



QUARTERLY STATEMENT

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

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....0091, 0091 (Current Period) (Prior Period)	NAIC Company Code..... 71153	Employer's ID Number..... 39-1052598
Organized under the Laws of Connecticut	State of Domicile or Port of Entry Connecticut	Country of Domicile US
Incorporated/Organized..... January 9, 1956	Commenced Business..... July 1, 1965	
Statutory Home Office	200 Hopmeadow Street..... Simsbury CT US 06089-9793 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	200 Hopmeadow Street..... Simsbury CT US 06089-9793 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	860-547-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	200 Hopmeadow Street..... Simsbury CT US 06089-9793 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	200 Hopmeadow Street..... Simsbury CT US 06089-9793 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	860-547-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.thehartford.com	
Statutory Statement Contact	Andrew G. Helming <i>(Name)</i> statement.questions@thehartford.com <i>(E-Mail Address)</i>	860-547-9698 <i>(Area Code) (Telephone Number) (Extension)</i> 860-757-1131 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Brion Scott Johnson	President and Chairman of the Board	2. Peter Francis Sannizzaro	SVP, CFO and CAO
3. Robert William Paiano	SVP and Treasurer	4. Michael Robert Hazel	VP and Controller

OTHER

Craig Douglas Morrow	VP and Appointed Actuary	Lisa Sue Levin	Corporate Secretary
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DIRECTORS OR TRUSTEES

Brion Scott Johnson	Mark Joseph Niland	Robert William Paiano
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State of..... Connecticut
County of..... Hartford

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

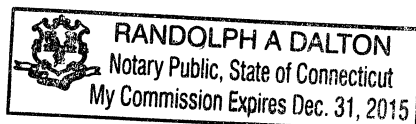
(Signature)	(Signature)	(Signature)
Brion S. Johnson	Michael R. Hazel	Lisa S. Levin
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and Chairman of the Board	Vice President and Controller	Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of May, 2015

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 _____

Randolph A. Dalton

My Commission Expires December 31, 2015



ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	5,214,733,725	0	5,214,733,725	5,222,504,562
2. Stocks:				
2.1 Preferred stocks.....	2,706,987	0	2,706,987	2,727,556
2.2 Common stocks.....	270,567,249	0	270,567,249	418,692,872
3. Mortgage loans on real estate:				
3.1 First liens.....	609,389,014	0	609,389,014	630,597,256
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....258,963,529), cash equivalents (\$.....0) and short-term investments (\$.....702,271,543).....	961,235,072	0	961,235,072	1,165,885,527
6. Contract loans (including \$.....0 premium notes).....	110,893,805	0	110,893,805	111,304,205
7. Derivatives.....	482,017,077	0	482,017,077	438,078,322
8. Other invested assets.....	93,902,787	4,177,453	89,725,334	126,448,799
9. Receivables for securities.....	77,415,478	0	77,415,478	10,735,053
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	69,717,000	0	69,717,000	34,142,539
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,892,578,195	4,177,453	7,888,400,742	8,161,116,691
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	181,886,630	0	181,886,630	173,342,988
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	224,298	0	224,298	182,571
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,256,497	0	3,256,497	3,442,579
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,144,358	0	9,144,358	8,969,569
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	14,149,929	0	14,149,929	42,009,601
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	296,442,822	0	296,442,822	314,503,230
18.2 Net deferred tax asset.....	892,650,263	709,218,048	183,432,215	268,561,509
19. Guaranty funds receivable or on deposit.....	3,771,126	0	3,771,126	3,771,126
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	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.....	25,547,991	0	25,547,991	25,391,221
24. Health care (\$.....0) and other amounts receivable.....	8,238	0	8,238	266
25. Aggregate write-ins for other than invested assets.....	58,794,151	9,748,421	49,045,729	82,334,483
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	9,378,454,499	723,143,922	8,655,310,576	9,083,625,834
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	37,311,383,165	0	37,311,383,165	38,162,711,736
28. Total (Lines 26 and 27).....	46,689,837,663	723,143,922	45,966,693,741	47,246,337,570

DETAILS OF WRITE-INS

1101. Derivative collateral.....	69,717,000	0	69,717,000	34,142,539
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).....	69,717,000	0	69,717,000	34,142,539
2501. Disbursements and items not allocated.....	58,794,151	9,748,421	49,045,729	82,334,483
2502.....	0	0	0	0
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	58,794,151	9,748,421	49,045,729	82,334,483

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....3,778,917,763 less \$.....0 included in Line 6.3 (including \$.....975,263,652 Modco Reserve).....	3,778,917,763	3,851,972,312
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	19,791,041	19,846,129
3. Liability for deposit-type contracts (including \$.....1,031,783 Modco Reserve).....	1,196,279,352	1,172,347,898
4. Contract claims:		
4.1 Life.....	18,507,505	18,983,857
4.2 Accident and health.....	120,047	120,047
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).....	659,521	679,256
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	353	175
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	40,016	66,427
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
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.....	2,499,128	2,827,751
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....26,431,564 ceded.....	26,431,564	52,130,428
9.4 Interest Maintenance Reserve.....	28,031,137	24,706,940
10. Commissions to agents due or accrued - life and annuity contracts \$.....33,436,153, accident and health \$.....0 and deposit-type contract funds \$.....0.....	33,436,153	33,999,655
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	36,467,472	55,246,399
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(225,146,054) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(243,884,151)	(270,796,113)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	55,562	5,142,142
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,418,952	3,430,272
17. Amounts withheld or retained by company as agent or trustee.....	8,349,058	12,585,311
18. Amounts held for agents' account, including \$.....75,493 agents' credit balances.....	83,731	69,583
19. Remittances and items not allocated.....	28,562,618	40,920,940
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.....	63,515,181	62,391,546
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.....	23,073,842	31,185,084
24.05 Drafts outstanding.....	82,520,282	91,129,193
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	159,053,365	138,487,962
24.09 Payable for securities.....	85,161,354	10,558,849
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	367,842,476	316,696,758
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	5,718,933,324	5,674,728,803
27. From Separate Accounts statement.....	37,311,383,165	38,162,711,736
28. Total liabilities (Lines 26 and 27).....	43,030,316,488	43,837,440,540
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	306,476,505	315,634,232
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	1,106,195,730	1,605,527,920
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,521,205,019	1,485,234,878
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).....	2,936,377,253	3,406,397,030
38. Totals of Lines 29, 30 and 37.....	2,936,377,253	3,408,897,030
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	45,966,693,741	47,246,337,570

DETAILS OF WRITE-INS

2501. Collateral on derivatives.....	333,990,440	283,440,461
2502. Miscellaneous liabilities.....	15,705,586	14,100,876
2503. Other liabilities - abandoned property unpaid funds.....	13,768,759	10,822,399
2598. Summary of remaining write-ins for Line 25 from overflow page.....	4,377,691	8,333,021
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	367,842,476	316,696,758
3101. Gain on inforce reinsurance.....	306,476,505	315,634,232
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).....	306,476,505	315,634,232
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.....	82,895,357	748,834	41,392,753,512
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	59,466,542	76,053,051	260,902,958
4. Amortization of Interest Maintenance Reserve (IMR).....	2,854,792	2,621,680	(37,668,033)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	17,208,410	19,856,032	381,657,599
7. Reserve adjustments on reinsurance ceded.....	(104,362,498)	(2,215,580,316)	(2,550,166,630)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	189,055,535	218,170,289	813,720,444
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	33,461,055	29,823,445	170,301,082
9. Totals (Lines 1 to 8.3).....	280,579,193	(1,868,306,985)	40,431,500,932
10. Death benefits.....	35,993	1,457,495	2,027,676
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0
12. Annuity benefits.....	59,489,239	50,282,431	425,346,436
13. Disability benefits and benefits under accident and health contracts.....	283,717	325,081	1,218,780
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	1,623,767,320	(47,708,096)	6,345,781,545
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	6,074,754	13,525,563	(183,429,157)
18. Payments on supplementary contracts with life contingencies.....	624,129	776,433	2,670,901
19. Increase in aggregate reserves for life and accident and health contracts.....	(73,109,638)	(119,461,231)	(16,460,886)
20. Totals (Lines 10 to 19).....	1,617,165,513	(100,802,324)	6,577,155,295
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	55,087,689	84,878,448	279,472,970
22. Commissions and expense allowances on reinsurance assumed.....	1,666,151	2,171,630	7,437,377
23. General insurance expenses.....	20,342,033	24,582,818	111,580,027
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	(52,426)	9,030,915	25,598,459
25. Increase in loading on deferred and uncollected premiums.....	65,405	24,466	(87,533)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,506,707,168)	(1,925,340,613)	(7,825,980,171)
27. Aggregate write-ins for deductions.....	(43,592,150)	(42,306,042)	41,081,049,947
28. Totals (Lines 20 to 27).....	143,975,046	(1,947,760,700)	40,256,226,371
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	136,604,147	79,453,716	175,274,561
30. Dividends to policyholders.....	(18,741)	(10,927)	(364,385)
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	136,622,888	79,464,643	175,638,946
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	15,209,400	(20,264,393)	(294,390,300)
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).....	121,413,488	99,729,036	470,029,246
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....295,606 (excluding taxes of \$.....2,555,689 transferred to the IMR).....	(221,838,078)	(290,095,112)	(374,825,322)
35. Net income (Line 33 plus Line 34).....	(100,424,590)	(190,366,076)	95,203,924

CAPITAL AND SURPLUS ACCOUNT

36. Capital and surplus, December 31, prior year.....	3,408,897,030	3,080,607,458	3,080,607,458
37. Net income (Line 35).....	(100,424,590)	(190,366,076)	95,203,924
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....77,787,058.....	144,905,003	112,893,122	183,246,494
39. Change in net unrealized foreign exchange capital gain (loss).....	(388,433)	27,713,861	72,274,885
40. Change in net deferred income tax.....	64,209,992	45,966,685	(120,170,337)
41. Change in nonadmitted assets.....	(71,208,196)	131,728,843	276,184,628
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.....	(1,123,635)	(7,429,551)	(19,169,603)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	(499,332,191)	(641,778,557)	(118,625,741)
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(9,157,728)	(10,163,670)	(40,654,679)
54. Net change in capital and surplus (Lines 37 through 53).....	(472,519,777)	(531,435,344)	328,289,572
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,936,377,253	2,549,172,114	3,408,897,030

DETAILS OF WRITE-INS

08.301. Other investment management fees.....	17,918,283	21,919,814	84,080,965
08.302. Miscellaneous income.....	11,371,579	728,401	43,897,536
08.303. Separate Account loads.....	4,171,193	7,175,230	42,322,581
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	33,461,055	29,823,445	170,301,082
2701. Modco adjustment.....	(44,671,061)	(29,896,668)	41,005,789,588
2702. Miscellaneous deductions.....	1,078,911	(12,409,374)	5,288,742
2703. IMR adjustment on reinsurance ceded.....	0	0	69,971,617
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).....	(43,592,150)	(42,306,042)	41,081,049,947
5301. Gain on inforce reinsurance.....	(9,157,728)	(10,163,670)	(40,654,679)
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(9,157,728)	(10,163,670)	(40,654,679)

