0	10,915	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 854502AD3	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	4,244,394	97.1835	0	0	0	(70,134)		(70,134)	0	(70,134)	0	0	25,459	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 854502AD3	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	4,748,131	97.1835	0	0	0	(23,378)		(23,378)	0	(23,378)	0	0	8,486	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 171340AH5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	18,770,753	97.1835	0	0	0	(92,421)		(92,421)	0	(92,421)	0	0	33,549	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 74005PBD5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	4,139,456	97.1835	0	0	0	(20,381)		(20,381)	0	(20,381)	0	0	7,398	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 854502AD3	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	1,899,253	97.1835	0	0	0	(9,351)		(9,351)	0	(9,351)	0	0	3,395	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 487836BJ6	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	16,578,858	97.1835	0	0	0	(81,628)		(81,628)	0	(81,628)	0	0	28,631	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 74005PBD5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	4,139,456	97.1835	0	0	0	(20,381)		(20,381)	0	(20,381)	0	0	7,398	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 74005PBD5	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	8,278,911	97.1835	0	0	0	(40,762)		(40,762)	0	(40,762)	0	0	14,797	0	102% / 102%
JPY/Currency Fwd - 201308-F	Bond Hedge - 60871RAC4	D PART 1.	Currency	Sumitomo Mitsui	08/16/2013	11/15/2013	0	5,963,580	97.1835	0	0	0	(29,363)		(29,363)	0	(29,363)	0	0	10,659	0	102% / 102%
JPY/Currency Fwd - 201308-G	Bond Hedge - 17275RAF9	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	16,290,173	97.6525	0	0	0	(11,383)		(11,383)	0	(11,383)	0	0	30,657	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 69352PAE3	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	2,851,741	97.6525	0	0	0	(1,993)		(1,993)	0	(1,993)	0	0	5,367	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 87425EAM5	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	24,311,148	97.6525	0	0	0	(16,988)		(16,988)	0	(16,988)	0	0	45,752	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 30219GAE8	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	35,991,452	97.6525	0	0	0	(25,150)		(25,150)	0	(25,150)	0	0	67,733	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 68389XAM7	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	68,831,281	97.6525	0	0	0	(48,098)		(48,098)	0	(48,098)	0	0	129,536	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 69352PAE3	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	8,555,224	97.6525	0	0	0	(5,978)		(5,978)	0	(5,978)	0	0	16,100	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 341099CR8	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	42,380,553	97.6525	0	0	0	(29,615)		(29,615)	0	(29,615)	0	0	79,757	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 452308AR0	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	4,224,706	97.6525	0	0	0	(2,952)		(2,952)	0	(2,952)	0	0	7,951	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 837004CF5	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	7,263,827	97.6525	0	0	0	(5,076)		(5,076)	0	(5,076)	0	0	13,670	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 26875PAK7	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	7,210,356	97.6525	0	0	0	(5,038)		(5,038)	0	(5,038)	0	0	13,569	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 110122AU2	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	11,619,849	97.6525	0	0	0	(8,120)		(8,120)	0	(8,120)	0	0	21,868	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 31428XAS5	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	13,614,251	97.6525	0	0	0	(9,513)		(9,513)	0	(9,513)	0	0	25,621	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 714290AD5	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	9,399,078	97.6525	0	0	0	(6,568)		(6,568)	0	(6,568)	0	0	17,688	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 58933YAJ4	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	13,511,960	97.6525	0	0	0	(9,442)		(9,442)	0	(9,442)	0	0	25,429	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 58933YAJ4	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	10,809,568	97.6525	0	0	0	(7,553)		(7,553)	0	(7,553)	0	0	20,343	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 58933YAJ4	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	2,702,392	97.6525	0	0	0	(1,888)		(1,888)	0	(1,888)	0	0	5,086	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 58933YAJ4	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	4,503,987	97.6525	0	0	0	(3,147)		(3,147)	0	(3,147)	0	0	8,476	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 58933YAJ4	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	4,503,987	97.6525	0	0	0	(3,147)		(3,147)	0	(3,147)	0	0	8,476	0	100% / 100%
JPY/Currency Fwd - 201308-G	Bond Hedge - 58933YAF2	D PART 1.	Currency	MIZUHO	08/21/2013	11/20/2013	0	9,292,291	97.6525	0	0	0	(6,493)		(6,493)	0	(6,493)	0	0	17,487	0	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 Quarter-end (b)
JPY/Currency Fwd - 201308-G...	Bond Hedge - 913017BT5.....	D PART 1..	Currency.....	MIZUHO.....	08/21/2013	11/20/2013	.....0	9,523,503	97.6525	.....0	.....0	.....0	(6,655)		(6,655)	.....0	(6,655)	.....0	.....0	17,923	0	100% / 100%
JPY/Currency Fwd - 201308-G...	Bond Hedge - 052769AB2.....	D PART 1..	Currency.....	MIZUHO.....	08/21/2013	11/20/2013	.....0	4,698,123	97.6525	.....0	.....0	.....0	(3,283)		(3,283)	.....0	(3,283)	.....0	.....0	8,842	0	100% / 100%
JPY/Currency Fwd - 201308-G...	Bond Hedge - 652482CG3.....	D PART 1..	Currency.....	MIZUHO.....	08/21/2013	11/20/2013	.....0	13,722,614	97.6525	.....0	.....0	.....0	(9,589)		(9,589)	.....0	(9,589)	.....0	.....0	25,825	0	100% / 100%
JPY/Currency Fwd - 201308-G...	Bond Hedge - 032654AH8.....	D PART 1..	Currency.....	MIZUHO.....	08/21/2013	11/20/2013	.....0	59,724,326	97.6525	.....0	.....0	.....0	(41,734)		(41,734)	.....0	(41,734)	.....0	.....0	112,397	0	100% / 100%
JPY/Currency Fwd - 201308-G...	Bond Hedge - 29379VAZ6.....	D PART 1..	Currency.....	MIZUHO.....	08/21/2013	11/20/2013	.....0	23,512,611	97.6525	.....0	.....0	.....0	(16,430)		(16,430)	.....0	(16,430)	.....0	.....0	44,249	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 111320AF4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	11,543,309	97.4430	.....0	.....0	.....0	(25,866)		(25,866)	.....0	(25,866)	.....0	.....0	21,724	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 74834LAS9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	3,365,156	97.4430	.....0	.....0	.....0	(18,745)		(18,745)	.....0	(18,745)	.....0	.....0	15,743	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 548661CX3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,421,709	97.4430	.....0	.....0	.....0	(21,112)		(21,112)	.....0	(21,112)	.....0	.....0	17,731	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 260003AK4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,665,248	97.4430	.....0	.....0	.....0	(21,658)		(21,658)	.....0	(21,658)	.....0	.....0	18,189	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 055451AR9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	7,039,252	97.4430	.....0	.....0	.....0	(15,773)		(15,773)	.....0	(15,773)	.....0	.....0	13,247	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 055451AR9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	8,799,065	97.4430	.....0	.....0	.....0	(19,717)		(19,717)	.....0	(19,717)	.....0	.....0	16,559	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 292505AJ3.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,831,437	97.4430	.....0	.....0	.....0	(22,030)		(22,030)	.....0	(22,030)	.....0	.....0	18,502	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 98978VAA1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	5,587,149	97.4430	.....0	.....0	.....0	(12,520)		(12,520)	.....0	(12,520)	.....0	.....0	10,515	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 110122AU2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	11,536,973	97.4430	.....0	.....0	.....0	(25,852)		(25,852)	.....0	(25,852)	.....0	.....0	21,712	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 136385AR2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,690,696	97.4430	.....0	.....0	.....0	(21,715)		(21,715)	.....0	(21,715)	.....0	.....0	18,237	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 72650RBB7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,053,999	97.4430	.....0	.....0	.....0	(20,288)		(20,288)	.....0	(20,288)	.....0	.....0	17,039	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 56585AAD4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	5,312,645	97.4430	.....0	.....0	.....0	(11,905)		(11,905)	.....0	(11,905)	.....0	.....0	9,998	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 25271CAL6.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	12,228,456	97.4430	.....0	.....0	.....0	(27,401)		(27,401)	.....0	(27,401)	.....0	.....0	23,013	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 406216BA8.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,200,704	97.4430	.....0	.....0	.....0	(20,617)		(20,617)	.....0	(20,617)	.....0	.....0	17,315	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 72650RBB7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	4,526,999	97.4430	.....0	.....0	.....0	(10,144)		(10,144)	.....0	(10,144)	.....0	.....0	8,520	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 370334BP8.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	4,395,573	97.4430	.....0	.....0	.....0	(9,850)		(9,850)	.....0	(9,850)	.....0	.....0	8,272	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 92553PAJ1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	4,868,685	97.4430	.....0	.....0	.....0	(10,910)		(10,910)	.....0	(10,910)	.....0	.....0	9,163	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 057224AZ0.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	10,329,277	97.4430	.....0	.....0	.....0	(23,146)		(23,146)	.....0	(23,146)	.....0	.....0	19,439	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 25468PCX2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	8,472,204	97.4430	.....0	.....0	.....0	(18,984)		(18,984)	.....0	(18,984)	.....0	.....0	15,944	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 136385AR2.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,690,696	97.4430	.....0	.....0	.....0	(21,715)		(21,715)	.....0	(21,715)	.....0	.....0	18,237	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 907818DM7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	4,679,025	97.4430	.....0	.....0	.....0	(10,485)		(10,485)	.....0	(10,485)	.....0	.....0	8,806	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 594918AR5.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	3,175,899	97.4430	.....0	.....0	.....0	(7,117)		(7,117)	.....0	(7,117)	.....0	.....0	5,977	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 125509BS7.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	5,023,319	97.4430	.....0	.....0	.....0	(11,256)		(11,256)	.....0	(11,256)	.....0	.....0	9,454	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 055451AR9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	4,399,532	97.4430	.....0	.....0	.....0	(9,858)		(9,858)	.....0	(9,858)	.....0	.....0	8,280	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 487836BL1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	13,653,807	97.4430	.....0	.....0	.....0	(30,595)		(30,595)	.....0	(30,595)	.....0	.....0	25,696	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 487836BL1.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	9,102,538	97.4430	.....0	.....0	.....0	(20,397)		(20,397)	.....0	(20,397)	.....0	.....0	17,130	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 055451AR9.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	8,799,065	97.4430	.....0	.....0	.....0	(19,717)		(19,717)	.....0	(19,717)	.....0	.....0	16,559	0	100% / 100%
JPY/Currency Fwd - 201308-H...	Bond Hedge - 260003AK4.....	D PART 1..	Currency.....	Sumitomo Mitsui.....	08/21/2013	11/20/2013	.....0	5,369,582	97.4430	.....0	.....0	.....0	(12,032)		(12,032)	.....0	(12,032)	.....0	.....0	10,105	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 882384AC4.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	2,707,687	97.8550	.....0	.....0	.....0	3,746		3,746	.....0	3,746	.....0	.....0	5,195	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 15135UAG4.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,655,014	97.8550	.....0	.....0	.....0	6,440		6,440	.....0	6,440	.....0	.....0	8,931	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 244199BF1.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	3,466,786	97.8550	.....0	.....0	.....0	4,796		4,796	.....0	4,796	.....0	.....0	6,651	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 15135UAG4.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,655,014	97.8550	.....0	.....0	.....0	6,440		6,440	.....0	6,440	.....0	.....0	8,931	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 84265VAF2.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	17,631,952	97.8550	.....0	.....0	.....0	24,394		24,394	.....0	24,394	.....0	.....0	33,827	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 31428XAS5.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	9,025,632	97.8550	.....0	.....0	.....0	12,487		12,487	.....0	12,487	.....0	.....0	17,315	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 655844BL1.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	13,805,881	97.8550	.....0	.....0	.....0	19,101		19,101	.....0	19,101	.....0	.....0	26,486	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 00287YAM1.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	8,180,814	97.8550	.....0	.....0	.....0	11,318		11,318	.....0	11,318	.....0	.....0	15,695	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 00287YAM1.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	36,359,174	97.8550	.....0	.....0	.....0	50,304		50,304	.....0	50,304	.....0	.....0	69,754	0	100% / 100%
JPY/Currency Fwd - 201308-I...	Bond Hedge - 92343VBG8.....	D PART 1..	Currency.....	MIZUHO.....	08/23/2013	11/22/20130	6,361,670	97.8550000	8,802		8,8020	8,80200	12,205	0	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 - 201308-I.....	Bond Hedge - 92343VBG8.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	5,566,461	97.8550	.....0	.....0	.....0	7,701		7,701	.....0	7,701	.....0	.....0	10,679	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,022,010	97.8550	.....0	.....0	.....0	5,565		5,565	.....0	5,565	.....0	.....0	7,716	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 00287YAM1.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	23,633,463	97.8550	.....0	.....0	.....0	32,698		32,698	.....0	32,698	.....0	.....0	45,340	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 559080AF3.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	3,398,869	97.8550	.....0	.....0	.....0	4,702		4,702	.....0	4,702	.....0	.....0	6,521	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 84265VAG0.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	3,816,592	97.8550	.....0	.....0	.....0	5,280		5,280	.....0	5,280	.....0	.....0	7,322	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 151020AH7.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	11,171,987	97.8550	.....0	.....0	.....0	15,457		15,457	.....0	15,457	.....0	.....0	21,433	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 87425EAM5.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,832,630	97.8550	.....0	.....0	.....0	6,686		6,686	.....0	6,686	.....0	.....0	9,271	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 15135UAG4.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	7,448,023	97.8550	.....0	.....0	.....0	10,305		10,305	.....0	10,305	.....0	.....0	14,289	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 931142DB6.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	5,563,878	97.8550	.....0	.....0	.....0	7,698		7,698	.....0	7,698	.....0	.....0	10,674	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 85590AAP9.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	13,469,192	97.8550	.....0	.....0	.....0	18,635		18,635	.....0	18,635	.....0	.....0	25,840	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 68389XAM7.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	5,323,441	97.8550	.....0	.....0	.....0	7,365		7,365	.....0	7,365	.....0	.....0	10,213	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 681919AZ9.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	9,569,064	97.8550	.....0	.....0	.....0	13,239		13,239	.....0	13,239	.....0	.....0	18,358	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 976656CE6.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	10,117,379	97.8550	.....0	.....0	.....0	13,998		13,998	.....0	13,998	.....0	.....0	19,410	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 637071AJ0.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	13,673,958	97.8550	.....0	.....0	.....0	18,918		18,918	.....0	18,918	.....0	.....0	26,233	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 487836BJ6.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,779,477	97.8550	.....0	.....0	.....0	6,613		6,613	.....0	6,613	.....0	.....0	9,169	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 681919AZ9.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	6,698,345	97.8550	.....0	.....0	.....0	9,267		9,267	.....0	9,267	.....0	.....0	12,851	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 94106LAY5.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,571,673	97.8550	.....0	.....0	.....0	6,325		6,325	.....0	6,325	.....0	.....0	8,771	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 651639AN6.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,308,464	97.8550	.....0	.....0	.....0	5,961		5,961	.....0	5,961	.....0	.....0	8,266	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 56585AAD4.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	10,635,307	97.8550	.....0	.....0	.....0	14,714		14,714	.....0	14,714	.....0	.....0	20,404	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	13,340,571	97.8550	.....0	.....0	.....0	18,457		18,457	.....0	18,457	.....0	.....0	25,594	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 87612EBA3.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	8,778,840	97.8550	.....0	.....0	.....0	12,146		12,146	.....0	12,146	.....0	.....0	16,842	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 67103HAB3.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	4,090,884	97.8550	.....0	.....0	.....0	5,660		5,660	.....0	5,660	.....0	.....0	7,848	0.....	100% / 100%
JPY/Currency Fwd - 201308-I.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.....	MIZUHO.....	08/23/2013	11/22/2013	.....0	5,723,867	97.8550	.....0	.....0	.....0	7,919		7,919	.....0	7,919	.....0	.....0	10,981	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 80685AAD7.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	9,073,257	97.8534	.....0	.....0	.....0	12,180		12,180	.....0	12,180	.....0	.....0	17,407	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 25179MAP8.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	9,412,615	97.8534	.....0	.....0	.....0	12,635		12,635	.....0	12,635	.....0	.....0	18,058	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 88732JBA5.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	9,308,757	97.8534	.....0	.....0	.....0	12,496		12,496	.....0	12,496	.....0	.....0	17,859	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 151020AH7.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	9,320,784	97.8534	.....0	.....0	.....0	12,512		12,512	.....0	12,512	.....0	.....0	17,882	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 94973VBA4.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	9,326,768	97.8534	.....0	.....0	.....0	12,520		12,520	.....0	12,520	.....0	.....0	17,893	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 20030NBD2.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	9,585,824	97.8534	.....0	.....0	.....0	12,868		12,868	.....0	12,868	.....0	.....0	18,390	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 878742AY1.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	8,844,150	97.8534	.....0	.....0	.....0	11,872		11,872	.....0	11,872	.....0	.....0	16,967	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 067901AL2.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	8,714,203	97.8534	.....0	.....0	.....0	11,698		11,698	.....0	11,698	.....0	.....0	16,718	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 224044BW6.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	17,483,256	97.8534	.....0	.....0	.....0	23,469		23,469	.....0	23,469	.....0	.....0	33,541	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 30249UAB7.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	4,698,848	97.8534	.....0	.....0	.....0	6,308		6,308	.....0	6,308	.....0	.....0	9,015	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 126650B22.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	68,712,127	97.8534	.....0	.....0	.....0	92,237		92,237	.....0	92,237	.....0	.....0	131,823	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 976843BH4.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	17,122,476	97.8534	.....0	.....0	.....0	22,985		22,985	.....0	22,985	.....0	.....0	32,849	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 88732JBA5.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	4,654,379	97.8534	.....0	.....0	.....0	6,248		6,248	.....0	6,248	.....0	.....0	8,929	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 00817YAM0.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	8,542,938	97.8534	.....0	.....0	.....0	11,468		11,468	.....0	11,468	.....0	.....0	16,389	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 00817YAM0.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	4,271,469	97.8534	.....0	.....0	.....0	5,734		5,734	.....0	5,734	.....0	.....0	8,195	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 00817YAM0.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	8,542,938	97.8534	.....0	.....0	.....0	11,468		11,468	.....0	11,468	.....0	.....0	16,389	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 00817YAM0.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	2,562,881	97.8534	.....0	.....0	.....0	3,440		3,440	.....0	3,440	.....0	.....0	4,917	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 00817YAM0.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	8,542,938	97.8534	.....0	.....0	.....0	11,468		11,468	.....0	11,468	.....0	.....0	16,389	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 00817YAM0.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/2013	.....0	4,271,469	97.8534	.....0	.....0	.....0	5,734		5,734	.....0	5,734	.....0	.....0	8,195	0.....	100% / 100%
JPY/Currency Fwd - 201308-J.....	Bond Hedge - 00817YAM0.....	D PART 1.....	Currency.....	BTMU.....	08/23/2013	11/22/20130	5,980,057	97.8534000	8,027		8,0270	8,02700	11,473	0.....	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 - 201308-J	Bond Hedge - 25468PCX2	D PART 1	Currency	BTMU	08/23/2013	11/22/2013	0	21,483,228	97.8534	0	0	0	28,838		28,838	0	28,838	0	0	41,215	0	100% / 100%
JPY/Currency Fwd - 201308-J	Bond Hedge - 25468PCW4	D PART 1	Currency	BTMU	08/23/2013	11/22/2013	0	6,340,215	97.8534	0	0	0	8,511		8,511	0	8,511	0	0	12,164	0	100% / 100%
JPY/Currency Fwd - 201308-J	Bond Hedge - 25468PCW4	D PART 1	Currency	BTMU	08/23/2013	11/22/2013	0	28,983,840	97.8534	0	0	0	38,907		38,907	0	38,907	0	0	55,605	0	100% / 100%
JPY/Currency Fwd - 201308-J	Bond Hedge - 94973VAX5	D PART 1	Currency	BTMU	08/23/2013	11/22/2013	0	4,671,377	97.8534	0	0	0	6,271		6,271	0	6,271	0	0	8,962	0	100% / 100%
JPY/Currency Fwd - 201308-J	Bond Hedge - 189054AT6	D PART 1	Currency	BTMU	08/23/2013	11/22/2013	0	4,684,023	97.8534	0	0	0	6,288		6,288	0	6,288	0	0	8,986	0	100% / 100%
JPY/Currency Fwd - 201308-J	Bond Hedge - 20030NBD2	D PART 1	Currency	BTMU	08/23/2013	11/22/2013	0	4,792,912	97.8534	0	0	0	6,434		6,434	0	6,434	0	0	9,195	0	100% / 100%
JPY/Currency Fwd - 201308-J	Bond Hedge - 637071AJ0	D PART 1	Currency	BTMU	08/23/2013	11/22/2013	0	4,563,271	97.8534	0	0	0	6,126		6,126	0	6,126	0	0	8,755	0	100% / 100%
JPY/Currency Fwd - 201308-K	Bond Hedge - 263534CJ6	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	22,313,211	98.0920	0	0	0	85,038		85,038	0	85,038	0	0	44,781	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 74005PBF0	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	13,933,067	98.0920	0	0	0	53,100		53,100	0	53,100	0	0	27,963	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 370334BP8	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	8,910,877	98.0920	0	0	0	33,960		33,960	0	33,960	0	0	17,884	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 68389XAM7	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	10,749,285	98.0920	0	0	0	40,967		40,967	0	40,967	0	0	21,573	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 263534CJ6	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	8,925,284	98.0920	0	0	0	34,015		34,015	0	34,015	0	0	17,912	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 620076BC2	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	27,559,729	98.0920	0	0	0	105,033		105,033	0	105,033	0	0	55,311	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 209111FC2	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	44,065,600	98.0920	0	0	0	167,939		167,939	0	167,939	0	0	88,437	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 35671DAX3	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	22,141,701	98.0920	0	0	0	84,384		84,384	0	84,384	0	0	44,437	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	4,273,710	98.0920	0	0	0	16,288		16,288	0	16,288	0	0	8,577	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	25,642,260	98.0920	0	0	0	97,725		97,725	0	97,725	0	0	51,462	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	4,273,710	98.0920	0	0	0	16,288		16,288	0	16,288	0	0	8,577	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 12189LAN1	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	22,290,948	98.0920	0	0	0	84,953		84,953	0	84,953	0	0	44,736	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	4,273,710	98.0920	0	0	0	16,288		16,288	0	16,288	0	0	8,577	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	4,273,710	98.0920	0	0	0	16,288		16,288	0	16,288	0	0	8,577	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 219350AW5	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	1,933,271	98.0920	0	0	0	7,368		7,368	0	7,368	0	0	3,880	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 277432AN0	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	4,803,886	98.0920	0	0	0	18,308		18,308	0	18,308	0	0	9,641	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 219350AX3	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	9,168,338	98.0920	0	0	0	34,941		34,941	0	34,941	0	0	18,400	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 74834LAS9	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	3,143,876	98.0920	0	0	0	11,982		11,982	0	11,982	0	0	6,310	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 677415CP4	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	16,787,167	98.0920	0	0	0	63,978		63,978	0	63,978	0	0	33,691	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 125509BS7	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	5,029,921	98.0920	0	0	0	19,170		19,170	0	19,170	0	0	10,095	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 677415CP4	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	42,527,490	98.0920	0	0	0	162,077		162,077	0	162,077	0	0	85,350	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 375558AS2	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	3,261,267	98.0920	0	0	0	12,429		12,429	0	12,429	0	0	6,545	0	99% / 99%
JPY/Currency Fwd - 201308-K	Bond Hedge - 375558AS2	D PART 1	Currency	BTMU	08/28/2013	11/27/2013	0	11,957,981	98.0920	0	0	0	45,573		45,573	0	45,573	0	0	23,999	0	99% / 99%
JPY/Currency Fwd - 201308-L	Bond Hedge - 571903AK9	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	919,991	98.0828	0	0	0	3,441		3,441	0	3,441	0	0	1,846	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 882384AC4	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,069,972	98.0828	0	0	0	33,927		33,927	0	33,927	0	0	18,203	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 854502AD3	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	7,483,390	98.0828	0	0	0	27,992		27,992	0	27,992	0	0	15,019	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 883556BC5	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	22,786,219	98.0828	0	0	0	85,233		85,233	0	85,233	0	0	45,730	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 26138EAR0	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,124,337	98.0828	0	0	0	34,130		34,130	0	34,130	0	0	18,312	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 931422AH2	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	13,996,465	98.0828	0	0	0	52,355		52,355	0	52,355	0	0	28,090	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 900212AH4	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	6,405,609	98.0828	0	0	0	23,961		23,961	0	23,961	0	0	12,856	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 637071AJ0	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,161,288	98.0828	0	0	0	34,268		34,268	0	34,268	0	0	18,386	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 009363AM4	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	36,469,885	98.0828	0	0	0	136,418		136,418	0	136,418	0	0	73,193	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 166764AB6	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	54,349,604	98.0828	0	0	0	203,299		203,299	0	203,299	0	0	108,076	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 224044BW6	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	3,509,757	98.0828	0	0	0	13,128		13,128	0	13,128	0	0	7,044	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 26884TAH5	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	5,633,725	98.0828	0	0	0	21,073		21,073	0	21,073	0	0	11,307	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 50540RAL6	D PART 1	Currency	MIZUHO	08/28/2013	11/27/2013	0	14,369,366	98.0828	0	0	0	53,750		53,750	0	53,750	0	0	28,838	0	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 - 201308-L	Bond Hedge - 56585AAD4	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	5,339,164	98.0828	0	0	0	19,972		19,972	0	19,972	0	0	10,715	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 652482C63	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	13,776,269	98.0828	0	0	0	51,531		51,531	0	51,531	0	0	27,648	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 26875PAK7	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,061,959	98.0828	0	0	0	33,897		33,897	0	33,897	0	0	18,187	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 125509BS7	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	10,089,103	98.0828	0	0	0	37,739		37,739	0	37,739	0	0	20,248	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 25468PCW4	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,092,355	98.0828	0	0	0	34,011		34,011	0	34,011	0	0	18,248	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 637071AJ0	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,161,288	98.0828	0	0	0	34,268		34,268	0	34,268	0	0	18,386	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 487836BJ6	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,582,212	98.0828	0	0	0	35,843		35,843	0	35,843	0	0	19,231	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 25179MAP8	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	4,722,936	98.0828	0	0	0	17,666		17,666	0	17,666	0	0	9,479	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 718546AC8	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	10,062,779	98.0828	0	0	0	37,641		37,641	0	37,641	0	0	20,195	0	100% / 100%
JPY/Currency Fwd - 201308-L	Bond Hedge - 15135UAG4	D PART 1.	Currency	MIZUHO	08/28/2013	11/27/2013	0	9,340,327	98.0828	0	0	0	34,938		34,938	0	34,938	0	0	18,745	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 71429AD5	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	9,528,993	97.8113	0	0	0	9,393		9,393	0	9,393	0	0	20,245	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 913017BT5	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	9,817,270	97.8113	0	0	0	9,677		9,677	0	9,677	0	0	20,858	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 31428XAU0	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	4,332,629	97.8113	0	0	0	4,271		4,271	0	4,271	0	0	9,205	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 26442CAN4	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	18,102,843	97.8113	0	0	0	17,845		17,845	0	17,845	0	0	38,461	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 00287YAM1	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	9,308,000	97.8113	0	0	0	9,175		9,175	0	9,175	0	0	19,776	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 126408GW7	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	23,955,555	97.8113	0	0	0	23,614		23,614	0	23,614	0	0	50,896	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 00287YAM1	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	9,308,000	97.8113	0	0	0	9,175		9,175	0	9,175	0	0	19,776	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 666807BG6	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	42,300,922	97.8113	0	0	0	41,698		41,698	0	41,698	0	0	89,872	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 05722AA20	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	5,326,148	97.8113	0	0	0	5,250		5,250	0	5,250	0	0	11,316	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 67103HAC1	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	6,796,381	97.8113	0	0	0	6,699		6,699	0	6,699	0	0	14,440	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 008916AL2	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	18,861,215	97.8113	0	0	0	18,592		18,592	0	18,592	0	0	40,072	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 008916AL2	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	4,715,304	97.8113	0	0	0	4,648		4,648	0	4,648	0	0	10,018	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 913017BT5	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	9,817,270	97.8113	0	0	0	9,677		9,677	0	9,677	0	0	20,858	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 87612EBA3	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	9,981,146	97.8113	0	0	0	8,853		8,853	0	8,853	0	0	19,081	0	100% / 100%
JPY/Currency Fwd - 201308-M	Bond Hedge - 052769AB2	D PART 1.	Currency	BTMU	08/30/2013	12/04/2013	0	13,092,324	97.8113	0	0	0	12,906		12,906	0	12,906	0	0	27,816	0	100% / 100%
JPY/Currency Fwd - 201308-N	Bond Hedge - 571903AK9	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	18,325,096	98.2621	0	0	0	114,071		114,071	0	114,071	0	0	38,933	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 878742AY1	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	22,102,429	98.2621	0	0	0	137,584		137,584	0	137,584	0	0	46,959	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 878742AY1	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	8,840,972	98.2621	0	0	0	55,034		55,034	0	55,034	0	0	18,783	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 878742AY1	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	22,102,429	98.2621	0	0	0	137,584		137,584	0	137,584	0	0	46,959	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 88732JAU2	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	9,762,877	98.2621	0	0	0	60,772		60,772	0	60,772	0	0	20,742	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 88732JBD9	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	19,265,092	98.2621	0	0	0	119,922		119,922	0	119,922	0	0	40,930	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 887317AM7	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	21,798,453	98.2621	0	0	0	135,692		135,692	0	135,692	0	0	46,313	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 887317AM7	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	9,841,288	98.2621	0	0	0	61,260		61,260	0	61,260	0	0	20,909	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 887317AP0	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	9,379,047	98.2621	0	0	0	58,383		58,383	0	58,383	0	0	19,927	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 887317AQ8	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	28,408,359	98.2621	0	0	0	176,837		176,837	0	176,837	0	0	60,356	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 25459HAW5	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	9,950,430	98.2621	0	0	0	61,940		61,940	0	61,940	0	0	21,141	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 25459HAX3	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	9,461,424	98.2621	0	0	0	58,896		58,896	0	58,896	0	0	20,102	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 25459HAX3	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	4,730,712	98.2621	0	0	0	29,448		29,448	0	29,448	0	0	10,051	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 25459HAZ8	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	24,782,149	98.2621	0	0	0	154,265		154,265	0	154,265	0	0	52,652	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 25459HAZ8	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	9,912,860	98.2621	0	0	0	61,706		61,706	0	61,706	0	0	21,061	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 25459HBG9	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	12,800,951	98.2621	0	0	0	79,684		79,684	0	79,684	0	0	27,197	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 50076QA29	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	33,927,201	98.2621	0	0	0	211,191		211,191	0	211,191	0	0	72,081	0	99% / 99%
JPY/Currency Fwd - 201308-N	Bond Hedge - 50076QAE6	D PART 1.	Currency	Sumitomo Mitsui	08/30/2013	12/04/2013	0	24,317,232	98.2621	0	0	0	151,371		151,371	0	151,371	0	0	51,664	0	99% / 99%