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.....	82,619,271	706,708	213,032,252
2. Net investment income.....	59,756,163	78,009,352	270,311,416
3. Miscellaneous income.....	126,309,020	(1,937,671,126)	(1,224,725,201)
4. Total (Lines 1 through 3).....	268,684,455	(1,858,955,066)	(741,381,533)
5. Benefit and loss related payments.....	1,682,761,018	(80,070,226)	7,687,606,724
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,533,619,130)	(1,951,001,405)	(7,994,301,390)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	5,813,254	(111,571,121)	139,980,439
8. Dividends paid to policyholders.....	816	1,207	4,166
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	287	(8,132,000)	(3,253,985)
10. Total (Lines 5 through 9).....	154,956,244	(2,150,773,545)	(169,964,046)
11. Net cash from operations (Line 4 minus Line 10).....	113,728,211	291,818,480	(571,417,487)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	568,956,976	486,095,237	3,310,320,779
12.2 Stocks.....	303,411,467	15,788,988	27,047,595
12.3 Mortgage loans.....	21,205,264	120,410,404	128,821,117
12.4 Real estate.....	0	0	17,322,496
12.5 Other invested assets.....	55,137,535	258,847	1,616,463
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	2,703
12.7 Miscellaneous proceeds.....	74,795,532	187,931,309	241,129,049
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,023,506,774	810,484,785	3,726,260,203
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	566,277,777	544,703,948	2,325,739,261
13.2 Stocks.....	154,889,948	594,525	328,136,634
13.3 Mortgage loans.....	0	6,465,000	7,465,000
13.4 Real estate.....	0	1,985,127	1,985,128
13.5 Other invested assets.....	18,098,075	47,884	662,672
13.6 Miscellaneous applications.....	120,864,761	267,673,350	281,577,421
13.7 Total investments acquired (Lines 13.1 to 13.6).....	860,130,561	821,469,835	2,945,566,116
14. Net increase or (decrease) in contract loans and premium notes.....	(410,400)	(1,032,509)	(2,313,898)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	163,786,613	(9,952,541)	783,007,985
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.....	(500,000,000)	(259,191,105)	262,417,164
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	23,931,454	(14,131,132)	(3,710,691)
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(6,096,734)	8,143,582	(377,601,363)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(482,165,280)	(265,178,655)	(118,894,889)
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).....	(204,650,456)	16,687,284	92,695,608
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,165,885,527	1,073,189,919	1,073,189,919
19.2 End of period (Line 18 plus Line 19.1).....	961,235,072	1,089,877,203	1,165,885,527

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

20.0001	IMR adjustment on reinsurance ceded.....	0	0	(69,971,619)
20.0002	Capital contribution from parent to settle intercompany balances related to stock compensation.....	(667,809)	571,174	(2,115,721)
20.0003	Capital contribution to subsidiary to settle intercompany balances related to stock compensation.....	0	0	0
20.0004	Non-cash return of capital to parent paid in surplus.....	0	383,158,626	383,158,626
20.0005	Non-cash return of capital to parent bond proceeds.....	0	(383,158,626)	(383,158,626)
20.0006	Non-cash premiums for reinsurance recaptured or issued.....	0	0	(41,179,608,719)
20.0007	Non-cash modco adjustment for reinsurance recaptured.....	0	0	41,179,608,719

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.....	244,270,871	339,263,262	1,184,816,246
3. Ordinary individual annuities.....	91,150,097	161,212,789	602,729,615
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	510,445	225,247	1,183,575
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	42,529	98,784	199,388
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	335,973,942	500,800,082	1,788,928,824
12. Deposit-type contracts.....	0	0	0
13. Total.....	335,973,942	500,800,082	1,788,928,824

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 STATEMENTSNote 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory-basis financial statements of Hartford Life and Annuity Insurance Company (the "Company" or "HLAI") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company did not obtain reinsurance reserve credit for this reinsurance treaty, the Company's risk-based capital would not have triggered a regulatory event.

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

	State of Domicile	2015	2014
Net Income			
1. HLAI state basis (Page 4, Line 35, Columns 1 & 3)	CT	\$ (100,424,590)	\$ 95,203,924
2. State prescribed practices that increase/(decrease) NAIC SAP:			
Less: Reinsurance reserve credit (as described above)		(3,124,007)	17,206,071
		(3,124,007)	17,206,071
3. State permitted practices that increase/(decrease) NAIC SAP		—	—
4. NAIC SAP (1-2-3=4)		\$ (97,300,583)	\$ 77,997,853
Surplus			
5. HLAI state basis (Page 3, Line 38, Columns 1 & 2)	CT	\$ 2,936,377,253	\$ 3,408,897,030
6. State prescribed practices that increase/(decrease) NAIC SAP:			
Less: Reinsurance reserve credit (as described above)		141,575,993	144,700,000
		141,575,993	144,700,000
7. State permitted practices that increase/(decrease) NAIC SAP		—	—
8. NAIC SAP (5-6-7=8)		\$ 2,794,801,260	\$ 3,264,197,030

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital.

C. Accounting Policy

6. Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 43 - Revised (Loan-backed and Structured Securities). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
2. The following table summarizes by quarter other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table:

	1 Amortized Cost Before OTTI	2 OTTI Recognized in Loss		3 Fair Value 1-(2a+2b)
		2a Interest	2b Non-Interest	
OTTI Recognized 1st Quarter				
a. Intent to sell	\$ 388,063	\$ 18,313	\$ —	\$ 369,750
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	\$ 388,063	\$ 18,313	\$ —	\$ 369,750

NOTES TO FINANCIAL STATEMENTS

3. The following table summarizes OTTI recognized during 2015 for loan-backed securities held as of March 31, 2015 recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

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 OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
46625Y JP 9	\$ 32,832	\$ 26,202	\$ 6,630	\$ 26,202	\$ 32,141	3/31/2015
52108H NT 7	91,469	81,843	9,626	81,843	1,873	3/31/2015
61745M 3N 1	37,649	18,773	18,876	18,773	152	3/31/2015
Total			\$ 35,132			

4. Security Unrealized Loss Aging

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI 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	\$ 402,076
2. 12 Months or Longer	\$ 6,761,931

- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 94,283,845
2. 12 Months or Longer	\$ 334,019,486

5. As of March 31, 2015, loan-backed securities in an unrealized loss position comprised 103 securities, primarily related to collateralized debt obligations ("CDOs") commercial mortgage-backed securities ("CMBS"), and residential mortgage-backed securities ("RMBS"), which are depressed due to an increase in interest rates and/or widening credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of March 31, 2015.

E. Repurchase Agreements

3. Collateral Received

- b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of March 31, 2015.

I. Working Capital Finance Investments

The Company had no working capital finance investments.

J. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting of assets and liabilities.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

No significant change.

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

A. Defined Benefit Plans

The Company has no direct plans.

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

No significant change.

NOTES TO FINANCIAL STATEMENTSNote 14 - Liabilities, Contingencies, and Assessments

F. All Other Contingencies

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by The Hartford Financial Services Group, Inc. ("The Hartford") with the United States Securities and Exchange Commission.

Note 15 - Leases

No significant change.

Note 16- Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

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

B. The Company had no transfer or servicing of financial assets.

C. Wash sales

- In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.
- The details by NAIC designation 3 or below of securities sold during the quarter ended March 31, 2015 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	4	25	\$ 871,059	\$ 852,919	\$ (29,461)
Bonds	5	15	190,910	165,248	(25,148)

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Certain of the following financial instruments are carried at fair value in the Company's Financial Statements: bonds and stocks, derivatives, and Separate Account assets.

The following section applies the fair value hierarchy and disclosure requirements for the Company's financial instruments that are carried at fair value. The fair value hierarchy prioritizes the inputs in the valuation techniques used to measure fair value into three broad levels (Level 1, 2 or 3):

- Level 1 Observable inputs that reflect quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date. Level 1 securities include open-ended mutual funds reported in General and Separate Account invested assets.
- Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability or prices for similar assets and liabilities. Most bonds and preferred stocks, including those reported in Separate Account assets, are model priced by vendors using observable inputs and are classified within Level 2. Derivative instruments classified within level 2 are priced using observable market inputs such as swap yield curves and credit default swap curves.
- Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Level 3 securities include less liquid securities, and complex derivative securities. Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the period ended March 31, 2015. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily priced by independent brokers and/or within illiquid markets.

These disclosures provide information as to the extent to which the Company uses fair value to measure financial instruments and information about the inputs used to value those financial instruments to allow users to assess the relative reliability of the measurements.

NOTES TO FINANCIAL STATEMENTS

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

March 31, 2015				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets accounted for at fair value				
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 301	\$ 301
International government bonds	—	626	—	626
Common stocks - unaffiliated	83,244	—	190	83,434
Total bonds and stocks	83,244	626	491	84,361
Derivative assets				
Credit derivatives	—	2,325	268	2,593
Commodity derivatives	—	1,386	—	1,386
Interest rate derivatives	—	18,759	326	19,085
Equity derivatives	—	—	2,206	2,206
Foreign exchange derivatives	—	1,840	—	1,840
GMWB hedging instruments	—	114,307	132,097	246,404
U.S. macro hedge program	—	—	208,503	208,503
Total derivative assets	—	138,617	343,400	482,017
Separate Account assets [1]	37,289,769	—	—	37,289,769
Total assets accounted for at fair value	\$ 37,373,013	\$ 139,243	\$ 343,891	\$ 37,856,147
b. Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	\$ —	\$ (910)	\$ (3,492)	\$ (4,402)
Interest rate derivatives	—	(31,322)	—	(31,322)
GMWB hedging instruments	—	(53,646)	(29,385)	(83,031)
U.S. macro hedge program	—	—	(40,298)	(40,298)
Total liabilities accounted for at fair value	\$ —	\$ (85,878)	\$ (73,175)	\$ (159,053)

- [1] Excludes approximately \$21.6 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Determination of Fair Values

The valuation methodologies used to determine the fair values of assets and liabilities under the "exit price" notion reflect market-participant objectives and are based on the application of the fair value hierarchy that prioritizes relevant observable market inputs over unobservable inputs. The Company determines the fair values of certain financial assets and financial liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair values. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the preceding tables.

The fair value process is monitored by the Valuation Committee, which is a cross-functional group of senior management within the Company that meets at least quarterly. The Valuation Committee is co-chaired by the Heads of Investment Operations and Investment Accounting and has representation from various investment sector professionals, accounting, operations, legal, compliance and risk management. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments, as well as addressing fair valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee, a Securities Fair Value Working Group ("Securities Working Group") and a Derivatives Fair Value Working Group ("Derivatives Working Group"), which include various investment, operations, accounting and risk management professionals that meet monthly to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

The Company also has an enterprise-wide Operational Risk Management function, led by the Chief Operational Risk Officer, which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as, an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g. not distressed or forced liquidation) are determined by management after considering the following primary sources of information: quoted prices for identical assets or liabilities, third-party pricing services, independent broker quotations or pricing matrices. Security pricing is applied using a "waterfall" approach whereby publicly available prices are first sought from third-party pricing services, the remaining unpriced securities are submitted to independent brokers for prices, or lastly, securities are priced using a pricing matrix. If none of these pricing sources are available, the Company will estimate fair value utilizing an internal pricing model. Typical inputs used by these pricing methods include, but are not limited to, reported trades, benchmark yields, issuer spreads, bid offers, and/or estimated cash flows, prepayment speeds and default rates. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services will normally derive the security prices from recent reported trades for identical or similar securities making adjustments through the reporting date based upon the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services and independent brokers may use matrix or model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at an estimated market rate. Included in the pricing of asset-backed securities ("ABS") and RMBS are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral. Actual prepayment experience may vary from these estimates.

Prices from third-party pricing services are often unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

Private placement securities are priced using a pricing matrix to determine the credit spreads that are used to discount the expected future cash flows for securities for which the Company is unable to obtain a price from a third-party pricing service. Credit spreads are developed each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The appropriate credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing an independent public security index and trade information and adjusting for the non-public nature of the securities.

NOTES TO FINANCIAL STATEMENTS

The Securities Working Group performs ongoing analysis of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analyses and is overseen by investment and accounting professionals. As a part of this analysis, the Company considers trading volume, new issuance activity and other factors to determine whether the market activity is significantly different than normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models developed based on spreads, and when available, market indices. As a result of this analysis, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee. The Company's internal pricing model utilizes the Company's best estimate of expected future cash flows discounted at a rate of return that a market participant would require. The significant inputs to the model include, but are not limited to, current market inputs, such as credit loss assumptions, estimated prepayment speeds and market risk premiums.

The Company conducts other specific monitoring controls around pricing. Daily analyses identify price changes over 3% for fixed maturities and 5% for equity securities and trade prices that differ over 3% to the current day's price. Weekly analyses identify prices that differ more than 5% from published bond prices of a corporate bond index. Monthly analyses identify price changes over 3%, prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company feels a market participant would use. Any changes from the identified pricing source are verified by further confirmation of assumptions used. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

The Company has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are market observable. Due to a general lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for over-the-counter ("OTC") derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and transactions cleared through a central clearing house ("OTC-cleared"), or independent broker quotations. As of March 31, 2015, 92% of derivatives, based upon notional values, were priced by valuation models or quoted market prices.

The Derivatives Working Group performs ongoing analyses of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives, as well as for any existing deals with a market value greater than \$10,000,000 and all new deals during the month. In addition, on a daily basis, market valuations are compared to counterparty valuations for OTC derivatives. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. The model validation documentation and results of validation are presented to the Valuation Committee for approval. There is a monthly control to review changes in pricing sources to ensure that new models are not moved to production until formally approved.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Techniques and Inputs for Investments

Generally, the Company determines the estimated fair values of its bonds and stocks using the market approach. The income approach is used for securities priced using a pricing matrix, as well as for derivative instruments. For Level 1 investments, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For most of the Company's debt securities, the following inputs are typically used in the Company's pricing methods: reported trades, benchmark yields, bids and/or estimated cash flows. For securities, inputs also include issuer spreads, which may consider credit default swaps. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements are listed below:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include most bonds and preferred stocks.

ABS, CDOs, CMBS and RMBS - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, credit default swap indices and for ABS and RMBS, estimated prepayment rates.

International government/government agencies - Primary input also include observations of credit default swap curves related to the issuer and political events in emerging market economies.

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

Commodity derivatives - Primary input is the underlying commodity price curves.

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality ABS, CMBS, commercial real estate ("CRE"), CDOs and RMBS primarily backed by sub-prime loans. Securities included in level 3 are primarily value based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments, including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above, but are Level 3 due to their less liquid markets. Also included in Level 3 are certain derivative instruments that either have significant unobservable inputs or are valued based on broker quotations. Significant inputs for these derivative contracts primarily include the typical inputs used in the Level 1 and Level 2 measurements noted above, but also may include the following:

Credit derivatives - Significant unobservable inputs may include credit correlation and swap yield curve and credit curve extrapolation beyond observable limits.

Equity derivatives - Significant unobservable inputs may include equity volatility.

Interest rate contracts - Significant unobservable inputs may include swap yield curve extrapolation beyond observable limits and interest rate volatility.

NOTES TO FINANCIAL STATEMENTS

Separate Account assets

Separate Account assets are primarily invested in mutual funds but also have investments in bonds and stocks. Separate Account investments are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks held in the General Account of the Company.

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the period ended March 31, 2015:

(Amounts in thousands)	Fair Value as of Jan. 1, 2015	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains		Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of Mar. 31, 2015
				(Losses) Included in:					
				Net Income [1]	Surplus				
Assets									
All other corporate bonds – asset-backed	61	41	—	(28)	20	256	—	(49)	301
Common stocks - unaffiliated	190	—	—	—	—	—	—	—	190
Total bonds and stocks	251	41	—	(28)	20	256	—	(49)	491
Derivatives									
Credit derivatives	(894)	—	—	20	—	(2,350)	—	—	(3,224)
Equity derivatives	2,340	—	—	10,273	—	—	—	(10,407)	2,206
Interest rate derivatives	686	—	—	(596)	—	236	—	—	326
Foreign exchange derivatives	39	—	(39)	—	—	—	—	—	—
GMWB hedging instruments	124,999	—	—	(1,791)	—	—	—	(20,496)	102,712
U.S. macro hedge program	140,574	—	—	461	—	27,170	—	—	168,205
Total derivatives [3]	267,744	—	(39)	8,367	—	25,056	—	(30,903)	270,225
Total assets	\$ 267,995	\$ 41	\$ (39)	\$ 8,339	\$ 20	\$ 25,312	\$ —	\$ (30,952)	\$ 270,716

[1] All amounts in this column are reported in net realized capital gains (losses). All amounts are before income taxes.

[2] Transfers in and/or (out) of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost and market requirement.

[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A above.

(Amounts in thousands)	March 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short-term investments - unaffiliated	\$ 6,279,177	\$ 5,917,005	\$ 134,947	\$ 5,763,498	\$ 380,732	\$ —
Preferred stocks - unaffiliated	2,792	2,707	—	2,792	—	—
Common stocks - unaffiliated	231,207	231,207	231,017	—	190	—
Mortgage loans on real estate	630,953	609,389	—	—	630,953	—
Derivative related assets	41,470	482,017	—	(301,944)	343,414	—
Contract loans	110,894	110,894	—	—	110,894	—
Surplus debentures	15,348	12,951	—	15,348	—	—
Low-income housing tax credits ("LIHTC")	949	949	—	—	949	—
Separate Account assets [1]	37,289,769	37,289,769	37,289,769	—	—	—
Total assets	\$ 44,602,559	\$ 44,656,888	\$ 37,655,733	\$ 5,479,694	\$ 1,467,132	\$ —
Liabilities						
Liability for deposit-type contracts	\$ (1,196,279)	\$ (1,196,279)	\$ —	\$ —	\$ (1,196,279)	\$ —
Derivative related liabilities	(158,320)	(159,053)	—	(85,994)	(72,326)	—
Separate Account liabilities	(37,289,769)	(37,289,769)	(37,289,769)	—	—	—
Total liabilities	\$ (38,644,368)	\$ (38,645,101)	\$ (37,289,769)	\$ (85,994)	\$ (1,268,605)	\$ —

[1] Excludes approximately \$21.6 million, at March 31, 2015, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(Amounts in thousands)	December 31, 2014					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short-term investments - unaffiliated	\$ 6,484,270	\$ 6,164,327	\$ 65,487	\$ 6,041,183	\$ 377,600	\$ —
Preferred stocks - unaffiliated	2,788	2,728	—	2,788	—	—
Common stocks - unaffiliated	379,606	379,606	379,416	—	190	—
Mortgage loans on real estate	654,290	630,597	—	—	654,290	—
Derivative related assets	11,310	438,078	—	(323,010)	334,320	—
Contract loans	111,304	111,304	—	—	111,304	—
Surplus debentures	15,010	12,965	—	15,010	—	—
LIHTC	984	984	—	—	984	—
Separate Account assets [1]	38,142,920	38,142,920	38,142,920	—	—	—
Total assets	\$ 45,802,482	\$ 45,883,509	\$ 38,587,823	\$ 5,735,971	\$ 1,478,688	\$ —
Liabilities						
Liability for deposit-type contracts	\$ (1,172,348)	\$ (1,172,348)	\$ —	\$ —	\$ (1,172,348)	\$ —
Derivative related liabilities	(138,776)	(138,488)	—	(72,008)	(66,768)	—
Separate Account liabilities	(38,142,920)	(38,142,920)	(38,142,920)	—	—	—
Total liabilities	\$ (39,454,044)	\$ (39,453,756)	\$ (38,142,920)	\$ (72,008)	\$ (1,239,116)	\$ —

[1] Excludes approximately \$19.8 million, at December 31, 2014, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The carrying amounts of the liability for deposit-type contracts and Separate Account liabilities approximate their fair values.

During the second quarter of 2014, the Company changed the valuation technique used to estimate the fair values of contract loans. The fair values of contract loans were determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair values approximate the carrying value of the contract loans. Prior to the second quarter of 2014, the fair values of contract loans were estimated by utilizing discounted cash flow calculations using U.S. Treasury interest rates based on the loan durations.

D. At March 31, 2015, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

On January 9, 2015, The Hartford received permission from the Department to pay an extraordinary dividend (as a return of capital) of \$500,000,000 from HLAI to HLIC. HLAI paid this return of capital on January 30, 2015.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

The Company had no material subsequent events through May 11, 2015 for the Quarterly Statement as of March 31, 2015.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
 - a. For the periods ended March 31, 2015 and December 31, 2014, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was \$141,575,993 and \$144,700,000, respectively.
 - b. For the periods ended March 31, 2015 and December 31, 2014, the total amount of reinsurance credit taken for this agreement was \$217,809,221 and \$222,615,385, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk-Sharing Provisions of the Affordable Care Act ("ACA")

The ACA risk-sharing provisions are not applicable to the Company's accident and health business.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2014 were \$5.7 million. As of March 31, 2015 \$0.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$5.6 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a \$0.0 million prior-year development from December 31, 2014 to March 31, 2015. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 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
- 2.2 If yes, date of change: _____

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 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
	0	

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012
- 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. 12/31/2012
- 6.3 State as of what date the latest financial examination report because 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). 04/04/2014

6.4 By what department or departments?
Connecticut State Insurance Department

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

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 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

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
Hartford Administrative Services Company	Radnor, PA	NO	NO	NO	YES
Hartford Funds Distributors, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Funds Management Company, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Investment Management Company	Hartford, CT	NO	NO	NO	YES
Hartford Securities Distribution Company, Inc.	Simsbury, CT	NO	NO	NO	YES
HIMCO Distribution Services Company	Simsbury, CT	NO	NO	NO	YES

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

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 2,508,917

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 [X] No []
- 11.2 If yes, give full and complete information relating thereto:

CUSIP	DESCRIPTION	STATEMENT VALUE
Bonds pledged as collateral for derivative activity:		
912810RD2	TREASURY BOND	266,760,275
912828H78	TREASURY NOTE	852,706
3132GKZQ2F	GOLD 30YR	7,458,651
3138ASRZ7	FNMA 30YR	7,666,272
3138AVP74	FNMA 30YR	532,923
3138EMHU8	FNMA 30YR	43,151,248
3138W9VE7	FNMA 30YR	2,683,175
3138WAN52	FNMA 30YR	9,953,936
3138X6Y58	FNMA 30YR	2,449,262
31417G2G0	FNMA 30YR	5,504,910
912828F54	TREASURY NOTE	3,107,887
3138EL5M1	FNMA 30YR	826,640
3138Y5WF9	FNMA 30YR	21,917,364
		372,865,249