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and Quarter-end (b)
JPY/Currency Fwd - 201309-A	Bond Hedge - 581557AZ8	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	6,461,340	99.6227	0	0	0	126,162		126,162	0	126,162	0	0	13,937	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 581557AZ8	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	11,076,583	99.6227	0	0	0	216,278		216,278	0	216,278	0	0	23,893	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 693506BG1	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	9,221,765	99.6227	0	0	0	180,062		180,062	0	180,062	0	0	19,892	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 277432AN0	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	1,939,395	99.6227	0	0	0	37,868		37,868	0	37,868	0	0	4,183	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 581557AZ8	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	9,230,486	99.6227	0	0	0	180,232		180,232	0	180,232	0	0	19,910	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 94973VBA4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	4,708,642	99.6227	0	0	0	91,940		91,940	0	91,940	0	0	10,157	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 565849AK2	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	9,266,363	99.6227	0	0	0	180,933		180,933	0	180,933	0	0	19,988	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 571903AK9	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	6,480,470	99.6227	0	0	0	126,536		126,536	0	126,536	0	0	13,979	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 90781BDK1	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	10,474,222	99.6227	0	0	0	204,517		204,517	0	204,517	0	0	22,593	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 709629AL3	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	6,379,050	99.6227	0	0	0	124,556		124,556	0	124,556	0	0	13,760	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 56585AAD4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	1,076,045	99.6227	0	0	0	21,011		21,011	0	21,011	0	0	2,321	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 651639AN6	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	8,799,438	99.6227	0	0	0	171,816		171,816	0	171,816	0	0	18,981	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 92343VBG8	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	7,815,115	99.6227	0	0	0	152,596		152,596	0	152,596	0	0	16,857	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 94973VBA4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	2,825,185	99.6227	0	0	0	55,164		55,164	0	55,164	0	0	6,094	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 202795JA9	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	8,652,922	99.6227	0	0	0	168,955		168,955	0	168,955	0	0	18,665	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 067901AL2	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	8,875,192	99.6227	0	0	0	173,295		173,295	0	173,295	0	0	19,144	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 94973VBA4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	6,592,099	99.6227	0	0	0	128,716		128,716	0	128,716	0	0	14,219	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 30219GAF5	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	10,059,248	99.6227	0	0	0	196,414		196,414	0	196,414	0	0	21,698	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 50076QA29	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	4,912,999	99.6227	0	0	0	95,930		95,930	0	95,930	0	0	10,597	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 581557AZ8	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	19,384,020	99.6227	0	0	0	378,487		378,487	0	378,487	0	0	41,812	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 651639AN6	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	8,799,438	99.6227	0	0	0	171,816		171,816	0	171,816	0	0	18,981	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 85590AAP9	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	6,354,206	99.6227	0	0	0	124,071		124,071	0	124,071	0	0	13,706	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 452308AR0	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	4,300,789	99.6227	0	0	0	83,976		83,976	0	83,976	0	0	9,277	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 115637AL4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	8,495,275	99.6227	0	0	0	165,877		165,877	0	165,877	0	0	18,325	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 82434BAQ9	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	4,411,129	99.6227	0	0	0	86,131		86,131	0	86,131	0	0	9,515	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 26138EAQ2	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	5,615,875	99.6227	0	0	0	109,654		109,654	0	109,654	0	0	12,114	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 85590AAP9	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	4,538,719	99.6227	0	0	0	88,622		88,622	0	88,622	0	0	9,790	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 87425EAM5	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	17,639,557	99.6227	0	0	0	344,425		344,425	0	344,425	0	0	38,049	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 776696AE6	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	5,554,536	99.6227	0	0	0	108,456		108,456	0	108,456	0	0	11,981	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 56585AAD4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	7,532,312	99.6227	0	0	0	147,074		147,074	0	147,074	0	0	16,247	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 816851AT6	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	9,250,511	99.6227	0	0	0	180,623		180,623	0	180,623	0	0	19,954	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 26875PAK7	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	4,590,437	99.6227	0	0	0	89,632		89,632	0	89,632	0	0	9,902	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 189054AT6	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	7,544,678	99.6227	0	0	0	147,315		147,315	0	147,315	0	0	16,274	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 111320AF4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	5,395,364	99.6227	0	0	0	105,348		105,348	0	105,348	0	0	11,638	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 189054AT6	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	1,886,169	99.6227	0	0	0	36,829		36,829	0	36,829	0	0	4,069	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 548661CU9	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	5,176,443	99.6227	0	0	0	101,074		101,074	0	101,074	0	0	11,166	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 565849AK2	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	4,633,181	99.6227	0	0	0	90,466		90,466	0	90,466	0	0	9,994	0	101% / 101%
JPY/Currency Fwd - 201309-A	Bond Hedge - 115637AL4	D PART 1	Currency	BTMU	09/04/2013	12/06/2013	0	9,344,802	99.6227	0	0	0	182,464		182,464	0	182,464	0	0	20,157	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 887317AQ8	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	9,579,286	99.5145	0	0	0	182,524		182,524	0	182,524	0	0	20,663	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 375558AU7	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	10,647,102	99.5145	0	0	0	202,870		202,870	0	202,870	0	0	22,966	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 637071AJ0	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	9,246,853	99.5145	0	0	0	176,190		176,190	0	176,190	0	0	19,946	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 26875PAK7	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	9,175,828	99.5145	0	0	0	174,836		174,836	0	174,836	0	0	19,793	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 94106LAY5	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	4,619,641	99.5145	0	0	0	88,023		88,023	0	88,023	0	0	9,965	0	101% / 101%

QE06.15

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 - 201309-B	Bond Hedge - 882384AC4	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	18,883,002	99.5145	0	0	0	359,797		359,797	0	359,797	0	0	40,731	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 709629AL3	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	13,661,880	99.5145	0	0	0	260,314		260,314	0	260,314	0	0	29,469	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 652482CG3	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	9,236,001	99.5145	0	0	0	175,983		175,983	0	175,983	0	0	19,922	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 887317A08	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	4,789,643	99.5145	0	0	0	91,262		91,262	0	91,262	0	0	10,331	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 151020AH7	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	9,408,210	99.5145	0	0	0	179,264		179,264	0	179,264	0	0	20,294	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 74005PBD5	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	6,631,061	99.5145	0	0	0	126,348		126,348	0	126,348	0	0	14,303	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 458140AM2	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	60,206,936	99.5145	0	0	0	1,147,184		1,147,184	0	1,147,184	0	0	129,868	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 824348AQ9	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	16,753,077	99.5145	0	0	0	319,213		319,213	0	319,213	0	0	36,137	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 20826FAA4	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	45,579,739	99.5145	0	0	0	868,477		868,477	0	868,477	0	0	98,317	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 776696AE6	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	7,401,978	99.5145	0	0	0	141,037		141,037	0	141,037	0	0	15,966	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 224044BV6	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	8,824,070	99.5145	0	0	0	168,134		168,134	0	168,134	0	0	19,034	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 74005PBD5	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	4,144,413	99.5145	0	0	0	78,968		78,968	0	78,968	0	0	8,940	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 907818DK1	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	10,468,464	99.5145	0	0	0	199,466		199,466	0	199,466	0	0	22,581	0	101% / 101%
JPY/Currency Fwd - 201309-B	Bond Hedge - 84265VAE5	D PART 1	Currency	Sumitomo Mitsui	09/04/2013	12/06/2013	0	9,353,817	99.5145	0	0	0	178,228		178,228	0	178,228	0	0	20,176	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 12527GAC7	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	13,789,630	99.6532	0	0	0	274,710		274,710	0	274,710	0	0	30,835	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 057224AZ0	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	10,511,797	99.6532	0	0	0	209,410		209,410	0	209,410	0	0	23,505	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 268648AN2	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	33,732,458	99.6532	0	0	0	672,000		672,000	0	672,000	0	0	75,428	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 073730AG8	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	17,077,767	99.6532	0	0	0	340,214		340,214	0	340,214	0	0	38,187	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 071813BL2	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	36,556,739	99.6532	0	0	0	728,264		728,264	0	728,264	0	0	81,743	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 071813BG3	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	19,324,460	99.6532	0	0	0	384,971		384,971	0	384,971	0	0	43,211	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 057224AZ0	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	5,255,899	99.6532	0	0	0	104,705		104,705	0	104,705	0	0	11,753	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 548661CX3	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	9,458,342	99.6532	0	0	0	188,424		188,424	0	188,424	0	0	21,149	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 12527GAC7	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	9,193,087	99.6532	0	0	0	183,140		183,140	0	183,140	0	0	20,556	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 913017BT5	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	19,248,794	99.6532	0	0	0	383,464		383,464	0	383,464	0	0	43,042	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 008916AL2	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	9,435,861	99.6532	0	0	0	187,976		187,976	0	187,976	0	0	21,099	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 437076BA9	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	8,953,280	99.6532	0	0	0	178,362		178,362	0	178,362	0	0	20,020	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 713448CC0	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	8,141,819	99.6532	0	0	0	162,197		162,197	0	162,197	0	0	18,206	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 87612EBA3	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	17,594,379	99.6532	0	0	0	350,506		350,506	0	350,506	0	0	39,342	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 057224AZ0	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	10,511,797	99.6532	0	0	0	209,410		209,410	0	209,410	0	0	23,505	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 654106AD5	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	12,740,591	99.6532	0	0	0	253,811		253,811	0	253,811	0	0	28,489	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 485161AR4	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	4,569,663	99.6532	0	0	0	91,034		91,034	0	91,034	0	0	10,218	0	101% / 101%
JPY/Currency Fwd - 201309-C	Bond Hedge - 485161AR4	D PART 1	Currency	MIZUHO	09/06/2013	12/11/2013	0	31,987,638	99.6532	0	0	0	637,241		637,241	0	637,241	0	0	71,527	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 039483AU6	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	5,249,564	99.9148	0	0	0	118,737		118,737	0	118,737	0	0	11,900	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 031162AY6	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	17,599,316	99.9148	0	0	0	398,070		398,070	0	398,070	0	0	39,896	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 031162BH2	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	10,220,261	99.9148	0	0	0	231,167		231,167	0	231,167	0	0	23,168	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 031162BH2	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	10,220,261	99.9148	0	0	0	231,167		231,167	0	231,167	0	0	23,168	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 037411AW5	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	9,804,160	99.9148	0	0	0	221,756		221,756	0	221,756	0	0	22,225	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 097023BA2	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	11,858,752	99.9148	0	0	0	268,227		268,227	0	268,227	0	0	26,883	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 05541VAF3	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	39,979,891	99.9148	0	0	0	904,286		904,286	0	904,286	0	0	90,631	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 219878AL2	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	5,115,477	99.9148	0	0	0	115,705		115,705	0	115,705	0	0	11,596	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 20825CAQ7	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	12,491,844	99.9148	0	0	0	282,547		282,547	0	282,547	0	0	28,318	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 20825CAQ7	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	12,491,844	99.9148	0	0	0	282,547		282,547	0	282,547	0	0	28,318	0	101% / 101%
JPY/Currency Fwd - 201309-D	Bond Hedge - 25243YAH2	D PART 1	Currency	MIZUHO	09/06/2013	12/13/2013	0	11,413,411	99.9148	0	0	0	258,154		258,154	0	258,154	0	0	25,873	0	101% / 101%

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201309-D...	Bond Hedge - 209111EU3...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	12,675,450	99.9148	.....0	.....0	.....0	286,700		286,700	.....0	286,700	.....0	.....0	28,734	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 268317AC8...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	12,019,850	99.9148	.....0	.....0	.....0	271,871		271,871	.....0	271,871	.....0	.....0	27,248	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 268317AE4...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	10,288,454	99.9148	.....0	.....0	.....0	232,710		232,710	.....0	232,710	.....0	.....0	23,323	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 29364DAR1...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	2,818,619	99.9148	.....0	.....0	.....0	63,753		63,753	.....0	63,753	.....0	.....0	6,390	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 369550AT5...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	12,360,056	99.9148	.....0	.....0	.....0	279,566		279,566	.....0	279,566	.....0	.....0	28,019	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 219350AW5...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	4,825,579	99.9148	.....0	.....0	.....0	109,147		109,147	.....0	109,147	.....0	.....0	10,939	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 406216AY7...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	13,189,641	99.9148	.....0	.....0	.....0	298,330		298,330	.....0	298,330	.....0	.....0	29,900	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 406216AY7...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	13,189,641	99.9148	.....0	.....0	.....0	298,330		298,330	.....0	298,330	.....0	.....0	29,900	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - G45877AC6...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	4,720,561	99.9148	.....0	.....0	.....0	106,772		106,772	.....0	106,772	.....0	.....0	10,701	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 452308AQ2...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	9,917,400	99.9148	.....0	.....0	.....0	224,317		224,317	.....0	224,317	.....0	.....0	22,482	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 61980AA05...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	12,072,367	99.9148	.....0	.....0	.....0	273,059		273,059	.....0	273,059	.....0	.....0	27,367	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 61980AA05...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	12,072,367	99.9148	.....0	.....0	.....0	273,059		273,059	.....0	273,059	.....0	.....0	27,367	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 670346AH8...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	11,099,402	99.9148	.....0	.....0	.....0	251,052		251,052	.....0	251,052	.....0	.....0	25,161	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 670346AH8...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	11,099,402	99.9148	.....0	.....0	.....0	251,052		251,052	.....0	251,052	.....0	.....0	25,161	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 35177PAL1...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	13,394,372	99.9148	.....0	.....0	.....0	302,961		302,961	.....0	302,961	.....0	.....0	30,364	0	101% / 101%
JPY/Currency Fwd - 201309-D...	Bond Hedge - 713448CG1...	D PART 1...	Currency.....	MIZUHO	09/06/2013	12/13/2013	.....0	15,645,060	99.9148	.....0	.....0	.....0	353,868		353,868	.....0	353,868	.....0	.....0	35,466	0	101% / 101%
JPY/Currency Fwd - 201309-E...	Bond Hedge - 717081CY7...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	26,678,349	99.5965	.....0	.....0	.....0	515,365		515,365	.....0	515,365	.....0	.....0	60,477	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 767201AL0...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	9,495,187	99.5965	.....0	.....0	.....0	183,426		183,426	.....0	183,426	.....0	.....0	21,525	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 767201AL0...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	14,242,781	99.5965	.....0	.....0	.....0	275,138		275,138	.....0	275,138	.....0	.....0	32,287	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 767201AL0...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	9,495,187	99.5965	.....0	.....0	.....0	183,426		183,426	.....0	183,426	.....0	.....0	21,525	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 771196AU6...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	12,890,184	99.5965	.....0	.....0	.....0	249,009		249,009	.....0	249,009	.....0	.....0	29,221	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 00206RBA9...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	23,996,663	99.5965	.....0	.....0	.....0	463,561		463,561	.....0	463,561	.....0	.....0	54,398	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 00206RBA9...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	9,598,665	99.5965	.....0	.....0	.....0	185,425		185,425	.....0	185,425	.....0	.....0	21,759	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 88163VAD1...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	28,239,613	99.5965	.....0	.....0	.....0	545,526		545,526	.....0	545,526	.....0	.....0	64,017	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 87612EAU0...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	12,638,986	99.5965	.....0	.....0	.....0	244,157		244,157	.....0	244,157	.....0	.....0	28,651	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 87612EAU0...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	12,638,986	99.5965	.....0	.....0	.....0	244,157		244,157	.....0	244,157	.....0	.....0	28,651	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 87612EAU0...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	6,319,493	99.5965	.....0	.....0	.....0	122,078		122,078	.....0	122,078	.....0	.....0	14,326	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 87612EAU0...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	10,762,097	99.5965	.....0	.....0	.....0	207,899		207,899	.....0	207,899	.....0	.....0	24,397	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 881575AC8...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	10,909,283	99.5965	.....0	.....0	.....0	210,743		210,743	.....0	210,743	.....0	.....0	24,730	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 881575AC8...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	10,909,283	99.5965	.....0	.....0	.....0	210,743		210,743	.....0	210,743	.....0	.....0	24,730	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 91324PBK7...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	1,990,764	99.5965	.....0	.....0	.....0	38,457		38,457	.....0	38,457	.....0	.....0	4,513	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 91324PBK7...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	12,213,276	99.5965	.....0	.....0	.....0	235,933		235,933	.....0	235,933	.....0	.....0	27,686	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 91324PBK7...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	12,213,276	99.5965	.....0	.....0	.....0	235,933		235,933	.....0	235,933	.....0	.....0	27,686	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 91324PBK7...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	12,213,276	99.5965	.....0	.....0	.....0	235,933		235,933	.....0	235,933	.....0	.....0	27,686	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 913017BP3...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	11,904,852	99.5965	.....0	.....0	.....0	229,975		229,975	.....0	229,975	.....0	.....0	26,987	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 913017BP3...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	5,952,426	99.5965	.....0	.....0	.....0	114,987		114,987	.....0	114,987	.....0	.....0	13,494	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 913017BP3...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	5,952,426	99.5965	.....0	.....0	.....0	114,987		114,987	.....0	114,987	.....0	.....0	13,494	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 913017BP3...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	4,761,941	99.5965	.....0	.....0	.....0	91,990		91,990	.....0	91,990	.....0	.....0	10,795	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 92857WAB6...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	14,155,960	99.5965	.....0	.....0	.....0	273,461		273,461	.....0	273,461	.....0	.....0	32,090	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 92857WAB6...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	10,650,316	99.5965	.....0	.....0	.....0	205,740		205,740	.....0	205,740	.....0	.....0	24,143	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 92928QAB4...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	10,685,159	99.5965	.....0	.....0	.....0	206,413		206,413	.....0	206,413	.....0	.....0	24,222	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 28932MAJ4...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/2013	.....0	10,541,267	99.5965	.....0	.....0	.....0	203,633		203,633	.....0	203,633	.....0	.....0	23,896	0	99% / 99%...
JPY/Currency Fwd - 201309-E...	Bond Hedge - 931142CB7...	D PART 1...	Currency.....	BTMU	09/09/2013	12/13/20130	7,146,846	99.5965000	138,061		138,0610	138,06100	16,201	0	99% / 99%...