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	39,086,544	39,360,382
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	30,622,079	30,703,348
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 69,708,623	\$ 70,063,730
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, N.A	4 Chase MetroTech Center, 16th Floor, Brooklyn, NY 11245
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
106699	Hartford Investment Management Company (affiliate)	One Hartford Plaza, Hartford, CT 06155

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

18.2 If no, list exceptions:

Primary Bus ID	Asset Description
16169PAA5	CHASSIX INC
553ESCBC7	MOMENTIVE PERFORMANCE MATERIALS IN
608ESCBA6	MOMENTIVE PERFORMANCE MATERIALS IN

**HARTFORD LIFE AND ANNUITY INSURANCE COMPANY
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.....	\$.....10,037,143
1.12 Residential mortgages.....	\$.....0
1.13 Commercial mortgages.....	\$.....599,351,871
1.14 Total mortgages in good standing.....	\$.....609,389,014
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)	\$.....609,389,014
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 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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NONE

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only						
		Life Contracts		4	5	6	7	
		2	3					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations					
1. Alabama.....	AL	L	2,372,180	522,403	359	149,086	3,044,028	0
2. Alaska.....	AK	L	437,823	0	0	38,707	476,530	0
3. Arizona.....	AZ	L	5,291,126	1,090,455	(2,278)	839,530	7,218,833	0
4. Arkansas.....	AR	L	2,407,088	660,653	294	507,257	3,575,292	0
5. California.....	CA	L	26,184,583	6,395,258	(3,625)	2,794,781	35,370,997	0
6. Colorado.....	CO	L	5,806,097	871,504	(322)	188,045	6,865,324	0
7. Connecticut.....	CT	L	4,545,374	1,010,251	0	196,642	5,752,267	0
8. Delaware.....	DE	L	2,138,513	0	0	72,304	2,210,817	0
9. District of Columbia.....	DC	L	510,189	47,636	0	7,184	565,009	0
10. Florida.....	FL	L	14,454,338	4,533,601	(3,624)	1,476,788	20,461,104	0
11. Georgia.....	GA	L	5,799,934	240,882	346	904,371	6,945,534	0
12. Hawaii.....	HI	L	817,697	94,102	344	50,680	962,823	0
13. Idaho.....	ID	L	915,344	134,846	(455)	80,193	1,129,928	0
14. Illinois.....	IL	L	12,135,262	2,811,015	(147)	1,646,225	16,592,354	0
15. Indiana.....	IN	L	3,467,401	968,670	933	543,414	4,980,418	0
16. Iowa.....	IA	L	2,788,500	1,802,451	2,273	858,752	5,451,977	0
17. Kansas.....	KS	L	2,603,870	1,617,478	450	323,657	4,545,455	0
18. Kentucky.....	KY	L	2,413,503	577,498	(2,573)	395,314	3,383,742	0
19. Louisiana.....	LA	L	7,155,686	1,871,691	2,187	828,896	9,858,459	0
20. Maine.....	ME	L	415,538	465,021	128	280,595	1,161,281	0
21. Maryland.....	MD	L	5,789,455	708,970	25	285,764	6,784,214	0
22. Massachusetts.....	MA	L	3,275,083	1,253,281	55	533,747	5,062,165	0
23. Michigan.....	MI	L	8,361,678	2,301,266	(1,788)	429,939	11,091,094	0
24. Minnesota.....	MN	L	14,213,540	947,811	8,571	925,841	16,095,763	0
25. Mississippi.....	MS	L	1,449,726	11,235	582	81,261	1,542,804	0
26. Missouri.....	MO	L	7,340,288	2,108,971	(3,249)	475,191	9,921,200	0
27. Montana.....	MT	L	376,472	673,188	(966)	54,720	1,103,413	0
28. Nebraska.....	NE	L	1,886,227	985,131	(3,062)	404,948	3,273,244	0
29. Nevada.....	NV	L	2,061,270	333,168	(4)	96,162	2,490,595	0
30. New Hampshire.....	NH	L	717,007	681,590	(22)	14,422	1,412,997	0
31. New Jersey.....	NJ	L	6,741,661	2,033,329	49	802,280	9,577,318	0
32. New Mexico.....	NM	L	1,279,212	447,329	625	16,632	1,743,799	0
33. New York.....	NY	N	2,559,017	178,648	14	147,839	2,885,518	0
34. North Carolina.....	NC	L	11,097,449	2,645,377	7,461	2,129,627	15,879,913	0
35. North Dakota.....	ND	L	1,432,111	65,881	232	491,233	1,989,457	0
36. Ohio.....	OH	L	6,833,430	1,452,009	(78)	625,491	8,910,852	0
37. Oklahoma.....	OK	L	2,914,293	984,729	1,013	650,364	4,550,399	0
38. Oregon.....	OR	L	1,772,693	2,537,229	611	123,885	4,434,418	0
39. Pennsylvania.....	PA	L	10,900,285	2,209,465	(468)	1,837,036	14,946,317	0
40. Rhode Island.....	RI	L	439,659	643,723	565	73,990	1,157,936	0
41. South Carolina.....	SC	L	3,415,933	1,166,666	(222)	542,197	5,124,574	0
42. South Dakota.....	SD	L	1,962,323	266,566	681	265,395	2,494,966	0
43. Tennessee.....	TN	L	4,991,068	1,333,379	1,407	1,017,899	7,343,753	0
44. Texas.....	TX	L	19,495,082	4,298,213	1,070	1,670,896	25,465,260	0
45. Utah.....	UT	L	1,968,967	169,670	239	180,447	2,319,323	0
46. Vermont.....	VT	L	480,481	367,722	0	88,356	936,559	0
47. Virginia.....	VA	L	7,622,095	1,089,429	(221)	930,505	9,641,808	0
48. Washington.....	WA	L	4,933,149	1,957,167	159	706,463	7,596,938	0
49. West Virginia.....	WV	L	1,412,764	64,358	756	187,743	1,665,621	0
50. Wisconsin.....	WI	L	5,224,878	2,150,208	32,618	1,158,123	8,565,827	0
51. Wyoming.....	WY	L	846,637	314,695	303	8,959	1,170,594	0
52. American Samoa.....	AS	N	0	0	0	0	0	0
53. Guam.....	GU	N	3,558	0	0	134	3,691	0
54. Puerto Rico.....	PR	L	4,576	0	0	129	4,705	0
55. US Virgin Islands.....	VI	L	258	0	0	600	858	0
56. Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57. Canada.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT	XXX	1,207,069	225	1,854	0	1,209,148	0
59. Subtotal.....	(a) 52	XXX	247,669,439	62,096,041	43,097	29,140,638	338,949,216	0
90. Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		722	262	0	0	984	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		308,844	0	0	0	308,844	0
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95. Totals (Direct Business).....	XXX		247,979,005	62,096,303	43,097	29,140,638	339,259,043	0
96. Plus Reinsurance Assumed.....	XXX		23,391,753	1,608,903	0	2,375,287	27,375,943	0
97. Totals (All Business).....	XXX		271,370,757	63,705,206	43,097	31,515,926	366,634,986	0
98. Less Reinsurance Ceded.....	XXX		271,145,664	11,226	(93,822)	12,952,647	284,015,715	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX		225,093	63,693,980	136,919	18,563,279	82,619,271	0

DETAILS OF WRITE-INS

58001. ZZZ Other Alien.....	XXX		1,207,069	225	1,854	0	1,209,148	0
58002.	XXX		0	0	0	0	0	0
58003.	XXX		0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		1,207,069	225	1,854	0	1,209,148	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**

NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS

LIFE OPERATIONS

OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.

---- *Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- *Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT

----- *Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN

----- *Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL

----- *Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX

----- *Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT

----- *Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN

----- Archway 60 R, LLC 27-4534793/DE

----- RVR R, LLC 27-0685021 /DE

----- Symphony R, LLC 27-3040891/DE

----- Sunstone R, LLC 27-3697815/DE

----- HRA Brokerage Services, Inc. 06-1126749/CT

----- Access CoverageCorp, Inc. 56-2160819/NC

----- Access CoverageCorp Technologies, Inc. 56-2160810/NC

----- Hartford Underwriters General Agency, Inc. 27-0505408/TX

----- Hartford of Texas General Agency, Inc. 27-0505557/TX

----- Hartford Casualty General Agency, Inc. 01-0769604 /TX

----- Hartford Fire General Agency, Inc. 01-0769609/TX

----- Nutmeg Insurance Agency, Inc. 06-1316175 /CT

----- 1st AgChoice, Inc. 46-0362741/SD

----- Hartford Lloyd's Corporation 06-1360317/TX

----- Business Management Group, Inc. 06-1095267/CT

----- Hartford Integrated Technologies, Inc. 06-1138375/CT

---- *Nutmeg Insurance Company 06-1032405/NAIC #39608/CT
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

----- *Hartford Financial Products International Limited/United Kingdom

----- Hartford Management, Ltd./Bermuda

----- *Hartford Insurance Ltd./Bermuda

----- Hart Re Group, LLC 06-1032405/CT

----- *Fencourt Reinsurance Company, Ltd. 06-1323788/Bermuda

----- HLA LLC 20-5550106/CT

----- Hartford Residual Market, LLC 74-3112496/CT

----- Trumbull Flood Management, LLC 88-0517612/CT

---- *Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Trumbull Insurance Company 06-1184984/NAIC #27120/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- Hartford Specialty Insurance Services of Texas, LLC 06-1595087 /TX

----- Horizon Management Group, LLC 06-1526449/DE

----- Downlands Liability Management Ltd./United Kingdom

---- *Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- Hartford Holdings, Inc. 22-3866674/DE
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- Hartford Life, Inc. 06-1470915/DE

----- Hartford Funds Management Group, Inc. 46-1470670/DE

----- Hartford Administrative Services Company 41-0679409/MN

----- Hartford Funds Distributors, LLC 06-1629808/DE

----- Hartford Funds Management Company, LLC 45-4276111/DE

----- *Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT

----- The Evergreen Group Incorporated 13-3216939/NY

----- *American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT

----- Planco, LLC 20-3944101 /DE

----- Fountain Investors III, LLC 46-5143460/DE

----- Fountain Investors VI, LLC 46-5156519/DE

----- Hartford Life Private Placement, LLC 01-0573691/DE

----- *Hartford Life Insurance Company 06-0974148/NAIC #88072/CT

----- *Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT

----- Lanidex Class B, LLC 27-3581138/DE

----- HDC R, LLC 46-3956438/DE

----- Fountain Investors I, LLC 46-5138222/DE

----- Fountain Investors II, LLC 46-5143441/DE

----- *Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT

----- Hartford Financial Services, LLC 52-2137766/DE

----- Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT

----- HIMCO Distribution Services Company 06-0896599/CT

----- Hartford Securities Distribution Company, Inc. 06-1408044/CT

----- HL Investment Advisors, LLC 06-1534085/CT

----- Hartford Life International Holding Company 46-3295405/DE

----- The Hartford International Asset Management Company/Ireland

----- *Hartford Life, Ltd. 27-0008332/Bermuda

----- Revere R, LLC 45-1684748/DE

----- DMS R, LLC 45-5436433/DE

---- Hartford Investment Management Company 06-1472135/DE

---- Hartford Strategic Investments, LLC 20-5814558/DE

---- Heritage Holdings, Inc. 06-1442285/CT

---- *First State Insurance Company 04-2198460 /NAIC #21822/CT

---- *New England Insurance Company 04-2177185 /NAIC #21830/CT

---- *New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT

---- *Heritage Reinsurance Company, Ltd. 98-0188675/Bermuda

---- *Excess Insurance Company, Limited/United Kingdom

---- *New Ocean Insurance Company, Ltd. 98-0188674/Bermuda

---- FTC Resolution Company, LLC 45-3071946/DE

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*denotes an insurance company