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201309-E	Bond Hedge - 931142DG5	D PART 1	Currency	BTMU	09/09/2013	12/13/2013	0	2,611,196	99.5965	0	0	0	50,442		50,442	0	50,442	0	0	5,919	0	99% / 99%
JPY/Currency Fwd - 201309-E	Bond Hedge - 845743BN2	D PART 1	Currency	BTMU	09/09/2013	12/13/2013	0	9,962,456	99.5965	0	0	0	192,452		192,452	0	192,452	0	0	22,584	0	99% / 99%
JPY/Currency Fwd - 201309-E	Bond Hedge - 755111BW0	D PART 1	Currency	BTMU	09/09/2013	12/13/2013	0	2,877,806	99.5965	0	0	0	55,593		55,593	0	55,593	0	0	6,524	0	99% / 99%
JPY/Currency Fwd - 201309-F	Bond Hedge - 018490AQ5	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	11,064,518	99.6270	0	0	0	217,693		217,693	0	217,693	0	0	25,916	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 620076BC2	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	9,102,399	99.6270	0	0	0	179,088		179,088	0	179,088	0	0	21,320	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	17,658,141	99.6270	0	0	0	347,421		347,421	0	347,421	0	0	41,360	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 907818DP0	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	13,445,853	99.6270	0	0	0	264,545		264,545	0	264,545	0	0	31,493	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	10,594,884	99.6270	0	0	0	208,453		208,453	0	208,453	0	0	24,816	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	7,063,256	99.6270	0	0	0	138,969		138,969	0	138,969	0	0	16,544	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	4,414,535	99.6270	0	0	0	86,855		86,855	0	86,855	0	0	10,340	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 380956AD4	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	44,832,393	99.6270	0	0	0	882,071		882,071	0	882,071	0	0	106,008	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	4,275,344	99.6270	0	0	0	84,117		84,117	0	84,117	0	0	10,014	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 620076BC2	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	4,551,199	99.6270	0	0	0	89,544		89,544	0	89,544	0	0	10,660	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 380956AD4	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	13,449,718	99.6270	0	0	0	264,621		264,621	0	264,621	0	0	31,503	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,829,070	99.6270	0	0	0	173,711		173,711	0	173,711	0	0	20,680	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 23338VAA4	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	44,164,827	99.6270	0	0	0	868,937		868,937	0	868,937	0	0	103,445	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 744448CJ8	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	15,056,043	99.6270	0	0	0	296,226		296,226	0	296,226	0	0	35,265	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 585055AY2	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	39,040,389	99.6270	0	0	0	768,114		768,114	0	768,114	0	0	91,442	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 744448CJ8	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	11,513,445	99.6270	0	0	0	226,525		226,525	0	226,525	0	0	26,967	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 863667AE1	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	35,042,703	99.6270	0	0	0	689,460		689,460	0	689,460	0	0	82,079	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 713448CC0	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,043,681	99.6270	0	0	0	158,258		158,258	0	158,258	0	0	18,840	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 494368BG7	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	16,261,316	99.6270	0	0	0	319,939		319,939	0	319,939	0	0	38,088	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 263534CJ6	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,812,062	99.6270	0	0	0	173,376		173,376	0	173,376	0	0	20,640	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 244199BF1	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,677,400	99.6270	0	0	0	170,727		170,727	0	170,727	0	0	20,325	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 244199BF1	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,677,400	99.6270	0	0	0	170,727		170,727	0	170,727	0	0	20,325	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 654106AD5	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,391,687	99.6270	0	0	0	165,105		165,105	0	165,105	0	0	19,655	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 263534CJ6	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,812,062	99.6270	0	0	0	173,376		173,376	0	173,376	0	0	20,640	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 87612EBA3	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,690,673	99.6270	0	0	0	170,988		170,988	0	170,988	0	0	20,356	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 713448BZ0	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,711,847	99.6270	0	0	0	171,404		171,404	0	171,404	0	0	20,405	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 25468PCX2	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,353,095	99.6270	0	0	0	164,346		164,346	0	164,346	0	0	19,565	0	100% / 100%
JPY/Currency Fwd - 201309-F	Bond Hedge - 263534CJ6	D PART 1	Currency	BTMU	09/11/2013	12/18/2013	0	8,812,062	99.6270	0	0	0	173,376		173,376	0	173,376	0	0	20,640	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 12189LAL5	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	27,936,813	99.6494	0	0	0	557,481		557,481	0	557,481	0	0	65,435	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 12189LAL5	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	4,656,136	99.6494	0	0	0	92,913		92,913	0	92,913	0	0	10,906	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 12189LAL5	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	27,936,813	99.6494	0	0	0	557,481		557,481	0	557,481	0	0	65,435	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 37558AQ6	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	31,684,302	99.6494	0	0	0	632,262		632,262	0	632,262	0	0	74,212	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 693506BG1	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	9,082,679	99.6494	0	0	0	181,245		181,245	0	181,245	0	0	21,274	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 693506BG1	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	13,624,018	99.6494	0	0	0	271,868		271,868	0	271,868	0	0	31,911	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 189054AT6	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	13,889,478	99.6494	0	0	0	277,165		277,165	0	277,165	0	0	32,533	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 189054AT6	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	4,629,826	99.6494	0	0	0	92,388		92,388	0	92,388	0	0	10,844	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 189054AT6	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	12,037,547	99.6494	0	0	0	240,210		240,210	0	240,210	0	0	28,195	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 20030NAY7	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	23,191,666	99.6494	0	0	0	462,791		462,791	0	462,791	0	0	54,321	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 20030NAY7	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	28,989,583	99.6494	0	0	0	578,489		578,489	0	578,489	0	0	67,901	0	100% / 100%
JPY/Currency Fwd - 201309-G	Bond Hedge - 20030NB02	D PART 1	Currency	MIZUHO	09/11/2013	12/18/2013	0	28,233,643	99.6494	0	0	0	563,404		563,404	0	563,404	0	0	66,130	0	100% / 100%

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SCHEDULE DB - PART A - SECTION 1

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

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 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 - 201309-G...	Bond Hedge - 20030NBE0.....	D PART 1..	Currency.....	MIZUHO.....	09/11/2013	12/18/2013	.....0	9,091,842	99.6494	.....0	.....0	.....0	181,428		181,428	.....0	181,428	.....0	.....0	21,295	0	100% / 100%
JPY/Currency Fwd - 201309-G...	Bond Hedge - 25179MAP8.....	D PART 1..	Currency.....	MIZUHO.....	09/11/2013	12/18/2013	.....0	23,410,327	99.6494	.....0	.....0	.....0	467,154		467,154	.....0	467,154	.....0	.....0	54,833	0	100% / 100%
JPY/Currency Fwd - 201309-G...	Bond Hedge - 25179MAP8.....	D PART 1..	Currency.....	MIZUHO.....	09/11/2013	12/18/2013	.....0	23,410,327	99.6494	.....0	.....0	.....0	467,154		467,154	.....0	467,154	.....0	.....0	54,833	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 12527GAA1.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,544,892	99.6130	.....0	.....0	.....0	225,707		225,707	.....0	225,707	.....0	.....0	27,381	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 902133AF4.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,337,263	99.6130	.....0	.....0	.....0	221,648		221,648	.....0	221,648	.....0	.....0	26,889	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 776696AF3.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	9,626,346	99.6130	.....0	.....0	.....0	188,199		188,199	.....0	188,199	.....0	.....0	22,831	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 25459HAU9.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	10,925,849	99.6130	.....0	.....0	.....0	213,604		213,604	.....0	213,604	.....0	.....0	25,913	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 931422AE9.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	6,316,926	99.6130	.....0	.....0	.....0	123,498		123,498	.....0	123,498	.....0	.....0	14,982	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 548661CW5.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	9,545,014	99.6130	.....0	.....0	.....0	186,609		186,609	.....0	186,609	.....0	.....0	22,638	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 25470DAA7.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,189,175	99.6130	.....0	.....0	.....0	218,753		218,753	.....0	218,753	.....0	.....0	26,537	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 85590AAL8.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	10,437,714	99.6130	.....0	.....0	.....0	204,061		204,061	.....0	204,061	.....0	.....0	24,755	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 72650RAT9.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,637,364	99.6130	.....0	.....0	.....0	227,515		227,515	.....0	227,515	.....0	.....0	27,600	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 126408GM9.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,507,420	99.6130	.....0	.....0	.....0	224,974		224,974	.....0	224,974	.....0	.....0	27,292	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 742718DY2.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	9,290,526	99.6130	.....0	.....0	.....0	181,633		181,633	.....0	181,633	.....0	.....0	22,034	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 219350AS4.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	5,244,274	99.6130	.....0	.....0	.....0	102,527		102,527	.....0	102,527	.....0	.....0	12,438	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 775109AK7.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,801,822	99.6130	.....0	.....0	.....0	230,730		230,730	.....0	230,730	.....0	.....0	27,990	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 26875PAD3.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,440,156	99.6130	.....0	.....0	.....0	223,659		223,659	.....0	223,659	.....0	.....0	27,133	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 92553PAD4.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,153,446	99.6130	.....0	.....0	.....0	218,054		218,054	.....0	218,054	.....0	.....0	26,453	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 620076A22.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	5,560,761	99.6130	.....0	.....0	.....0	108,715		108,715	.....0	108,715	.....0	.....0	13,189	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 620076A22.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	5,560,761	99.6130	.....0	.....0	.....0	108,715		108,715	.....0	108,715	.....0	.....0	13,189	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 370334BM5.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	9,641,870	99.6130	.....0	.....0	.....0	188,502		188,502	.....0	188,502	.....0	.....0	22,868	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 92343VAV6.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,459,824	99.6130	.....0	.....0	.....0	224,044		224,044	.....0	224,044	.....0	.....0	27,179	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 219350AS4.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	6,674,530	99.6130	.....0	.....0	.....0	130,490		130,490	.....0	130,490	.....0	.....0	15,830	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 68389XAG0.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,155,837	99.6130	.....0	.....0	.....0	218,101		218,101	.....0	218,101	.....0	.....0	26,458	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 110122AT5.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	8,758,045	99.6130	.....0	.....0	.....0	171,223		171,223	.....0	171,223	.....0	.....0	20,772	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 658444BC1.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,513,756	99.6130	.....0	.....0	.....0	225,098		225,098	.....0	225,098	.....0	.....0	27,307	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 487836BC1.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	10,704,848	99.6130	.....0	.....0	.....0	209,284		209,284	.....0	209,284	.....0	.....0	25,389	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 63946BAD2.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,065,936	99.6130	.....0	.....0	.....0	216,343		216,343	.....0	216,343	.....0	.....0	26,245	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 41283DAB9.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	11,608,151	99.6130	.....0	.....0	.....0	226,944		226,944	.....0	226,944	.....0	.....0	27,531	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 17275RAE2.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	5,015,571	99.6130	.....0	.....0	.....0	98,056		98,056	.....0	98,056	.....0	.....0	11,895	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 459200HE4.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	9,685,789	99.6130	.....0	.....0	.....0	189,361		189,361	.....0	189,361	.....0	.....0	22,972	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 485161AN3.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	9,429,736	99.6130	.....0	.....0	.....0	184,355		184,355	.....0	184,355	.....0	.....0	22,365	0	100% / 100%
JPY/Currency Fwd - 201309-H(S)	Bond Hedge - 931422AE9.....	D PART 1..	Currency.....	BTMU.....	09/13/2013	12/20/2013	.....0	4,765,400	99.6130	.....0	.....0	.....0	93,165		93,165	.....0	93,165	.....0	.....0	11,302	0	100% / 100%
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 202795JA9.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	8,391,585	99.1575	.....0	.....0	.....0	126,991		126,991	.....0	126,991	.....0	.....0	22,114	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 115637AL4.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	10,763,008	99.1575	.....0	.....0	.....0	162,878		162,878	.....0	162,878	.....0	.....0	28,363	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 125509BS7.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	2,004,638	99.1575	.....0	.....0	.....0	30,336		30,336	.....0	30,336	.....0	.....0	5,283	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 126408GY3.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	12,473,388	99.1575	.....0	.....0	.....0	188,761		188,761	.....0	188,761	.....0	.....0	32,870	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 292505AJ3.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	4,929,063	99.1575	.....0	.....0	.....0	74,592		74,592	.....0	74,592	.....0	.....0	12,989	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 126408GY3.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	4,157,796	99.1575	.....0	.....0	.....0	62,920		62,920	.....0	62,920	.....0	.....0	10,957	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 56585AAD4.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	5,307,209	99.1575	.....0	.....0	.....0	80,315		80,315	.....0	80,315	.....0	.....0	13,986	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 15135UAG4.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	6,495,595	99.1575	.....0	.....0	.....0	98,299		98,299	.....0	98,299	.....0	.....0	17,117	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 244199BF1.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/2014	.....0	17,329,019	99.1575	.....0	.....0	.....0	262,242		262,242	.....0	262,242	.....0	.....0	45,666	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 260033AK4.....	D PART 1..	Currency.....	MIZUHO.....	09/19/2013	01/08/20140	16,033,200	99.1575000	242,632		242,6320	242,63200	42,251	0	99% / 99%...

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 931142DB6.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	11,113,473	99.1575	0	0	0	168,182		168,182	0	168,182	0	0	29,287	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 26884TAH5.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	4,664,121	99.1575	0	0	0	70,583		70,583	0	70,583	0	0	12,291	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 927804FL3.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	17,531,969	99.1575	0	0	0	265,314		265,314	0	265,314	0	0	46,201	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 85590AAP9.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	11,657,483	99.1575	0	0	0	176,414		176,414	0	176,414	0	0	30,720	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 292505AJ3.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	9,858,126	99.1575	0	0	0	149,184		149,184	0	149,184	0	0	25,978	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 927804FL3.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	4,382,992	99.1575	0	0	0	66,328		66,328	0	66,328	0	0	11,560	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 824348AQ9.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	8,597,946	99.1575	0	0	0	130,114		130,114	0	130,114	0	0	22,658	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 927804FL3.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	8,765,985	99.1575	0	0	0	132,657		132,657	0	132,657	0	0	23,100	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 927804FL3.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	4,382,992	99.1575	0	0	0	66,328		66,328	0	66,328	0	0	11,560	0	99% / 99%...
JPY/Currency Fwd - 201309-I.....	Bond Hedge - 89233P7F7.....	D PART 1.....	Currency.....	MIZUHO	09/19/2013	01/08/2014	0	68,475,412	99.1575	0	0	0	1,036,247		1,036,247	0	1,036,247	0	0	180,449	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 115637AL4.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	1,663,106	98.1005	0	0	0	8,152		8,152	0	8,152	0	0	4,383	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 452308AQ2.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	8,901,769	98.1005	0	0	0	28,929		28,929	0	28,929	0	0	15,553	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 17275RAF9.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	32,612,945	98.1005	0	0	0	159,859		159,859	0	159,859	0	0	85,943	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 26884TAH5.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	1,873,826	98.1005	0	0	0	9,185		9,185	0	9,185	0	0	4,938	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 277432AN0.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	5,767,521	98.1005	0	0	0	28,271		28,271	0	28,271	0	0	15,199	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 74834LAS9.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	8,204,681	98.1005	0	0	0	25,512		25,512	0	25,512	0	0	13,716	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 824348AQ9.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	8,635,635	98.1005	0	0	0	42,329		42,329	0	42,329	0	0	22,757	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 452308AQ2.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	9,836,281	98.1005	0	0	0	48,214		48,214	0	48,214	0	0	25,921	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 15135UA64.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	4,660,049	98.1005	0	0	0	22,842		22,842	0	22,842	0	0	12,280	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 26884TAH5.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	4,684,566	98.1005	0	0	0	22,962		22,962	0	22,962	0	0	12,345	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	8,633,411	98.1005	0	0	0	42,318		42,318	0	42,318	0	0	22,751	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	2,590,023	98.1005	0	0	0	12,695		12,695	0	12,695	0	0	6,825	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	5,180,047	98.1005	0	0	0	25,391		25,391	0	25,391	0	0	13,651	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	6,043,388	98.1005	0	0	0	29,623		29,623	0	29,623	0	0	15,926	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	2,590,023	98.1005	0	0	0	12,695		12,695	0	12,695	0	0	6,825	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	8,633,411	98.1005	0	0	0	42,318		42,318	0	42,318	0	0	22,751	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AG0.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	18,158,233	98.1005	0	0	0	89,006		89,006	0	89,006	0	0	47,851	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	2,371,657	98.1005	0	0	0	11,625		11,625	0	11,625	0	0	6,250	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 68389XAM7.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	10,648,199	98.1005	0	0	0	52,194		52,194	0	52,194	0	0	28,060	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 693506BG1.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	3,658,778	98.1005	0	0	0	17,934		17,934	0	17,934	0	0	9,642	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	3,952,762	98.1005	0	0	0	19,375		19,375	0	19,375	0	0	10,416	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 219350AW5.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	2,871,993	98.1005	0	0	0	14,078		14,078	0	14,078	0	0	7,568	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 976843BH4.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	2,554,992	98.1005	0	0	0	12,524		12,524	0	12,524	0	0	6,733	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 681919AZ9.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	3,794,258	98.1005	0	0	0	18,598		18,598	0	18,598	0	0	9,999	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 651639AN6.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	4,345,239	98.1005	0	0	0	21,299		21,299	0	21,299	0	0	11,451	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 824348AQ9.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	5,181,381	98.1005	0	0	0	25,398		25,398	0	25,398	0	0	13,654	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	2,371,657	98.1005	0	0	0	11,625		11,625	0	11,625	0	0	6,250	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	3,568,358	98.1005	0	0	0	17,491		17,491	0	17,491	0	0	9,403	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 56585AAD4.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	5,330,473	98.1005	0	0	0	26,128		26,128	0	26,128	0	0	14,047	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 111320AF4.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	4,460,447	98.1005	0	0	0	21,864		21,864	0	21,864	0	0	11,754	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 74834LAS9.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	2,081,872	98.1005	0	0	0	10,205		10,205	0	10,205	0	0	5,486	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 74834LAS9.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	5,204,681	98.1005	0	0	0	25,512		25,512	0	25,512	0	0	13,716	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui	09/19/2013	01/08/2014	0	4,316,706	98.1005	0	0	0	21,159		21,159	0	21,159	0	0	11,376	0	99% / 99%...

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 224044BW6.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	12,214,328	98.1005	.....0	.....0	.....0	59,871		59,871	.....0	59,871	.....0	.....0	32,188	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 709629AL3.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	1,810,327	98.1005	.....0	.....0	.....0	8,874		8,874	.....0	8,874	.....0	.....0	4,771	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 224044BW6.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	4,362,260	98.1005	.....0	.....0	.....0	21,382		21,382	.....0	21,382	.....0	.....0	11,496	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 125509BS7.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	5,033,563	98.1005	.....0	.....0	.....0	24,673		24,673	.....0	24,673	.....0	.....0	13,265	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 292505AJ3.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	4,950,670	98.1005	.....0	.....0	.....0	24,267		24,267	.....0	24,267	.....0	.....0	13,046	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 837004CF5.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	1,814,523	98.1005	.....0	.....0	.....0	8,894		8,894	.....0	8,894	.....0	.....0	4,782	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 87425EAM5.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	1,923,589	98.1005	.....0	.....0	.....0	9,429		9,429	.....0	9,429	.....0	.....0	5,069	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 565849AK2.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	4,603,668	98.1005	.....0	.....0	.....0	22,566		22,566	.....0	22,566	.....0	.....0	12,132	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	8,633,411	98.1005	.....0	.....0	.....0	42,318		42,318	.....0	42,318	.....0	.....0	22,751	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 740189AH8.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	21,583,528	98.1005	.....0	.....0	.....0	105,796		105,796	.....0	105,796	.....0	.....0	56,878	0	99% / 99%...
JPY/Currency Fwd - 201309-J.....	Bond Hedge - 594918AR5.....	D PART 1.....	Currency.....	Sumitomo Mitsui.....	09/19/2013	01/08/2014	.....0	3,952,762	98.1005	.....0	.....0	.....0	19,375		19,375	.....0	19,375	.....0	.....0	10,416	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 694308HD2.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	2,847,489	98.1081	.....0	.....0	.....0	99,671		99,671	.....0	99,671	.....0	.....0	60,808	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,069,632	98.1081	.....0	.....0	.....0	17,754		17,754	.....0	17,754	.....0	.....0	10,831	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 26875PAK7.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	13,584,909	98.1081	.....0	.....0	.....0	59,264		59,264	.....0	59,264	.....0	.....0	36,156	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,069,632	98.1081	.....0	.....0	.....0	17,754		17,754	.....0	17,754	.....0	.....0	10,831	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 459200HF1.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	10,619,886	98.1081	.....0	.....0	.....0	46,329		46,329	.....0	46,329	.....0	.....0	28,264	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,361,745	98.1081	.....0	.....0	.....0	19,028		19,028	.....0	19,028	.....0	.....0	11,609	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	8,723,490	98.1081	.....0	.....0	.....0	38,056		38,056	.....0	38,056	.....0	.....0	23,217	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 74005PBD5.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	8,139,264	98.1081	.....0	.....0	.....0	35,507		35,507	.....0	35,507	.....0	.....0	21,662	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 713448BS6.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	9,898,847	98.1081	.....0	.....0	.....0	43,183		43,183	.....0	43,183	.....0	.....0	26,345	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 049560AK1.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	20,342,439	98.1081	.....0	.....0	.....0	88,743		88,743	.....0	88,743	.....0	.....0	54,140	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 25468PCX2.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	33,601,088	98.1081	.....0	.....0	.....0	146,584		146,584	.....0	146,584	.....0	.....0	89,428	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 12527GAC7.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	9,047,024	98.1081	.....0	.....0	.....0	39,467		39,467	.....0	39,467	.....0	.....0	24,078	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 25468PCR5.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	9,037,680	98.1081	.....0	.....0	.....0	39,427		39,427	.....0	39,427	.....0	.....0	24,053	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 26875PAK7.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,528,303	98.1081	.....0	.....0	.....0	19,755		19,755	.....0	19,755	.....0	.....0	12,052	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 718546AH7.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	5,174,319	98.1081	.....0	.....0	.....0	22,573		22,573	.....0	22,573	.....0	.....0	13,771	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 87612EBA3.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,353,492	98.1081	.....0	.....0	.....0	18,992		18,992	.....0	18,992	.....0	.....0	11,587	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 594918AU8.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,150,836	98.1081	.....0	.....0	.....0	18,108		18,108	.....0	18,108	.....0	.....0	11,047	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 548661CU9.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	5,053,199	98.1081	.....0	.....0	.....0	22,044		22,044	.....0	22,044	.....0	.....0	13,449	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 406216BA8.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,696,248	98.1081	.....0	.....0	.....0	20,487		20,487	.....0	20,487	.....0	.....0	12,499	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 12527GAC7.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	9,047,024	98.1081	.....0	.....0	.....0	39,467		39,467	.....0	39,467	.....0	.....0	24,078	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 437076BA9.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,444,649	98.1081	.....0	.....0	.....0	19,390		19,390	.....0	19,390	.....0	.....0	11,829	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 694308HD2.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,569,498	98.1081	.....0	.....0	.....0	19,934		19,934	.....0	19,934	.....0	.....0	12,162	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 15189XAM0.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,073,405	98.1081	.....0	.....0	.....0	17,770		17,770	.....0	17,770	.....0	.....0	10,841	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 049560AL9.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,372,304	98.1081	.....0	.....0	.....0	19,074		19,074	.....0	19,074	.....0	.....0	11,637	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 694308HD2.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,569,498	98.1081	.....0	.....0	.....0	19,934		19,934	.....0	19,934	.....0	.....0	12,162	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 67103HAD9.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,781,903	98.1081	.....0	.....0	.....0	20,861		20,861	.....0	20,861	.....0	.....0	12,727	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 694308HD2.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	4,569,498	98.1081	.....0	.....0	.....0	19,934		19,934	.....0	19,934	.....0	.....0	12,162	0	99% / 99%...
JPY/Currency Fwd - 201309-K.....	Bond Hedge - 244199BF1.....	D PART 1.....	Currency.....	BTMU.....	09/20/2013	01/10/2014	.....0	1,744,698	98.1081	.....0	.....0	.....0	7,611		7,611	.....0	7,611	.....0	.....0	4,643	0	99% / 99%...
JPY/Currency Fwd - 201309-L.....	Bond Hedge - 380956AD4.....	D PART 1.....	Currency.....	BTMU.....	09/26/2013	01/16/2014	.....0	9,119,408	98.6570	.....0	.....0	.....0	91,318		91,318	.....0	91,318	.....0	.....0	24,975	0	99% / 99%...
JPY/Currency Fwd - 201309-L.....	Bond Hedge - 25470DAJ8.....	D PART 1.....	Currency.....	BTMU.....	09/26/2013	01/16/2014	.....0	9,155,186	98.6570	.....0	.....0	.....0	91,676		91,676	.....0	91,676	.....0	.....0	25,073	0	99% / 99%...
JPY/Currency Fwd - 201309-L.....	Bond Hedge - 620076B2.....	D PART 1.....	Currency.....	BTMU.....	09/26/2013	01/16/2014	.....0	12,017,995	98.6570	.....0	.....0	.....0	120,343		120,343	.....0	120,343	.....0	.....0	32,913	0	99% / 99%...
JPY/Currency Fwd - 201309-L.....	Bond Hedge - 775109AX9.....	D PART 1.....	Currency.....	BTMU.....	09/26/2013	01/16/20140	13,073,590	98.6570000	130,914		130,9140	130,91400	35,804	0	99% / 99%...