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	13-3317783..		0000874766	NYSE.....	The Hartford Financial Services Group, Inc.....	DE.....	UIP.....		Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	19682..	06-0383750..				Hartford Fire Insurance Company.....	CT.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	30104..	06-1222527..				Hartford Underwriters Insurance Company.....	CT.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	29459..	06-0732738..				Twin City Fire Insurance Company.....	IN.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	38288..	06-1010609..				Hartford Insurance Company of Illinois.....	IL.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	38253..	06-1007031..				Hartford Lloyd's Insurance Company.....	TX.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	22357..	06-0383030..				Hartford Accident and Indemnity Company.....	CT.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	29424..	06-0294398..				Hartford Casualty Insurance Company.....	IN.....	IA.....	Hartford Accident and Indemnity Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-4534793..				Archway 60 R, LLC.....	DE.....	NIA.....	Hartford Casualty Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-0685021..				RVR R, LLC.....	DE.....	NIA.....	Hartford Accident and Indemnity Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-3040891..				Symphony R, LLC.....	DE.....	NIA.....	Hartford Accident and Indemnity Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-3697815..				Sunstone R, LLC.....	DE.....	NIA.....	Hartford Accident and Indemnity Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1126749..				HRA Brokerage Services, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	56-2160819..				Access CoverageCorp, Inc.....	NC.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	56-2160810..				Access CoverageCorp Technologies, Inc.....	NC.....	NIA.....	Access CoverageCorp, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-0505408..				Hartford Underwriters General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-0505557..				Hartford of Texas General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	01-0769604..				Hartford Casualty General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	01-0769609..				Hartford Fire General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1316175..				Nutmeg Insurance Agency, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-0362741..				1st Agchoice, Inc.....	SD.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1360317..				Hartford Lloyd's Corporation.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1095267..				Business Management Group, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1138375..				Hartford Integrated Technologies, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	39608..	06-1032405..				Nutmeg Insurance Company.....	CT.....	IA.....	Hartford Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..					Hartford Financial Products International Limited.....	GBR.....	IA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..					Hartford Management, Ltd.....	BMU.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..					Hartford Insurance Ltd.....	BMU.....	IA.....	Hartford Management, Ltd.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1032405..				Hart Re Group, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1323788..				Fencourt Reinsurance Company, Ltd.....	BMU.....	IA.....	Hart Re Group, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	20-5550106..				HLA LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	74-3112496..				Hartford Residual Market, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	88-0517612..				Trumbull Flood Management, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	37478..	06-1008026..				Hartford Insurance Company of the Midwest.....	IN.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	38261..	06-1013048..				Hartford Insurance Company of the Southeast.....	CT.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	27120..	06-1184984..				Trumbull Insurance Company.....	CT.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	

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HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1595087..				Hartford Specialty Insurance Services of Texas, LLC.....	TX.....	NIA.....	Trumbull Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1526449..				Horizon Management Group, LLC.....	DE.....	NIA.....	Trumbull Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..					Downlands Liability Management Ltd.....	GBR.....	NIA.....	Horizon Management Group, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	34690..	06-1276326..				Property and Casualty Insurance Company of Hartford.....	IN.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	10046..	06-1401918..				Pacific Insurance Company, Limited.....	CT.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	11000..	06-1552103..				Sentinel Insurance Company, Ltd.....	CT.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	22-3866674..				Hartford Holdings, Inc.....	DE.....	UIP.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1470915..		0001032204		Hartford Life, Inc.....	DE.....	UIP.....	Hartford Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-1470670..				Hartford Funds Management Group, Inc.....	DE.....	NIA.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	41-0679409..		0001411902		Hartford Administrative Services Company.....	MN.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1629808..		0001165489		Hartford Funds Distributors, LLC.....	DE.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	45-4276111..				Hartford Funds Management Company, LLC.....	DE.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	70815..	06-0838648..				Hartford Life and Accident Insurance Company.....	CT.....	UIP.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	13-3216939..				The Evergreen Group Incorporated.....	NY.....	NIA.....	Hartford Life and Accident Insurance Company..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	81213..	06-1422508..				American Maturity Life Insurance Company.....	CT.....	IA.....	Hartford Life and Accident Insurance Company..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	20-3944101..				Planco, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-5143460..				Fountain Investors III, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-5156519..				Fountain Investors IV, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	01-0573691..				Hartford Life Private Placement, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	88072..	06-0974148..		0000045947		Hartford Life Insurance Company.....	CT.....	UDP.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	93505..	06-1207332..				Hartford International Life Reassurance Corporation.....	CT.....	IA.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-3581138..				Lanidex Class B, LLC.....	DE.....	NIA.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-3956438..				HDC R, LLC.....	DE.....	NIA.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-5138222..				Fountain Investors I, LLC.....	DE.....	NIA.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-5143441..				Fountain Investors II, LLC.....	DE.....	NIA.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	71153..	39-1052598..				Hartford Life and Annuity Insurance Company.....	CT.....	RE.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	52-2137766..				Hartford Financial Services, LLC.....	DE.....	DS.....	Hartford Life and Annuity Insurance Company...	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1120503..				Hartford-Comprehensive Employee Benefit Service Company.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-0896599..		0000045937		HIMCO Distribution Services Company.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1408044..		0000940622		Hartford Securities Distribution Company, Inc.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1534085..		0001102793		HL Investment Advisors, LLC.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	46-3295405..				Hartford Life International Holding Company.....	DE.....	DS.....	Hartford Life and Annuity Insurance Company...	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..					The Hartford International Asset Management Company Limited...	IRL.....	DS.....	Hartford Life International Holding Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	27-0008332..				Hartford Life, Ltd.....	BMU.....	DS.....	Hartford Life International Holding Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	45-1684748..				Revere R, LLC.....	DE.....	NIA.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	45-5436433..				DMS R, LLC.....	DE.....	NIA.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	
0091.....	The Hartford Fin Svcs Grp Inc.....	00000..	06-1472135..		0000922439		Hartford Investment Management Company.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	

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HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0091.....	The Hartford Fin Svcs Grp Inc.....	00000...	20-5814558..	.....	.....	.....	Hartford Strategic Investments, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	00000...	06-1442285..	.....	.....	.....	Heritage Holdings, Inc.....	CT.....	NIA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	21822...	04-2198460..	.....	.....	.....	First State Insurance Company.....	CT.....	IA.....	Heritage Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	21830...	04-2177185..	.....	.....	.....	New England Insurance Company.....	CT.....	IA.....	First State Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	41629...	06-1053492..	.....	.....	.....	New England Reinsurance Corporation.....	CT.....	IA.....	First State Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	00000...	98-0188675..	.....	.....	.....	Heritage Reinsurance Company, Ltd.....	BMU.....	IA.....	Heritage Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	00000...	.....	.....	.....	.....	Excess Insurance Company, Limited.....	GBR.....	IA.....	Heritage Reinsurance Company, Ltd.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	00000...	98-0188674..	.....	.....	.....	New Ocean Insurance Company, Ltd.....	BMU.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....
0091.....	The Hartford Fin Svcs Grp Inc.....	00000...	45-3071946..	.....	.....	.....	FTC Resolution Company, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....

Q13.2

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on derivatives in a liability position.....	4,366,222	8,321,827
2505. Interest on policy or contract funds due or accrued.....	11,469	11,194
2597. Summary of remaining write-ins for Line 25.....	4,377,691	8,333,021

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	24,138,440
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	1,985,128
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	(8,323,999)
5. Deduct amounts received on disposals.....	0	17,322,496
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	477,073
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

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.....	630,951,762	749,033,838
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	4,000,000
2.2 Additional investment made after acquisition.....	0	3,465,000
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	(2)
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	3,274,093
7. Deduct amounts received on disposals.....	21,205,264	128,821,117
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	10	49
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
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).....	609,746,488	630,951,762
12. Total valuation allowance.....	(357,475)	(354,506)
13. Subtotal (Line 11 plus Line 12).....	609,389,013	630,597,256
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	609,389,013	630,597,256

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.....	130,528,208	128,619,525
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	18,095,091	0
2.2 Additional investment made after acquisition.....	2,984	662,672
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	(0)
5. Unrealized valuation increase (decrease).....	(5,197,154)	3,527,999
6. Total gain (loss) on disposals.....	5,542,288	0
7. Deduct amounts received on disposals.....	55,137,535	1,616,463
8. Deduct amortization of premium and depreciation.....	49,293	195,218
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	(118,198)	470,307
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	93,902,787	130,528,208
12. Deduct total nonadmitted amounts.....	4,177,453	4,079,408
13. Statement value at end of current period (Line 11 minus Line 12).....	89,725,334	126,448,800

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.....	5,643,924,992	6,734,966,405
2. Cost of bonds and stocks acquired.....	721,167,725	2,653,875,894
3. Accrual of discount.....	1,572,371	6,551,403
4. Unrealized valuation increase (decrease).....	929,043	(3,431,201)
5. Total gain (loss) on disposals.....	9,454,274	(56,194,156)
6. Deduct consideration for bonds and stocks disposed of.....	872,368,443	3,720,527,001
7. Deduct amortization of premium.....	10,367,651	40,951,282
8. Total foreign exchange change in book/adjusted carrying value.....	(2,145,675)	73,229,457
9. Deduct current year's other than temporary impairment recognized.....	4,158,675	3,594,527
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	5,488,007,961	5,643,924,992
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,488,007,961	5,643,924,992

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	4,552,130,098	2,565,308,530	2,719,805,845	(4,498,996)	4,393,133,787	0	0	4,552,130,098
2. NAIC 2 (a).....	1,406,980,564	68,978,098	133,694,145	(32,865,042)	1,309,399,475	0	0	1,406,980,564
3. NAIC 3 (a).....	94,166,889	18,660,136	32,751,082	27,170,273	107,246,216	0	0	94,166,889
4. NAIC 4 (a).....	88,694,638	23,905,879	23,218,513	(3,151,637)	86,230,366	0	0	88,694,638
5. NAIC 5 (a).....	15,564,270	4,408,210	7,222,076	1,499,958	14,250,362	0	0	15,564,270
6. NAIC 6 (a).....	1,017,018	652,960	997,756	725,576	1,397,798	0	0	1,017,018
7. Total Bonds.....	6,158,553,476	2,681,913,813	2,917,689,417	(11,119,868)	5,911,658,004	0	0	6,158,553,476
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	2,727,557	0	0	(20,570)	2,706,987	0	0	2,727,557
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	2,727,557	0	0	(20,570)	2,706,987	0	0	2,727,557
15. Total Bonds and Preferred Stock.....	6,161,281,033	2,681,913,813	2,917,689,417	(11,140,438)	5,914,364,991	0	0	6,161,281,033

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 \$.....278,000; 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.....	.....702,271,543	.....XXX.....	.....697,049,538	.....1,201	.....300

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.....	.....941,822,471	.....820,923,832
2. Cost of short-term investments acquired.....	.....2,115,760,545	.....6,402,018,595
3. Accrual of discount.....	.....0	.....6,053
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....(608)	.....2,703
6. Deduct consideration received on disposals.....	.....2,355,296,428	.....6,281,007,744
7. Deduct amortization of premium.....	.....14,438	.....120,968
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....702,271,543	.....941,822,471
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....702,271,543	.....941,822,471

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).....	299,590,361
2. Cost paid/(consideration received) on additions.....	35,846,606
3. Unrealized valuation increase (decrease).....	226,963,140
4. Total gain (loss) on termination recognized.....	(202,905,997)
5. Considerations received (paid) on terminations.....	38,188,426
6. Amortization.....	(99,213)
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	1,757,242
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	322,963,713
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	322,963,713

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	7,300,000
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	28,207,000
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.....	(1,796,400)
3.14 Section 1, Column 18, prior year.....	(5,393,537)
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.....	(1,796,400)
3.24 Section 1, Column 19, prior year.....	(5,393,537)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(9,376,208)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(3,982,671)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	(5,393,537)
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	5,393,537
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).....	35,507,000
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	35,507,000

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instruments Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Replicated Assets Open															
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	22,600,000	23,819,808	24,976,352	03/20/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%.....	388,859	408,841	3138WA N5 2	FNMA 30YR.....	1.....	23,430,949	24,567,511
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	4Z.....	9,687,998	10,392,143	11,120,469	03/27/2015	06/20/2020	CME: CDX.NA.HY.24.V1 REC 5.00%.....	653,108	663,912	31417Y XZ 5	FNMA 20YR.....	1.....	9,739,035	10,456,557
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	4Z.....	5,712,002	6,097,071	6,294,063	03/27/2015	06/20/2020	CME: CDX.NA.HY.24.V1 REC 5.00%.....	385,070	391,440	89236T BJ 3	TOYOTA MOTOR CREDIT CORP.....	1FE.....	5,712,002	5,902,623
12518*AX8.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	3,159,390	3,054,403	3,223,642	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(119,250)	(77,721)	14986D AF 7	CD_06-CD3.....	1FM.....	3,173,653	3,301,363
12518*AX8.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	2,840,610	2,778,391	2,921,948	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(107,218)	(69,879)	46629P AC 2	JPMCC_06-LDP9.....	1FM.....	2,885,609	2,991,827
12574#CZ8.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	3,788,281	3,662,397	3,865,323	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(142,987)	(93,192)	14986D AF 7	CD_06-CD3.....	1FM.....	3,805,384	3,958,515
12574#CZ8.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	2,211,719	2,099,975	2,275,049	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(83,480)	(54,408)	46629P AC 2	JPMCC_06-LDP9.....	1FM.....	2,183,455	2,329,458
12574#DA2.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	1,000,000	990,277	1,064,059	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(37,745)	(24,600)	36253B AU 7	GSMS_14-GC22.....	1FM.....	1,028,022	1,088,659
12574#DA2.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	400,000	396,095	423,219	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(15,098)	(9,840)	46642C BJ 8	JPMCC_14-C20.....	1FM.....	411,193	433,059
12574#DA2.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	3,100,000	3,069,556	3,303,264	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(117,008)	(76,260)	61763M AF 7	MSBAM_14-C16.....	1FM.....	3,186,565	3,379,524
12574#DA2.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	1,500,000	1,443,383	2,062,800	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(56,617)	(36,900)	759136 QP 2	REGIONAL TRANSN DIST COLO.....	1FE.....	1,500,000	2,099,700
12574#DC8.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	10,638,253	10,249,728	10,977,369	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(401,537)	(261,701)	55312Y AG 7	MLCFC_07-5.....	1FM.....	10,651,265	11,239,070
12574#DC8.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	596,538	497,533	560,984	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(22,516)	(14,675)	698299 BB 9	PANAMA (REPUBLIC OF).....	2FE.....	520,049	575,659
12574#DC8.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	765,210	747,768	776,994	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(28,883)	(18,824)	760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF).....	2FE.....	776,651	795,818
12574#DB0.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	6,000,000	5,779,551	6,215,022	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(226,468)	(147,600)	92978P AH 2	WBCMT_06-C29.....	1FM.....	6,006,019	6,362,622
12574#DHD7.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	5,000,000	6,321,328	6,685,510	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(172,930)	(123,000)	931142 CM 3	WAL-MART STORES INC.....	1FE.....	6,494,259	6,808,510
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	5,000,000	4,828,028	6,506,385	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(171,972)	(123,000)	49338C AA 1	KEYSPAN GAS EAST CORPORATION.....	1FE.....	5,000,000	6,629,385
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	4,000,000	5,124,907	5,389,160	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(137,577)	(98,400)	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN..	1FE.....	5,262,484	5,487,560
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	1,000,000	1,289,436	1,381,170	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(34,394)	(24,600)	69351U AM 5	PPL ELECTRIC UTILITIES CORPORATION.....	1FE.....	1,323,830	1,405,770
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	4,000,000	5,116,725	5,289,604	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%.....	(184,425)	(142,800)	377372 AE 7	GLAXOSMITHKLINE CAPITAL INC.....	1FE.....	5,301,150	5,432,404
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	4,000,000	4,755,746	5,154,468	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%.....	(184,425)	(142,800)	668131 AA 3	NORTHWESTERN MUTUAL LIFE INSURANCE.....	1.....	4,940,171	5,297,268
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	2,000,000	2,218,261	2,384,050	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%.....	(92,213)	(71,400)	914744 AB 3	UNIVERSITY OF NOTRE DAME.....	1FE.....	2,310,474	2,455,450
12574#CY1.....	BOND WITH CREDIT DEFAULT SWAP	1.....	1,431,987	1,422,282	1,528,301	10/08/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	5,352	10,740	55312V AH 1	MLCFC_06-4.....	1FM.....	1,416,931	1,517,561
12574#CY1.....	BOND WITH CREDIT DEFAULT SWAP	1.....	499,801	539,598	545,546	10/08/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	1,868	3,749	61756U AE 1	MSC_07-IQ16.....	1FM.....	537,731	541,798
12574#CY1.....	BOND WITH CREDIT DEFAULT SWAP	1.....	539,006	436,684	524,184	10/08/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	2,014	4,043	698299 BB 9	PANAMA (REPUBLIC OF).....	2FE.....	434,670	520,141
12574#CY1.....	BOND WITH CREDIT DEFAULT SWAP	1.....	529,206	551,379	561,920	10/08/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	1,978	3,969	92978T AE 1	WBCMT_07-C31.....	1FM.....	549,401	557,951
12574#BE6.....	BOND WITH CREDIT DEFAULT SWAP	1.....	4,634,013	4,572,002	4,799,109	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(100,771)	(113,997)	46630J AC 3	JPMCC_07-LDPX.....	1FM.....	4,672,774	4,913,106
12574#BE6.....	BOND WITH CREDIT DEFAULT SWAP	1.....	153,002	143,793	157,879	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(3,327)	(3,764)	55312Y AG 7	MLCFC_07-5.....	1FM.....	147,121	161,643
12574#BE6.....	BOND WITH CREDIT DEFAULT SWAP	1.....	212,985	224,510	225,642	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(4,632)	(5,239)	61756U AE 1	MSC_07-IQ16.....	1FM.....	229,141	230,882
12574#BB2.....	BOND WITH CREDIT DEFAULT SWAP	1.....	5,000,000	5,011,786	5,251,135	06/18/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%.....	(30,036)	(50,000)	46630J AC 3	JPMCC_07-LDPX.....	1FM.....	5,041,822	5,301,135
12574#BM8.....	BOND WITH CREDIT DEFAULT SWAP	1.....	1,807,289	1,876,618	1,903,298	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(39,301)	(44,459)	20173V AE 0	GCCFC_07-GG11.....	1FM.....	1,915,919	1,947,757
12574#BM8.....	BOND WITH CREDIT DEFAULT SWAP	1.....	1,127,237	1,097,889	1,166,870	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(24,513)	(27,730)	55312V AH 1	MLCFC_06-4.....	1FM.....	1,122,402	1,194,600
12574#BM8.....	BOND WITH CREDIT DEFAULT SWAP	1.....	2,065,473	2,100,524	2,126,851	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(44,916)	(50,811)	92978T AE 1	WBCMT_07-C31.....	1FM.....	2,145,440	2,177,662
12574#CS4.....	BOND WITH CREDIT DEFAULT SWAP	1.....	777,538	754,224	787,490	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%.....	(15,697)	(11,430)	195325 CU 7	COLOMBIA REPUBLIC OF GOVERNMENT.....	2FE.....	769,921	798,920