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201309-L	Bond Hedge - 25271CAL6	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	14,693,358	98.6570	0	0	0	147,134		147,134	0	147,134	0	0	40,239	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 620076BC2	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	9,244,611	98.6570	0	0	0	92,572		92,572	0	92,572	0	0	25,317	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 775109AX9	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,357,863	98.6570	0	0	0	43,638		43,638	0	43,638	0	0	11,935	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 25470DAJ8	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	9,155,186	98.6570	0	0	0	91,676		91,676	0	91,676	0	0	25,073	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 25271CAL6	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	16,953,875	98.6570	0	0	0	169,769		169,769	0	169,769	0	0	46,430	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 863667AE1	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	8,945,170	98.6570	0	0	0	89,573		89,573	0	89,573	0	0	24,497	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 585055AY2	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	17,779,572	98.6570	0	0	0	178,038		178,038	0	178,038	0	0	48,691	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 863667AE1	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	8,050,653	98.6570	0	0	0	80,616		80,616	0	80,616	0	0	22,048	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 775109AX9	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	8,715,727	98.6570	0	0	0	87,276		87,276	0	87,276	0	0	23,869	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 219350AW5	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	9,736,746	98.6570	0	0	0	97,500		97,500	0	97,500	0	0	26,665	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 548661CX3	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	9,584,425	98.6570	0	0	0	95,975		95,975	0	95,975	0	0	26,248	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 863667AE1	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	8,945,170	98.6570	0	0	0	89,573		89,573	0	89,573	0	0	24,497	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 370334BP8	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	18,138,406	98.6570	0	0	0	181,631		181,631	0	181,631	0	0	49,674	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 585055AY2	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	8,889,786	98.6570	0	0	0	89,019		89,019	0	89,019	0	0	24,346	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 263534CJ6	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,461,661	98.6570	0	0	0	44,677		44,677	0	44,677	0	0	12,219	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 055451AR9	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,486,014	98.6570	0	0	0	44,921		44,921	0	44,921	0	0	12,285	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 571903AK9	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	3,705,889	98.6570	0	0	0	37,109		37,109	0	37,109	0	0	10,149	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 620076BC2	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	6,471,228	98.6570	0	0	0	64,800		64,800	0	64,800	0	0	17,722	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 25271CAL6	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	3,390,775	98.6570	0	0	0	33,954		33,954	0	33,954	0	0	9,286	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 057224AZ0	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	5,303,526	98.6570	0	0	0	53,107		53,107	0	53,107	0	0	14,524	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 244199BF1	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,416,512	98.6570	0	0	0	44,225		44,225	0	44,225	0	0	12,095	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 458140AN0	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	13,712,389	98.6570	0	0	0	137,310		137,310	0	137,310	0	0	37,553	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 459200HF1	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,472,962	98.6570	0	0	0	44,790		44,790	0	44,790	0	0	12,250	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 494368BG7	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	10,994,520	98.6570	0	0	0	110,095		110,095	0	110,095	0	0	30,110	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 437076AV4	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	17,476,603	98.6570	0	0	0	175,004		175,004	0	175,004	0	0	47,862	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 931142DG5	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	8,874,576	98.6570	0	0	0	88,867		88,867	0	88,867	0	0	24,304	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 594918AU8	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	8,407,038	98.6570	0	0	0	84,185		84,185	0	84,185	0	0	23,024	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 68389XAM7	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	5,418,366	98.6570	0	0	0	54,257		54,257	0	54,257	0	0	14,839	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 406216BA8	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,768,043	98.6570	0	0	0	47,745		47,745	0	47,745	0	0	13,058	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 594918AR5	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	12,081,385	98.6570	0	0	0	120,978		120,978	0	120,978	0	0	33,086	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 458140AN0	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,570,796	98.6570	0	0	0	45,770		45,770	0	45,770	0	0	12,518	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 406216BA8	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	4,768,043	98.6570	0	0	0	47,745		47,745	0	47,745	0	0	13,058	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 049560AK1	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	10,863,422	98.6570	0	0	0	108,782		108,782	0	108,782	0	0	29,751	0	99% / 99%
JPY/Currency Fwd - 201309-L	Bond Hedge - 057224AZ0	D PART 1.	Currency	BTMU	09/26/2013	01/16/2014	0	5,303,526	98.6570	0	0	0	53,107		53,107	0	53,107	0	0	14,524	0	99% / 99%
JPY/Currency Fwd - 201305-(US)-F	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	05/29/2013	07/23/2014	0	51,150,895	100.5000	0	0	0	(1,280,656)		(1,280,656)	0	(1,280,656)	0	0	231,909	0	0001
JPY/Currency Fwd - 201306-(US)-A	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	06/03/2013	07/23/2014	0	102,301,790	99.3000	0	0	0	(1,361,798)		(1,361,798)	0	(1,361,798)	0	0	463,818	0	0001
JPY/Currency Fwd - 201306-(US)-B	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	06/03/2013	07/23/2014	0	76,726,343	101.3000	0	0	0	(2,508,901)		(2,508,901)	0	(2,508,901)	0	0	347,864	0	0001
JPY/Currency Fwd - 201306-(US)-C	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	06/06/2013	07/23/2014	0	153,452,685	100.6100	0	0	0	(4,004,755)		(4,004,755)	0	(4,004,755)	0	0	695,727	0	0001
1219999	Total-Forwards-Hedging Effective									0	0	0	116,394,558	XXX	116,394,558	0	116,394,558	0	0	21,627,428	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1269999	Total-Forwards									0	0	0	116,394,558	XXX	116,394,558	0	116,394,558	0	0	21,627,428	XXX	XXX
1399999	Total-Hedging Effective									0	0	0	116,394,558	XXX	116,394,558	0	116,394,558	0	0	21,627,428	XXX	XXX
1409999	Total-Hedging Other									0	1,250,000	0	(72,076,731)	XXX	(72,076,731)	(69,931,670)	(2,145,061)	0	0	35,090,751	XXX	XXX
1449999	TOTAL									0	1,250,000	0	44,317,827	XXX	44,317,827	(69,931,670)	114,249,497	0	0	56,718,179	XXX	XXX

(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.
	0002	Interest Rate hedge for Dollar denominated Bond Portfolio.

**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	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BTMU-Foreign Exchange Forward 201307-A.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	6,353,816	0	6,353,816	6,353,816	0	6,353,816	127,298	127,298
MIZUHO-Foreign Exchange Forward 201307-B.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	4,946,729	0	4,946,729	4,946,729	0	4,946,729	99,038	99,038
BTMU-Foreign Exchange Forward 201307-C.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	8,206,662	0	8,206,662	8,206,662	0	8,206,662	195,426	195,426
Sumitomo Mitsui-Foreign Exchange Forward 201307-D.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	8,696,372	0	8,696,372	8,696,372	0	8,696,372	196,795	196,795
BTMU-Foreign Exchange Forward 201307-E.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	2,237,333	0	2,237,333	2,237,333	0	2,237,333	110,715	110,715
BTMU-Foreign Exchange Forward 201307-F.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	2,129,147	0	2,129,147	2,129,147	0	2,129,147	144,921	144,921
Sumitomo Mitsui-Foreign Exchange Forward 201307-G.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	6,375,097	0	6,375,097	6,375,097	0	6,375,097	344,375	344,375
BTMU-Foreign Exchange Forward 201307-H.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	4,586,029	0	4,586,029	4,586,029	0	4,586,029	254,365	254,365
MIZUHO-Foreign Exchange Forward 201307-I.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	4,274,632	0	4,274,632	4,274,632	0	4,274,632	243,530	243,530
MIZUHO-Foreign Exchange Forward 201307-J.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	5,832,802	0	5,832,802	5,832,802	0	5,832,802	431,833	431,833
Sumitomo Mitsui-Foreign Exchange Forward 201307-K.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	6,257,692	0	6,257,692	6,257,692	0	6,257,692	432,494	432,494
BTMU-Foreign Exchange Forward 201307-L.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	844,052	0	844,052	844,052	0	844,052	414,223	414,223
MIZUHO-Foreign Exchange Forward 201307-M.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	826,611	0	826,611	826,611	0	826,611	445,925	445,925
MIZUHO-Foreign Exchange Forward 201308-A.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	963,809	0	963,809	963,809	0	963,809	620,424	620,424
BTMU-Foreign Exchange Forward 201308-B.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	1,000,445	0	1,000,445	1,000,445	0	1,000,445	657,732	657,732
MIZUHO-Foreign Exchange Forward 201308-C.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	0	(1,194,853)	0	0	(1,194,853)	0	572,530	572,530
Sumitomo Mitsui-Foreign Exchange Forward 201308-D.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	1,810,682	0	1,810,682	1,810,682	0	1,810,682	542,043	542,043
BTMU-Foreign Exchange Forward 201308-E.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	506,383	0	506,383	506,383	0	506,383	497,243	497,243
Sumitomo Mitsui-Foreign Exchange Forward 201308-F.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	0	(1,487,349)	0	0	(1,487,349)	0	539,913	539,913
MIZUHO-Foreign Exchange Forward 201308-G.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	0	(285,834)	0	0	(285,834)	0	769,802	769,802
Sumitomo Mitsui-Foreign Exchange Forward 201308-H.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	0	(501,404)	0	0	(501,404)	0	421,105	421,105
MIZUHO-Foreign Exchange Forward 201308-I.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	403,139	0	403,139	403,139	0	403,139	559,014	559,014
BTMU-Foreign Exchange Forward 201308-J.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	408,738	0	408,738	408,738	0	408,738	584,159	584,159
BTMU-Foreign Exchange Forward 201308-K.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	1,228,090	0	1,228,090	1,228,090	0	1,228,090	646,714	646,714
MIZUHO-Foreign Exchange Forward 201308-L.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	1,060,482	0	1,060,482	1,060,482	0	1,060,482	568,981	568,981
BTMU-Foreign Exchange Forward 201308-M.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	191,473	0	191,473	191,473	0	191,473	412,689	412,689
Sumitomo Mitsui-Foreign Exchange Forward 201308-N.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	1,865,639	0	1,865,639	1,865,639	0	1,865,639	636,759	636,759
BTMU-Foreign Exchange Forward 201309-A.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	5,375,319	0	5,375,319	5,375,319	0	5,375,319	593,817	593,817
Sumitomo Mitsui-Foreign Exchange Forward 201309-B.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	5,118,117	0	5,118,117	5,118,117	0	5,118,117	579,402	579,402
MIZUHO-Foreign Exchange Forward 201309-C.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	5,539,840	0	5,539,840	5,539,840	0	5,539,840	621,815	621,815
MIZUHO-Foreign Exchange Forward 201309-D.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	7,188,912	0	7,188,912	7,188,912	0	7,188,912	720,499	720,499
BTMU-Foreign Exchange Forward 201309-E.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	6,464,644	0	6,464,644	6,464,644	0	6,464,644	758,617	758,617
BTMU-Foreign Exchange Forward 201309-F.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	7,797,973	0	7,797,973	7,797,973	0	7,797,973	928,330	928,330
MIZUHO-Foreign Exchange Forward 201309-G.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	5,623,434	0	5,623,434	5,623,434	0	5,623,434	660,056	660,056
BTMU-Foreign Exchange Forward 201309-H(s).....	C3GTMZIHMY46P4OIX74.....	..N.....	0	5,583,567	0	5,583,567	5,583,567	0	5,583,567	677,358	677,358
MIZUHO-Foreign Exchange Forward 201309-I.....	KYVVX0WBRR8DFVPLES39.....	..N.....	0	3,591,319	0	3,591,319	3,591,319	0	3,591,319	625,380	625,380
Sumitomo Mitsui-Foreign Exchange Forward 201309-J.....	5U0XI89JRFVHWIBS4F54.....	..N.....	0	1,324,756	0	1,324,756	1,324,756	0	1,324,756	712,211	712,211
BTMU-Foreign Exchange Forward 201309-K.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	996,702	0	996,702	996,702	0	996,702	608,068	608,068
BTMU-Foreign Exchange Forward 201309-L.....	C3GTMZIHMY46P4OIX74.....	..N.....	0	3,409,674	0	3,409,674	3,409,674	0	3,409,674	932,509	932,509
GS-Collar 201308A - Receive Leg.....	W22LROWP2IHZNBB6K528.....	..Y.....	0	0	(10,265,188)	0	0	(10,265,188)	0	1,581,139	0
GS-Collar 201308A - Pay Leg.....	W22LROWP2IHZNBB6K528.....	..Y.....	0	2,006,369	0	2,006,369	2,006,369	0	2,006,369	1,581,139	1,581,139
GS-Collar 201308B - Receive Leg.....	W22LROWP2IHZNBB6K528.....	..Y.....	0	0	(13,420,874)	0	0	(13,420,874)	0	2,011,253	0
GS-Collar 201308B - Pay Leg.....	W22LROWP2IHZNBB6K528.....	..Y.....	0	3,802,853	0	3,802,853	3,802,853	0	3,802,853	2,011,253	2,011,253

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

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
GS-Collar 201308E - Receive Leg..... W22LROWP2IHZNBB6K528	Y	Y	0	0	(9,725,383)	0	0	(9,725,383)	0	1,187,683	0
GS-Collar 201308E - Pay Leg..... W22LROWP2IHZNBB6K528	Y	Y	0	3,620,373	0	3,620,373	3,620,373	0	3,620,373	1,187,683	1,187,683
GS-Collar 201308J - Receive Leg..... W22LROWP2IHZNBB6K528	Y	Y	0	0	(14,026,155)	0	0	(14,026,155)	0	2,509,626	0
GS-Collar 201308J - Pay Leg..... W22LROWP2IHZNBB6K528	Y	Y	0	3,794,417	0	3,794,417	3,794,417	0	3,794,417	2,509,626	2,509,626
MS-Collar 201308C - Receive Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	0	(5,787,788)	0	0	(5,787,788)	0	790,569	0
MS-Collar 201308C - Pay Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	1,081,085	0	1,081,085	1,081,085	0	1,081,085	790,569	790,569
MS-Collar 201308D - Receive Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	0	(7,998,429)	0	0	(7,998,429)	0	1,005,627	0
MS-Collar 201308D - Pay Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	2,270,594	0	2,270,594	2,270,594	0	2,270,594	1,005,627	1,005,627
MS-Collar 201308F - Receive Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	0	(17,148,360)	0	0	(17,148,360)	0	3,157,326	0
MS-Collar 201308F - Pay Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	7,051,394	0	7,051,394	7,051,394	0	7,051,394	3,157,326	3,157,326
MS-Collar 201308G - Receive Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	0	(6,823,105)	0	0	(6,823,105)	0	1,290,994	0
MS-Collar 201308G - Pay Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	2,668,624	0	2,668,624	2,668,624	0	2,668,624	1,290,994	1,290,994
MS-Collar 201308H - Receive Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	0	(10,059,494)	0	0	(10,059,494)	0	1,629,588	0
MS-Collar 201308H - Pay Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	4,888,535	0	4,888,535	4,888,535	0	4,888,535	1,629,588	1,629,588
MS-Collar 201308H - Receive Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	0	(12,880,781)	0	0	(12,880,781)	0	1,917,753	0
MS-Collar 201308H - Pay Leg..... 4PQUHN3JPFGFNF3BB653	Y	Y	0	7,019,641	0	7,019,641	7,019,641	0	7,019,641	1,917,753	1,917,753
Goldman Sachs Bank USA - JPY/Currency Collar - 201305-A- Receive Leg... KD3XUN7C6T14HNAYLU02	N	N	0	1,927,989	0	1,927,989	1,927,989	0	1,927,989	463,818	463,818
Goldman Sachs Bank USA - JPY/Currency Collar - 201305-A - Pay Leg..... KD3XUN7C6T14HNAYLU02	N	N	0	0	(4,073,050)	0	0	(4,073,050)	0	463,818	463,818
Goldman Sachs Bank USA - JPY/Currency Fwd - 201305-(US)-F..... KD3XUN7C6T14HNAYLU02	N	N	0	0	(1,280,656)	0	0	(1,280,656)	0	231,909	231,909
Goldman Sachs Bank USA - JPY/Currency Fwd - 201306-(US)-A..... KD3XUN7C6T14HNAYLU02	N	N	0	0	(1,361,798)	0	0	(1,361,798)	0	463,818	463,818
Goldman Sachs Bank USA - JPY/Currency Fwd - 201306-(US)-B..... KD3XUN7C6T14HNAYLU02	N	N	0	0	(2,508,901)	0	0	(2,508,901)	0	347,864	347,864
Goldman Sachs Bank USA - JPY/Currency Fwd - 201306-(US)-C..... KD3XUN7C6T14HNAYLU02	N	N	0	0	(4,004,755)	0	0	(4,004,755)	0	695,727	695,727
0299999. Total NAIC 1 Designation.....			0	169,151,984	(124,834,157)	169,151,984	169,151,984	(124,834,157)	169,151,984	56,718,179	39,636,621
0999999. Totals.....			0	169,151,984	(124,834,157)	169,151,984	169,151,984	(124,834,157)	169,151,984	56,718,179	39,636,621

QE08.1

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs International.....	W22LROWP2IHZNB6K528	GOVERNMENT BOND.....	J26161 V7 1 JAPAN NATIONAL GOVERNMENT.....	35,555,224	33,176,471	33,911,632	.06/20/2031...	IV.....
Morgan Stanley & Co. International plc.....	4PQUHN3JPF3BB653	GOVERNMENT BOND.....	J26161 V7 1 JAPAN NATIONAL GOVERNMENT.....	37,320,376	34,823,529	35,595,188	.06/20/2031...	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02	CASH.....	CASH.....	10,900,000	10,900,000	10,900,000		IV.....
0199999. Totals.....				83,775,600	78,900,000	80,406,820	XXX.....	XXX.....

QE09

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)						
5705X4 X8 2	MARKET STREET FUNDING CORPORATION ABCP 10/8/2013 - Commercial Paper.....			2,254,964	2,254,925	10/08/2013...
69033Q YT 9	OVERSEA-CHINESE BANKING CORP CP 11/27/2013 - Commercial Paper.....			920,646	920,738	11/27/2013...
06538B Z4 8	BANK OF TOKYO-MITSUBISHI UFJ NY CP (CP ONLY) CP 12/4/2013 - Commercial Paper.....			3,002,964	3,003,039	12/04/2013...
02086L Z9 0	ALPINE SECURITIZATION CORP ABCP 12/9/2013 - Commercial Paper.....			1,499,504	1,499,483	12/09/2013...
5705X4 XB 5	MARKET STREET FUNDING CORPORATION ABCP 10/11/2013 - Commercial Paper.....			376,992	376,982	10/11/2013...
82124L Y5 5	SHEFFIELD RECEIVABLES CORPORATION ABCP 11/5/2013 - Commercial Paper.....			2,616,623	2,616,517	11/05/2013...
87019R Y1 8	SWEDBANK (Non-Guarantee Issues) CP 11/1/2013 - Commercial Paper.....			454,939	454,914	11/01/2013...
1280C3 AH 0	CAISSE CENTRALE DESJARDN 42D 11/7/2014 - Commercial Paper.....			2,344,686	2,344,698	01/17/2014...
19422F XM 3	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/21/2013 - Commercial Paper.....			1,865,847	1,865,772	10/21/2013...
1280C2 YE 3	CAISSE CENTRALE DESJARDN 42D 11/14/2013 - Commercial Paper.....			709,849	709,818	11/14/2013...
29604D AD 2	ERSTE ABWICKLUNGSANSTALT CP 1/13/2014 - Commercial Paper.....			560,673	560,708	01/13/2014...
87019R Y7 5	SWEDBANK (Non-Guarantee Issues) CP 11/7/2013 - Commercial Paper.....			3,704,392	3,704,162	11/07/2013...
91127P XF 3	UNITED OVERSEAS BANK LTD 42D 10/15/2013 - Commercial Paper.....			1,118,953	1,118,913	10/15/2013...
91127P Y5 4	UNITED OVERSEAS BANK LTD 42D 11/5/2013 - Commercial Paper.....			665,911	665,851	11/05/2013...
06417F QF 0	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			2,600,333	2,600,345	12/16/2013...
91127Q BJ 7	UOB FUNDING 42D 2/18/2014 - Commercial Paper.....			881,095	881,245	02/18/2014...
2332K0 X1 5	DNB BANK ASA 42D 10/1/2013 - Commercial Paper.....			551,999	552,000	10/01/2013...
19422F XV 3	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/29/2013 - Commercial Paper.....			1,357,828	1,357,725	10/29/2013...
91127Q BJ 7	UOB FUNDING 42D 2/18/2014 - Commercial Paper.....			3,363,545	3,364,119	02/18/2014...
83051H BE 5	SKANDINAV ENSKILDA BK NY - Floating Rate Notes.....			1,427,096	1,427,093	10/09/2013...
83050U AX 6	SKANDINAVISKA ENSKILDA BANKEN AB (SEB) 42D 1/31/2014 - Commercial Paper.....			647,546	647,451	01/31/2014...
83051H BE 5	SKANDINAV ENSKILDA BK NY - Floating Rate Notes.....			1,381,093	1,381,090	10/09/2013...
67983U B5 1	OLD LINE FUNDING CORPORATION ABCP 2/5/2014 - Commercial Paper.....			1,092,491	1,092,152	02/05/2014...
23305D X4 2	DBS BANK LTD/SINGAPORE 42D 10/4/2013 - Commercial Paper.....			2,189,991	2,189,953	10/04/2013...
91127Q CJ 6	UOB FUNDING 42D 3/18/2014 - Commercial Paper.....			1,098,425	1,098,768	03/18/2014...
87019R Y8 3	SWEDBANK (Non-Guarantee Issues) CP 11/8/2013 - Commercial Paper.....			829,860	829,737	11/08/2013...
67983U AH 6	OLD LINE FUNDING CORPORATION ABCP 1/17/2014 - Commercial Paper.....			914,698	914,341	01/17/2014...
86958F XR 3	SVENSKA HANDELSBANKEN INC 42D 10/25/2013 - Commercial Paper.....			498,956	498,920	10/25/2013...
23305D Y4 1	DBS BANK LTD/SINGAPORE 42D 11/4/2013 - Commercial Paper.....			2,219,714	2,219,497	11/04/2013...
19422F XJ 0	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/18/2013 - Commercial Paper.....			509,966	509,928	10/18/2013...
86958F Y1 9	SVENSKA HANDELSBANKEN INC 42D 11/1/2013 - Commercial Paper.....			2,622,649	2,622,458	11/01/2013...
67983U CB 7	OLD LINE FUNDING CORPORATION ABCP 3/11/2014 - Commercial Paper.....			1,642,757	1,642,309	03/11/2014...
23305D YC 3	DBS BANK LTD/SINGAPORE 42D 11/12/2013 - Commercial Paper.....			3,537,413	3,537,009	11/12/2013...
67983U CC 5	OLD LINE FUNDING CORPORATION ABCP 3/12/2014 - Commercial Paper.....			677,481	677,298	03/12/2014...
19422F XN 1	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 10/22/2013 - Commercial Paper.....			343,970	343,940	10/22/2013...
15963T YR 4	CHARIOT FUNDING LLC ABCP 11/25/2013 - Commercial Paper.....			919,876	919,663	11/25/2013...
65558G CD 3	NORDEA BANK AB 42D 3/13/2014 - Commercial Paper.....			709,322	709,293	03/13/2014...
87019R YD 2	SWEDBANK (Non-Guarantee Issues) CP 11/13/2013 - Commercial Paper.....			722,860	722,741	11/13/2013...
91127P ZA 2	UNITED OVERSEAS BANK LTD 42D 12/10/2013 - Commercial Paper.....			1,156,619	1,156,460	12/10/2013...
15963T ZG 7	CHARIOT FUNDING LLC ABCP 12/16/2013 - Commercial Paper.....			2,918,332	2,917,521	12/16/2013...
15963T XW 4	CHARIOT FUNDING LLC ABCP 10/30/2013 - Commercial Paper.....			1,133,943	1,133,772	10/30/2013...
83050T Z3 8	SKANDINAVISKA ENSKILDA BANKEN AB (SEB) 42D 12/3/2013 - Commercial Paper.....			611,851	611,689	12/03/2013...
67983T ZC 3	OLD LINE FUNDING CORPORATION ABCP 12/12/2013 - Commercial Paper.....			982,855	982,528	12/12/2013...
15963T Y8 6	CHARIOT FUNDING LLC ABCP 11/8/2013 - Commercial Paper.....			2,347,817	2,347,405	11/08/2013...
67983T ZL 3	OLD LINE FUNDING CORPORATION ABCP 12/20/2013 - Commercial Paper.....			2,018,633	2,017,923	12/20/2013...
19422G A2 0	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 1/2/2014 - Commercial Paper.....			758,574	758,392	01/02/2014...
22550D 5A 3	CREDIT SUISSE NEW YORK - Floating Rate Notes.....			1,490,000	1,490,000	10/15/2013...
89233H CB 8	TOYOTA MOTOR CREDIT CP 3/11/2014 - Commercial Paper.....			2,697,449	2,697,344	03/11/2014...
13606Y QN 9	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			1,103,055	1,103,116	11/08/2013...
06417E P2 3	BANK OF NOVA SCOTIA - Floating Rate Notes.....			901,140	901,100	10/18/2013...
96121T QW 1	WESTPAC BANKING CORP - Floating Rate Notes.....			2,201,504	2,201,264	11/21/2013...
65558E BK 3	NORDEA BANK FINLAND NY - Floating Rate Notes.....			3,205,869	3,205,101	02/10/2014...
13606Y A4 8	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			369,016	369,067	06/13/2014...
46639X AH 2	JP MORGAN CHASE BANK NA - Floating Rate Notes.....			300,072	300,000	06/11/2014...
89112W WF 0	TORONTO DOMINION BANK NY - Floating Rate Notes.....			1,529,243	1,529,000	11/15/2013...
89233A AG 4	TOYOTA MOTOR CREDIT CPIB 0.23378% 2/28/2014 - Floating Rate Notes.....			3,072,748	3,073,000	02/28/2014...
20272A EP 7	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.23378% 3/3/2014 - Floating Rate Notes.....			1,524,064	1,524,000	03/03/2014...
78009N NU 6	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			3,299,650	3,300,000	04/15/2014...
20272A EH 5	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.2741% 5/15/2014 - Floating Rate Notes.....			11,002	11,000	05/15/2014...
06366Q GN 1	BANK OF MONTREAL - Floating Rate Notes.....			190,507	190,526	04/29/2014...
78009N NE 2	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			499,895	500,072	06/17/2014...
96121T LT 3	WESTPAC BANKING CORP NY - Floating Rate Notes.....			1,862,888	1,862,536	02/14/2014...
06417E 4R 1	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			1,123,870	1,123,733	01/03/2014...
06417E YU 1	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			872,865	872,452	02/10/2014...
78009N ML 7	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			1,520,176	1,520,172	04/17/2014...
20272A EU 6	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.28225% 6/13/2014 - Floating Rate Notes.....			754,885	754,995	06/13/2014...
21684B DL 5	RABOBANK NEDERLAND NY - Floating Rate Notes.....			499,919	500,000	09/03/2014...
20272A DG 8	COMMONWEALTH BK AUSTRALI - Floating Rate Notes.....			1,100,007	1,099,999	10/04/2013...
06417E ZZ 9	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			601,369	601,021	02/27/2014...
20272A EC 6	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.3021% 3/28/2014 - Floating Rate Notes.....			1,110,324	1,110,000	03/28/2014...
20272A EV 4	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.2886% 7/3/2014 - Floating Rate Notes.....			700,579	700,000	07/03/2014...
21684B GV 0	RABOBANK NEDERLAND NY - Floating Rate Notes.....			555,875	556,008	09/16/2014...
40433F CJ 6	HSBC BANK PLC 42DIB 0.3086% 7/7/2014 - Floating Rate Notes.....			3,320,505	3,320,000	07/07/2014...
06366V 2J 4	BANK OF MONTREAL CHICAGO - Floating Rate Notes.....			517,034	517,007	10/11/2013...
2332K4 CS 1	DNB BANK ASA 42DIB 0.3855% 1/23/2014 - Floating Rate Notes.....			1,506,711	1,506,000	01/23/2014...
40433F BJ 7	HSBC BANK PLC - Floating Rate Notes.....			1,095,586	1,095,000	02/11/2014...
13606Y YL 4	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			1,798,812	1,800,000	04/09/2014...
40433F BN 8	HSBC BANK PLC CPIB 0.3276% 4/11/2014 - Floating Rate Notes.....			2,111,226	2,110,000	04/11/2014...