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HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instruments Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12574#CS4...	BOND WITH CREDIT DEFAULT SWAP	1.....	252,700	277,646	271,728	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%.....	(5,102)	(3,715)	91086Q AZ 1	MEXICO (UNITED MEXICAN STATES) (GO)	2FE.....	282,747	275,443
12574#CS4...	BOND WITH CREDIT DEFAULT SWAP	1.....	7,386,609	7,189,686	9,312,571	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%.....	(149,121)	(108,583)	65473Q BD 4	NISOURCE FINANCE CORPORATION	2FE.....	7,338,807	9,421,155
12574#CS4...	BOND WITH CREDIT DEFAULT SWAP	1.....	583,153	638,777	686,425	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%.....	(11,773)	(8,572)	911312 AN 6	UNITED PARCEL SERVICE INC.....	1FE.....	650,550	694,997
12574#CN5...	BOND WITH CREDIT DEFAULT SWAP	1.....	874,420	915,605	929,953	09/29/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	(2,632)	6,558	46629Y AC 3	JPMCC_07-CB18.....	1FM.....	918,237	923,395
12574#CN5...	BOND WITH CREDIT DEFAULT SWAP	1.....	1,125,580	1,133,253	1,353,263	09/29/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	(3,388)	8,442	73358W EK 6	PORT AUTH N Y & N J.....	1FE.....	1,136,641	1,344,821
12574#CT2...	BOND WITH CREDIT DEFAULT SWAP	1.....	2,000,000	2,191,026	2,519,020	09/11/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(61,081)	(49,200)	02765U DN 1	AMERICAN MUN PWR OHIO INC.....	1FE.....	2,252,107	2,568,220
12574#CT2...	BOND WITH CREDIT DEFAULT SWAP	1.....	3,000,000	2,908,378	3,419,001	09/11/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(91,622)	(73,800)	04351L AA 8	ASCENSION HEALTH.....	1FE.....	3,000,000	3,492,801
12574#CR6...	BOND WITH CREDIT DEFAULT SWAP	1.....	2,166,934	2,114,750	2,259,672	09/11/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%.....	(32,173)	(21,669)	12513Y AF 7	CD_07-CD4.....	1FM.....	2,146,922	2,281,342
12574#CR6...	BOND WITH CREDIT DEFAULT SWAP	1.....	1,926,164	1,897,566	2,676,982	09/11/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%.....	(28,598)	(19,262)	759136 QP 2	REGIONAL TRANSN DIST COLO.....	1FE.....	1,926,164	2,696,244
12574#CR6...	BOND WITH CREDIT DEFAULT SWAP	1.....	1,906,902	1,887,242	2,544,572	09/11/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%.....	(28,312)	(19,069)	914886 AA 4	UNIVERSITY SOUTHN CALIF.....	1FE.....	1,915,554	2,563,641
12574#CQ8...	BOND WITH CREDIT DEFAULT SWAP	1.....	595,238	630,465	645,966	09/29/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	(1,792)	4,464	20173V AE 0	GCCFC_07-GG11.....	1FM.....	632,257	641,502
12574#CQ8...	BOND WITH CREDIT DEFAULT SWAP	1.....	119,048	118,689	115,774	09/29/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	(358)	893	698299 BB 9	PANAMA (REPUBLIC OF).....	2FE.....	119,048	114,881
12574#CQ8...	BOND WITH CREDIT DEFAULT SWAP	1.....	285,714	306,129	343,509	09/29/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	(860)	2,143	73358W EK 6	PORT AUTH N Y & N J.....	1FE.....	306,989	341,366
12574#CW5...	BOND WITH CREDIT DEFAULT SWAP	1.....	2,000,000	2,011,306	2,275,198	10/09/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%.....	11,306	15,000	254010 AE 1	DIGNITY HEALTH.....	1FE.....	2,000,000	2,260,198
12574#CK1...	BOND WITH CREDIT DEFAULT SWAP	1.....	2,382,634	2,296,723	2,449,817	08/15/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(68,515)	(58,613)	12513Y AF 7	CD_07-CD4.....	1FM.....	2,365,238	2,508,430
12574#CK1...	BOND WITH CREDIT DEFAULT SWAP	1.....	5,617,366	5,365,607	5,761,081	08/15/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	(161,532)	(138,187)	92978P AE 9	WBCMT_06-C29.....	1FM.....	5,527,139	5,899,268
9999999.	Total.....			155,346,650	169,993,661	XXX.....	XXX.....	XXX.....	(1,797,239)	(895,507)	XXX.....	XXX.....	XXX.....	157,143,889	170,889,168

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SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	12	55,695,871	0	0	0	0	0	0	12	55,695,871
2. Add: Opened or acquired transactions.....	13	258,792,339	0	0	0	0	0	0	13	258,792,339
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	71,671	XXX	0	XXX	0	XXX	0	XXX	71,671
4. Less: Closed or disposed of transactions.....	3	158,295,776	0	0	0	0	0	0	3	158,295,776
5. Less: Positions disposed of for failing effectiveness criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	917,455	XXX	0	XXX	0	XXX	0	XXX	917,455
7. Ending Inventory.....	22	155,346,650	0	0	0	0	0	0	22	155,346,650

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.....	322,963,713	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	35,507,000	
3. Total (Line 1 plus Line 2).....		<u>358,470,713</u>
4. Part D, Section 1, Column 5.....	517,524,078	
5. Part D, Section 1, Column 6.....	(159,053,365)	
6. Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7. Part A, Section 1, Column 16.....	(116,850,265)	
8. Part B, Section 1, Column 13.....	(2,540,375)	
9. Total (Line 7 plus Line 8).....		<u>(119,390,640)</u>
10. Part D, Section 1, Column 8.....	482,564,117	
11. Part D, Section 1, Column 9.....	(601,954,757)	
12. Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>

Potential Exposure Check

13. Part A, Section 1, Column 21.....	472,003,944	
14. Part B, Section 1, Column 20.....	31,970,900	
15. Part D, Section 1, Column 11.....	503,974,844	
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	2 Location		3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
NONE									

SCHEDULE B - PART 3

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

1	2 Location		4	5	6	7	8 Change in Book Value/Recorded Investment						14	15	16	17	18
	3	State					Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion						Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM01Y6L0	CUMMING	GA		10/05/2006	01/01/2015	10,236	0	0	0	0	0	0	10,236	10,236	0	0	0
BHM0JBF3	PLYMOUTH MEETING	PA		01/06/2011	02/01/2015	34,549	0	0	0	0	0	0	34,549	34,549	0	0	0
0199999. Total - Mortgages Closed by Repayment						44,785	0	0	0	0	0	0	44,785	44,785	0	0	0
Mortgages With Partial Repayments																	
B0A0AAVL4	MULTI-CITY	MU		04/01/2001	03/01/2015	145,496	0	0	0	0	0	0	145,496	145,496	0	0	0
BHM01LDV8	BALTIMORE	MD		04/28/2006	03/01/2015	110,579	0	0	0	0	0	0	110,579	110,579	0	0	0
BHM01Y6L0	CUMMING	GA		10/05/2006	03/01/2015	5,158	0	0	0	0	0	0	5,158	5,158	0	0	0
BHM03LOT5	STANISLAUS	CA		07/25/2008	03/01/2015	50,346	0	0	0	0	0	0	50,346	50,346	0	0	0
BHM03TLB4	MULTI-CITY	MU		07/01/2008	03/01/2015	122,734	0	0	0	0	0	0	122,734	122,734	0	0	0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	02/01/2015	24,929	0	0	0	0	0	0	24,929	24,929	0	0	0
BHM04QLL7	CHAVES	NM		10/17/2008	03/01/2015	74,893	0	10	0	10	0	0	74,903	74,903	0	0	0
BHM0JB0A1	ATLANTA	GA		01/14/2011	03/01/2015	94,682	0	0	0	0	0	0	94,682	94,682	0	0	0
BHM0JECE4	BREA	CA		02/01/2011	03/01/2015	53,555	0	0	0	0	0	0	53,555	53,555	0	0	0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011	02/01/2015	37,649	0	0	0	0	0	0	37,649	37,649	0	0	0
BHM0JEH22	MULTI-CITY	MU		04/14/2011	03/01/2015	34,303	0	0	0	0	0	0	34,303	34,303	0	0	0
BHM0JEK3	MULTI-CITY	MU		04/14/2011	03/01/2015	27,828	0	0	0	0	0	0	27,828	27,828	0	0	0
BHM0JEL1	MULTI-CITY	MU		04/14/2011	03/01/2015	37,104	0	0	0	0	0	0	37,104	37,104	0	0	0
BHM0JEN7	MULTI-CITY	MU		04/14/2011	02/01/2015	36,682	0	0	0	0	0	0	36,682	36,682	0	0	0
BHM0JEP2	SANTA BARBARA	CA		04/14/2011	03/01/2015	15,896	0	0	0	0	0	0	15,896	15,896	0	0	0
BHM0JP614	SAN BERNARDINO RIALT	CA		02/23/2011	03/01/2015	28,507	0	0	0	0	0	0	28,507	28,507	0	0	0
BHM0JP622	FONTANA RIALTO	CA		02/23/2011	03/01/2015	25,822	0	0	0	0	0	0	25,822	25,822	0	0	0
BHM0K2BG4	SANTA CLARA	CA		05/31/2011	03/01/2015	94,269	0	0	0	0	0	0	94,269	94,269	0	0	0
BHM0KTWD9	MISSION VALLEY	CA		09/27/2011	03/01/2015	32,888	0	0	0	0	0	0	32,888	32,888	0	0	0
BHM0KTYD7	IRVINE	CA		09/28/2011	03/01/2015	9,405	0	0	0	0	0	0	9,405	9,405	0	0	0
BHM0KTYG0	IRVINE	CA		10/26/2011	03/01/2015	9,371	0	0	0	0	0	0	9,371	9,371	0	0	0
BHM0LBOA0	MULTI-CITY	MU		01/06/2012	03/01/2015	136,930	0	0	0	0	0	0	136,930	136,930	0	0	0
BHM0LC8T7	SAN BRUNO	CA		12/09/2011	03/01/2015	84,773	0	0	0	0	0	0	84,773	84,773	0	0	0
BHM0LC9M1	CHARLOTTE	NC		12/01/2011	02/01/2015	42,418	0	0	0	0	0	0	42,418	42,418	0	0	0
BHM0LDBB0	MIRA LOMA	CA		04/10/2012	02/01/2015	41,062	0	0	0	0	0	0	41,062	41,062	0	0	0
BHM0M26W3	WASHINGTON	DC		02/13/2012	03/01/2015	151,845	0	0	0	0	0	0	151,845	151,845	0	0	0
BHM0M3437	DALLAS	TX		03/21/2012	02/01/2015	17,288	0	0	0	0	0	0	17,288	17,288	0	0	0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	03/01/2015	205,758	0	0	0	0	0	0	205,758	205,758	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,752,169	0	10	0	10	0	0	1,752,179	1,752,179	0	0	0

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
Mortgages Disposed																	
BHM0J4YP7.....	NEW YORK.....	NY.....		07/01/2010....	02/23/2015....	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
BHM0JBFB3.....	PLYMOUTH MEETING.....	PA.....		01/06/2011....	02/25/2015....	9,408,300	0	0	0	0	0	0	9,408,300	9,408,300	0	0	0
0399999. Total - Mortgages Disposed.....						19,408,300	0	0	0	0	0	0	19,408,300	19,408,300	0	0	0
0599999. Total Mortgages.....						21,205,254	0	10	0	0	10	0	21,205,264	21,205,264	0	0	0

QE02.1

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO		CA	DIRECT WITH ISSUER		01/30/2015		0	2,984	0	199,580	0.1	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									0	2,984	0	199,580	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated														
BHM198 3U 0	HARTFORD INST TRUST - UNCON - UBS			USA	HIMCO OPERATIONAL TRANSACTION		03/27/2015		0	18,095,091	0	0	0.0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									0	18,095,091	0	0	XXX	
4499999. Subtotal - Unaffiliated									0	2,984	0	199,580	XXX	
4599999. Subtotal - Affiliated									0	18,095,091	0	0	XXX	
4699999. Totals									0	18,095,091	2,984	0	199,580	XXX

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	3 Location		4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City							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.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT	CLEARWATER	FL		HIMCO OPERATIONAL TRANSACTION	05/08/2013	02/10/2015	7,745	0	0	0	0	0	0	7,745	7,745	0	0	0	
BHM035 DC 3	KRG CAPITAL FUND IV LP	DENVER	CO		DIRECT WITH ISSUER	01/04/2008	01/12/2015	153,623	(8,507)	0	0	0	(8,507)	0	671,633	671,633	0	0	29,722	
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA		DIRECT WITH ISSUER	01/26/2010	03/20/2015	8,537	(707)	0	0	0	(707)	0	7,830	7,830	0	0	70	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									169,905	(9,214)	0	0	0	(9,214)	0	687,208	687,208	0	0	29,792
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
BHM0M3 YQ 3	HARTFORD DYNAMIC ALLOCATION FIXED	HARTFORD	CT		HIMCO OPERATIONAL TRANSACTION	02/21/2012	01/28/2015	54,333,768	(5,425,729)	0	0	0	(5,425,729)	0	48,908,039	54,450,327	0	5,542,288	5,542,288	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									54,333,768	(5,425,729)	0	0	0	(5,425,729)	0	48,908,039	54,450,327	0	5,542,288	5,542,288
4499999. Subtotal - Unaffiliated									169,905	(9,214)	0	0	0	(9,214)	0	687,208	687,208	0	0	29,792
4599999. Subtotal - Affiliated									54,333,768	(5,425,729)	0	0	0	(5,425,729)	0	48,908,039	54,450,327	0	5,542,288	5,542,288
4699999. Totals									54,503,673	(5,434,943)	0	0	0	(5,434,943)	0	49,595,247	55,137,535	0	5,542,288	5,572,080