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
9497P6 C6 3	WELLS FARGO BANK NA - Floating Rate Notes.....			2,112,030	2,112,000	04/17/2014...
23330L WM 4	DNB BANK ASA/NY - Floating Rate Notes.....			438,074	439,000	04/25/2014...
96121T SZ 2	WESTPAC BANKING CORP NY - Floating Rate Notes.....			700,084	700,000	04/25/2014...
63253T UQ 9	NATIONAL AUSTRALIA BK LT - Floating Rate Notes.....			2,596,490	2,599,261	06/13/2014...
21684B HF 4	RABOBANK NEDERLAND NY - Floating Rate Notes.....			2,899,998	2,902,000	07/18/2014...
46639X AE 9	JPMORGAN CHASE BANK - Floating Rate Notes.....			1,299,961	1,300,000	07/29/2014...
21684B GR 9	RABOBANK NEDERLAND NY - Floating Rate Notes.....			799,136	800,000	08/08/2014...
05253M CK 8	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD 42DIB 0.2632% 8/15/2014 - Floating Rate Notes.....			2,586,591	2,587,000	08/15/2014...
06417E P2 3	BANK OF NOVA SCOTIA - Floating Rate Notes.....			400,062	400,035	10/18/2013...
65558E HQ 4	NORDEA BANK FINLAND NY - Floating Rate Notes.....			1,572,607	1,573,000	02/27/2014...
9497P6 ZH 4	WELLS FARGO BANK NA - Floating Rate Notes.....			2,033,004	2,033,000	03/07/2014...
2332K4 CV 4	DNB BANK ASA 42DIB 0.3301% 3/13/2014 - Floating Rate Notes.....			781,285	781,000	03/13/2014...
65558E JD 1	NORDEA BANK FINLAND NY - Floating Rate Notes.....			1,200,544	1,201,000	03/13/2014...
06366X N7 3	BANK OF MONTREAL CHICAGO - Floating Rate Notes.....			2,307,971	2,307,000	03/14/2014...
78009N MN 3	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			2,300,265	2,300,000	04/16/2014...
13606Y YY 6	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			1,937,684	1,937,000	04/25/2014...
06417F VJ 6	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			1,600,320	1,600,000	05/09/2014...
9497P6 E7 9	WELLS FARGO BANK NA - Floating Rate Notes.....			2,999,160	3,000,000	05/15/2014...
20272A EJ 1	COMMONWEALTH BANK OF AUSTRALIA 42DIB 0.2741% 5/16/2014 - Floating Rate Notes.....			3,000,459	3,000,000	05/16/2014...
21684B GK 4	RABOBANK NEDERLAND NY - Floating Rate Notes.....			3,488,010	3,488,000	07/10/2014...
89112T DF 8	TORONTO DOMINION BANK NY - Floating Rate Notes.....			2,900,722	2,900,000	07/24/2014...
40433F CL 1	HSBC BANK PLC 42DIB 0.3066% 8/5/2014 - Floating Rate Notes.....			473,943	474,000	08/05/2014...
9497P6 J6 6	WELLS FARGO BANK NA - Floating Rate Notes.....			700,210	700,000	08/06/2014...
23330L F5 0	DNB BANK ASA/NY - Floating Rate Notes.....			1,798,884	1,800,000	08/13/2014...
83051H PP 5	SKANDINAVISKA ENSKILDA - Floating Rate Notes.....			2,112,607	2,113,000	09/16/2014...
23330L M5 2	DNB BANK ASA/NY - Floating Rate Notes.....			398,296	400,000	09/18/2014...
96121T TU 2	WESTPAC BANKING CORP NY - Floating Rate Notes.....			2,700,189	2,700,000	09/25/2014...
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			158,352,962	158,351,094	... XXX.....
Cash (Schedule E Part 1 Type)						
06366A XS 6	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			2,799,997	2,800,000	10/01/2013...
65602N 7L 2	NORINCHUKIN BANK NY - Certificate of Deposit.....			2,700,995	2,701,000	10/01/2013...
23330L VN 3	DNB NOR BANK ASA NY - Certificate of Deposit.....			1,287,012	1,287,000	10/02/2013...
23330L VN 3	DNB NOR BANK ASA NY - Certificate of Deposit.....			375,003	375,000	10/02/2013...
06366A JP 8	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			1,500,012	1,500,000	10/03/2013...
60688R JM 6	MIZUHO CORPORATE BANK/NY - Certificate of Deposit.....			1,480,009	1,480,000	10/03/2013...
86562C PK 2	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			958,005	958,000	10/03/2013...
86562C X2 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,999,968	2,000,000	10/07/2013...
23328A FB 5	DZ BANK NY - Certificate of Deposit.....			3,341,020	3,341,000	10/10/2013...
89112W 5J 2	TORONTO DOMINION BANK NY - Certificate of Deposit.....			2,700,065	2,700,000	10/11/2013...
86562C UN 0	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			416,007	416,000	10/15/2013...
89112T HM 9	TORONTO DOMINION BANK NY - Certificate of Deposit.....			406,002	406,000	10/15/2013...
86958C D6 8	SVENSKA HANDELSBANKEN NY Certificate of Deposit.....			658,018	658,000	10/16/2013...
06741X SX 7	BARCLAYS BANK PLC - Certificate of Deposit.....			928,032	928,000	10/31/2013...
22550D 6X 2	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			3,389,363	3,389,000	11/01/2013...
60688L CG 9	MIZUHO BANK LTD/NY - Certificate of Deposit.....			1,000,018	1,000,000	11/01/2013...
69033P QF 0	OVERSEA-CHINESE BANKING - Certificate of Deposit.....			1,687,030	1,687,000	11/01/2013...
60688L CF 1	MIZUHO BANK LTD/NY - Certificate of Deposit.....			300,006	300,000	11/04/2013...
60688L CF 1	MIZUHO BANK LTD/NY - Certificate of Deposit.....			800,015	800,000	11/04/2013...
60688L CJ 3	MIZUHO BANK LTD/NY - Certificate of Deposit.....			600,011	600,000	11/04/2013...
60688L CN 4	MIZUHO BANK/NY - Certificate of Deposit.....			347,007	347,000	11/06/2013...
86958C F9 0	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			1,000,031	1,000,005	11/06/2013...
22550D 6V 6	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			1,183,149	1,183,109	11/07/2013...
06366A PY 2	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			366,024	366,000	11/08/2013...
06366A PY 2	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			2,503,163	2,503,000	11/08/2013...
21684B DP 6	RABOBANK NEDERLAND NV NY - Certificate of Deposit.....			475,072	475,005	11/08/2013...
60688L AS 5	MIZUHO BANK LTD NY - Certificate of Deposit.....			1,739,075	1,739,000	11/08/2013...
16144R TR 4	CHASE BANK USA NA - Certificate of Deposit.....			381,042	381,018	11/13/2013...
86562C ZX 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			375,009	375,000	11/13/2013...
86562C ZA 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,994,050	1,994,000	11/14/2013...
86562C B2 7	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			700,020	700,000	11/19/2013...
06538F 6J 8	BANK TOKYO-MIT UFJ NY - Certificate of Deposit.....			3,748,052	3,748,000	11/20/2013...
86562C A5 1	SUMITOMO MITSUI BANKING CORP NY - Certificate of Deposit.....			1,700,048	1,700,000	11/20/2013...
48125P B8 5	JPMORGAN CHASE BANK - Certificate of Deposit.....			1,392,195	1,392,000	11/25/2013...
06538G EJ 7	BANK TOKYO-MIT UFJ NY - Certificate of Deposit.....			713,989	714,000	11/27/2013...
60688L DJ 2	MIZUHO BANK LTD/NY - Certificate of Deposit.....			1,348,951	1,349,000	12/03/2013...
60688L DW 3	MIZUHO BANK LTD/NY - Certificate of Deposit.....			579,977	580,000	12/09/2013...
86562C M3 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,524,971	1,525,000	12/09/2013...
06366A VF 6	BANK OF MONTREAL-CHICAGO - Certificate of Deposit.....			699,971	700,000	12/12/2013...
83051H MA 1	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			300,045	300,000	12/17/2013...
06366A WX 6	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			399,973	400,000	12/19/2013...
83051H LP 9	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			928,209	928,010	12/20/2013...
86562C T4 4	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			901,980	902,000	12/20/2013...
86958C N7 5	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			712,976	713,008	12/20/2013...
86958C P3 2	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			293,990	294,003	12/23/2013...
25155B 2R 5	DEUTSCHE BANK AG NEW YORK BRANCH CDI 0.21% 12/27/2013 - Certificate of Deposit.....			1,900,046	1,900,000	12/27/2013...
83051H MH 6	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			300,055	300,000	01/03/2014...
65558E MR 6	NORDEA BANK FINLAND NY - Certificate of Deposit.....			1,078,264	1,078,000	01/06/2014...
86958C D3 5	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			2,125,329	2,125,030	01/10/2014...
69033P QZ 6	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			972,028	972,000	01/13/2014...

**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
69033P QZ 6	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			868,025	868,000	01/13/2014...
69033P RG 7	OVERSEA-CHINESE BANKING CORP NY - Certificate of Deposit.....			1,221,000	1,221,000	01/23/2014...
87019Q 2T 4	SWEDBANK (NEW YORK) - Certificate of Deposit.....			1,900,333	1,900,000	02/03/2014...
87019Q 2Z 0	SWEDBANK (NEW YORK) - Certificate of Deposit.....			300,063	300,005	02/03/2014...
65558E QQ 4	NORDEA BANK FINLAND NYCertificate of Deposit.....			300,047	300,000	02/18/2014...
83051H MW 3	SKANDINAV ENSKILDA BK NYCertificate of Deposit.....			595,124	595,000	02/28/2014...
23330L J7 2	DNB NOR BANK ASA NYCertificate of Deposit.....			1,000,000	1,000,000	03/04/2014...
	CASH.....			16,605	16,605	
9099999.	Total - Cash (Schedule E Part 1 Type).....			68,212,476	68,209,798	...XXX.....
Cash Equivalents (Schedule E Part 2 Type)						
104541 52 2	CITI A (T Bills, Notes, Bonds & STRIPS) - Repo.....			23,090,567	23,090,567	10/01/2013...
104477 55 9	CITI D (Agency MBS & Pass Throughs) - Repo.....			5,182,000	5,182,000	10/02/2013...
62939L X1 2	NRW.BANK 42D 10/1/2013 - Commercial Paper.....			4,432,991	4,433,000	10/01/2013...
06538B X3 2	BANK OF TOKYO-MITSUBISHI UFJ NY CP 10/3/2013 - Commercial Paper.....			4,027,968	4,027,975	10/03/2013...
7588R0 XF 9	REGENCY MARKETS NO 1 LLC ABCP 10/15/2013 - Commercial Paper.....			1,099,936	1,099,936	10/15/2013...
41068U XA 9	HANNOVER FUNDING CO LLC ABCP 10/10/2013 - Commercial Paper.....			1,765,935	1,765,916	10/10/2013...
7588R0 XM 4	REGENCY MARKETS NO 1 LLC ABCP 10/21/2013 - Commercial Paper.....			3,399,704	3,399,717	10/21/2013...
03663T X9 4	ANTALIS U.S. FUNDING CORP ABCP 10/9/2013 - Commercial Paper.....			1,563,948	1,563,930	10/09/2013...
79540A XQ 6	SALISBURY RECEIVABLES CORP ABCP 10/24/2013 - Commercial Paper.....			2,899,704	2,899,741	10/24/2013...
02086L XH 4	ALPINE SECURITIZATION CORP ABCP 10/17/2013 - Commercial Paper.....			447,974	447,970	10/17/2013...
1280C2 XR 5	CAISSE CENTRALE DESJARDN 42D 10/25/2013 - Commercial Paper.....			335,965	335,957	10/25/2013...
4497W0 Z9 2	ING (US) FUNDING LLC CP 12/9/2013 - Commercial Paper.....			3,710,530	3,710,719	12/09/2013...
79540A Y6 9	SALISBURY RECEIVABLES CORP ABCP 11/6/2013 - Commercial Paper.....			1,697,711	1,697,660	11/06/2013...
1280C2 XF 1	CAISSE CENTRALE DESJARDN 42D 10/15/2013 - Commercial Paper.....			2,608,859	2,608,807	10/15/2013...
29604C Z2 1	ERSTE ABWICKLUNGSANSTALT CP 12/2/2013 - Commercial Paper.....			298,901	298,910	12/02/2013...
5705X4 XV 1	MARKET STREET FUNDING CORPORATION ABCP 10/29/2013 - Commercial Paper.....			783,956	783,890	10/29/2013...
1280C2 ZD 4	CAISSE CENTRALE DESJARDN 42D 12/13/2013 - Commercial Paper.....			1,791,267	1,791,382	12/13/2013...
29604C YS 5	ERSTE ABWICKLUNGSANSTALT 42D 11/26/2013 - Commercial Paper.....			3,061,078	3,061,190	11/26/2013...
69033Q Z2 7	OVERSEA-CHINESE BANKING CORP CP 12/2/2013 - Commercial Paper.....			2,661,887	2,662,197	12/02/2013...
82124L Z4 7	SHEFFIELD RECEIVABLES CORPORATION ABCP 12/4/2013 - Commercial Paper.....			1,042,689	1,042,666	12/04/2013...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			65,903,570	65,904,130	...XXX.....
9999999.	Totals.....			292,469,008	292,465,022	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....133,474,454 Book/Adjusted Carrying Value \$.....133,486,052
- Average balance for the year to date: Fair Value \$.....301,790,737 Book/Adjusted Carrying Value \$.....301,793,117
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....292,448,417 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.....			.....335,333,323	.....335,333,323	
9099999.	Total - Cash (Schedule E Part 1 Type).....			.....335,333,323	.....335,333,323	.....XXX.....
9999999.	Totals.....			.....335,333,323	.....335,333,323	.....XXX.....

General Interrogatory:

- Total activity for the year to date: Fair Value \$.....(5,780,521,409) Book/Adjusted Carrying Value \$.....(5,780,581,535)
- Average balance for the year to date: Fair Value \$.....1,895,500,341 Book/Adjusted Carrying Value \$.....1,895,594,103

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	287,434	270,080	313,087	XXX..
MITSUBISHI-UFJ TRUST.....	JAPAN.....	0.000	0	0	325,083	328,510	329,695	XXX..
KEISHICHO SHOKUIN SHINYOKUMIAI.....	JAPAN.....	0.000	0	0	670,886	330,273	330,291	XXX..
RESONA(MADOHAN).....	JAPAN.....	0.000	0	0	252,107	131,218	351,079	XXX..
SHINKIN CENTRAL.....	JAPAN.....	0.000	0	0	195,110	702,438	373,134	XXX..
SHIKOKU.....	JAPAN.....	0.000	0	0	157,215	105,848	386,018	XXX..
SUMITOMO-MITSUI TRUST.....	JAPAN.....	0.000	0	0	62,258	305,506	410,285	XXX..
MIZUHO(EXPENSE).....	JAPAN.....	0.000	0	0	864,006	855,419	471,125	XXX..
YAMAGUCHI.....	JAPAN.....	0.000	0	0	44,777	452,728	525,474	XXX..
SUMITOMO-MITSUI(MADOHAN).....	JAPAN.....	0.000	0	0	191,886	228,025	579,479	XXX..
Bank of America.....	Dallas, TX.....	0.000	0	0	4,790,497	5,245,727	625,310	XXX..
TOKYO-MITSUBISHI-UFJ(MADOHAN).....	JAPAN.....	0.000	0	0	404,423	507,314	693,813	XXX..
YOKOHAMA(MADOHAN).....	JAPAN.....	0.000	0	0	214,448	625,195	811,105	XXX..
SUMITOMO-MITSUI(KASOUKOUZAGUCHI).....	JAPAN.....	0.000	0	0	320,866	358,595	854,751	XXX..
THE KITAKYUSHU BANK.....	JAPAN.....	0.020	0	1	0	0	1,023,018	XXX..
SAPORO SHINYO KINKO.....	JAPAN.....	0.000	0	0	0	0	1,023,018	XXX..
TOKYO-MITSUBISHI-UFJ(CLAIM).....	JAPAN.....	0.000	0	0	1,257,122	1,251,433	1,260,190	XXX..
CHIBA(MADOHAN).....	JAPAN.....	0.000	0	0	2,487,727	966,733	1,493,849	XXX..
JAPAN POST BANK OSAKA(CLAIM).....	JAPAN.....	0.000	0	0	2,447,282	2,062,774	2,996,605	XXX..
NAGANO BANK.....	JAPAN.....	0.000	0	0	0	0	3,069,054	XXX..
KYOTO CHUO SHINYO KINKO.....	JAPAN.....	0.000	0	0	0	0	3,069,054	XXX..
NISHI-HYOGO SHINYO KINKO.....	JAPAN.....	0.000	0	0	0	0	3,069,054	XXX..
MORIOKA SHINYO KINKO.....	JAPAN.....	0.000	0	0	0	0	3,069,054	XXX..
JAPAN POST BANK TOKYO(PREMIUM).....	JAPAN.....	0.000	0	0	4,013,777	3,896,657	4,014,703	XXX..
MIZUHO(MADOHAN).....	JAPAN.....	0.000	0	0	6,086,990	3,703,843	4,927,965	XXX..
JAPAN POST BANK TOKYO(CLAIM).....	JAPAN.....	0.000	0	0	4,834,026	5,411,593	4,961,635	XXX..
MOMJI BANK.....	JAPAN.....	0.020	0	3	0	0	5,115,090	XXX..
NISHIO SHINYO KINKO.....	JAPAN.....	0.000	0	0	0	0	5,115,090	XXX..
OSAKA HIGASHI SHINKIN BANK.....	JAPAN.....	0.000	0	0	0	0	5,115,090	XXX..
THE TOKYO HIGASHI SHINKIN BANK.....	JAPAN.....	0.000	0	0	0	0	5,115,090	XXX..
CHUO RODOUKINKO.....	JAPAN.....	0.000	0	0	22,950	1,095	6,314,287	XXX..
YAMAGUCHI BANK.....	JAPAN.....	0.020	0	4	0	0	7,161,125	XXX..
Columbus Bank & Trust.....	Columbus, GA.....	0.070	4,497	0	7,528,198	7,991,662	10,219,072	XXX..
Wells Fargo.....	Atlanta, GA.....	0.000	1,900	0	7,076,130	(45,563,326)	21,518,445	XXX..
JP Morgan Chase.....	New York, NY.....	0.000	0	0	31,530,419	57,326,172	27,772,840	XXX..
SUMITOMO MITSUI BANKING CORP.....	JAPAN.....	0.020	3,816	977	5,678,820	36,213,522	88,778,749	XXX..
MIZUHO BANK.....	JAPAN.....	0.020	6,968	730	109,522,839	73,542,922	94,434,783	XXX..
0199998. Deposits in.....271 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	9,402	91	179,058,726	141,855,103	4,380,348	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	26,583	1,805	370,326,002	299,107,059	322,071,854	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	26,583	1,805	370,326,002	299,107,059	322,071,854	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	XXX	XXX	5,697	4,153	27,676	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	26,583	1,805	370,331,699	299,111,212	322,099,530	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
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NONE