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
38375B	UJ	9		01/20/2015	SCHEDULED ACQUISITION		996	996	0	1
912810	QF	8		01/28/2015	INKIND TRANSFER OF ASSETS		563,054	375,000	3,930	1
912810	FT	0		03/02/2015	RBC CAPITAL MARKETS, LLC		4,937,766	3,700,000	7,359	1
912810	RJ	9		01/09/2015	WELLS FARGO ADVISORS, LLC		767,238	700,000	3,481	1
912828	F2	1		02/27/2015	DEUTSCHE BANK SECURITIES INC		102,086	100,000	905	1
912828	G3	8		02/09/2015	Various		6,372,242	6,200,000	32,606	1
912828	G7	9		01/09/2015	CREDIT SUISSE SECURITIES LLC		10,621,117	10,600,000	8,736	1
912828	G8	7		01/29/2015	Various		13,648,914	13,200,000	23,087	1
912828	H2	9		01/23/2015	Various		13,378,182	13,350,000	4,363	1
912828	H3	7		01/29/2015	DEUTSCHE BANK SECURITIES INC		500,605	500,000	230	1
912828	H5	2		02/19/2015	Various		12,084,613	12,150,000	3,838	1
912828	H7	8		02/24/2015	Various		48,027,516	48,020,000	5,571	1
912828	H8	6		03/02/2015	Various		8,830,939	9,050,000	9,178	1
912828	H9	4		02/23/2015	Various		6,576,309	6,580,000	1,520	1
912828	J2	7		03/02/2015	Various		8,646,691	8,700,000	7,558	1
912828	J3	5		03/23/2015	Various		25,094,560	25,160,000	3,342	1
912828	J5	0		03/19/2015	Various		6,836,805	6,900,000	4,274	1
912828	J7	6		03/31/2015	DEUTSCHE BANK SECURITIES INC		3,307,348	3,300,000	947	1
912828	J8	4		03/26/2015	DEUTSCHE BANK SECURITIES INC		1,971,415	1,980,000	0	1
912828	J9	2		03/31/2015	WELLS FARGO ADVISORS, LLC		599,297	600,000	49	1
912828	SF	8		02/27/2015	DEUTSCHE BANK SECURITIES INC		151,887	150,000	141	1
912828	TC	4		03/30/2015	Various		20,840,633	21,100,000	52,605	1
912828	VB	3		02/27/2015	DEUTSCHE BANK SECURITIES INC		592,500	600,000	3,162	1
0599999	Total Bonds - U.S. Government						194,452,713	193,015,996	176,882	XXX
Bonds - All Other Government										
066716	AH	4	F	01/28/2015	Various		997,590	1,000,000	128	3FE
195325	CU	7	F	01/21/2015	MORGAN STANLEY & CO. LLC		1,188,216	1,200,000	0	2FE
25714P	CV	8	F	01/20/2015	BANC OF AMERICA SECURITIES LLC		500,000	500,000	0	4FE
455780	BT	2	F	01/08/2015	CITIGROUP GLOBAL MARKETS, INC.		198,786	200,000	0	2FE
91086Q	AU	2	F	02/09/2015	CREDIT SUISSE SECURITIES LLC		1,714,300	1,580,000	6,666	2FE
91086Q	BF	4	F	03/17/2015	NETSCOUT SYSTEMS INC		194,000	200,000	1,457	2FE
698299	BD	5	F	02/04/2015	JP MORGAN SECURITIES INC		842,000	800,000	12,178	2FE
BHM13M	YU	1	F	02/04/2015	JP MORGAN SECURITIES INC		443,500	400,000	12,064	3FE
71656L	BD	2	F	01/16/2015	Various		858,326	860,000	0	2FE
857524	AC	6	F	02/04/2015	MORGAN STANLEY & CO. LLC		826,725	755,000	1,426	1FE
75405U	AD	8	F	02/19/2015	JP MORGAN SECURITIES INC		597,500	500,000	12,664	1FE
1099999	Total Bonds - All Other Government						8,360,943	7,995,000	46,582	XXX
Bonds - U.S. Special Revenue and Special Assessment										
BHM197	8S	2		03/19/2015	WELLS FARGO ADVISORS, LLC		20,108,689	19,728,000	21,372	1
3138Y5	WF	9		01/12/2015	WELLS FARGO ADVISORS, LLC		39,936,351	37,286,259	53,858	1

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10	
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)	
38378N	NJ	8		11/14/2014	Various		0	(4,305,659)	(8)	1FE	
38378N	B3	6		11/18/2014	Various		0	(2,936,199)	(6)	1	
74526Q	ED	0		01/16/2015	RBC CAPITAL MARKETS, LLC		1,013,010	1,000,000	2,917	1FE	
3199999. Total Bonds - U.S. Special Revenue and Special Assessment								61,058,050	50,772,402	78,133	XXX

Bonds - Industrial and Miscellaneous

002799	AJ	3		02/11/2015	Various		10,367,150	10,000,000	90,261	1FE
04364F	AC	2		02/26/2015	CREDIT SUISSE SECURITIES LLC		559,993	560,000	0	1FE
00507U	AR	2	F	03/03/2015	JP MORGAN SECURITIES INC		3,460,080	3,465,000	0	2FE
BHM0J0	KV	7		01/28/2015	INKIND TRANSFER OF ASSETS		111,800	120,000	0	4FE
BHM0TW	PY	5		01/28/2015	INKIND TRANSFER OF ASSETS		425,700	430,000	0	5FE
01449J	AH	8		01/28/2015	INKIND TRANSFER OF ASSETS		305,588	290,000	2,511	4FE
02005N	AR	1		01/28/2015	INKIND TRANSFER OF ASSETS		478,864	461,000	8,394	3FE
36186C	BY	8		01/28/2015	INKIND TRANSFER OF ASSETS		207,000	160,000	3,093	3FE
02581F	YE	3		03/25/2015	MORGAN STANLEY & CO. LLC		10,198,181	9,183,000	26,019	1FE
02636P	AA	0		01/28/2015	INKIND TRANSFER OF ASSETS		302,400	320,000	15,027	4FE
03077J	AB	6		03/18/2015	Various		432,018	408,000	7,932	3FE
03073E	AM	7		02/17/2015	BANC OF AMERICA SECURITIES LLC		149,198	150,000	0	1FE
03073E	AN	5		02/17/2015	Various		7,384,994	7,340,000	0	1FE
BHM139	98	7		01/28/2015	INKIND TRANSFER OF ASSETS		336,656	338,300	0	3FE
03674P	AJ	2		03/03/2015	Various		375,258	367,000	5,811	3FE
03938L	AM	6	F	02/25/2015	Various		1,266,355	1,030,000	26,128	3FE
BHM0YR	0E	1		01/28/2015	INKIND TRANSFER OF ASSETS		118,815	121,085	0	4FE
03969A	AA	8	F	01/28/2015	INKIND TRANSFER OF ASSETS		43,098	43,754	621	5FE
04021L	AA	8		02/18/2015	BARCLAYS CAPITAL INC		122,000	122,000	0	4FE
05070G	AE	8		01/22/2015	ROBERT W. BAIRD & CO. INCORPORATED		135,525	130,000	910	3FE
053499	AH	2		01/28/2015	INKIND TRANSFER OF ASSETS		203,000	200,000	5,850	4FE
05464F	AE	4		01/28/2015	INKIND TRANSFER OF ASSETS		255,569	249,972	274	6Z
06739F	GF	2	F	01/08/2015	BARCLAYS CAPITAL INC		31,950,300	30,000,000	462,500	1FE
073902	PN	2		02/04/2015	MORGAN STANLEY & CO. LLC		10,768,000	10,000,000	26,208	1FE
BHM0VK	FD	5		01/28/2015	INKIND TRANSFER OF ASSETS		396,654	397,847	0	4FE
BHM0X4	MG	4		04/15/2015	BARCLAYS CAPITAL INC		375,448	379,000	0	5FE
N14057	AA	6	F	01/28/2015	INKIND TRANSFER OF ASSETS		540,000	600,000	8,055	4
05565Q	CX	4	F	02/10/2015	RBS SECURITIES INC		455,000	455,000	0	1FE
05565Q	CZ	9	F	03/12/2015	MORGAN STANLEY & CO. LLC		370,000	370,000	0	1FE
106777	AD	7		01/28/2015	INKIND TRANSFER OF ASSETS		119,463	190,000	4,281	4FE
12768X	AA	2		03/12/2015	EXCHANGE		380,194	364,000	13,023	5FE
14042E	4L	1		02/02/2015	MORGAN STANLEY & CO. LLC		3,799,240	3,800,000	0	1FE
17119R	10	2		01/28/2015	INKIND TRANSFER OF ASSETS		397,391	0	0	6Z
1248EP	AX	1		01/28/2015	INKIND TRANSFER OF ASSETS		201,400	190,000	6,224	3FE
12516U	AC	9	E	02/10/2015	BANC OF AMERICA SECURITIES LLC		227,150	200,000	6,302	4FE

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HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
15671B AK 7	CENVEO CORP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		310,613	330,000	9,735	4FE.....
17321J AR 5	CGCMT_13-GC15.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		111,301	130,000	414	1AM.....
16169P AA 5	CHASSIX INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		245,000	350,000	15,918	5Z.....
163893 AD 2	CHEMTURA CORPORATION.....			02/17/2015	CITIGROUP GLOBAL MARKETS, INC.....		337,025	340,000	1,901	4FE.....
165167 BW 6	CHESAPEAKE ENERGY CORP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		434,728	435,000	2,426	3FE.....
165167 CB 1	CHESAPEAKE ENERGY CORP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		129,938	140,000	376	3FE.....
16961U AA 4	CHINOS INTERMEDIATE HOLDINGS A INC.....			01/28/2015	Various.....		617,300	700,000	12,335	5FE.....
170031 AB 4	CHIQUITA BRANDS INTERNATIONAL INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		303,800	280,000	10,841	4FE.....
125581 GR 3	CIT GROUP INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		365,531	350,000	8,604	3FE.....
185669 AC 2	CLEOPATRA FINANCE LTD.....		F	02/09/2015	CREDIT SUISSE SECURITIES LLC.....		201,000	201,000	0	3FE.....
18975F AC 3	CNL LIFESTYLE PROPERTIES INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		512,500	500,000	10,372	4FE.....
20605P AC 5	CONCHO RESOURCES INC.....			03/02/2015	MORGAN STANLEY & CO. LLC.....		530,269	495,000	4,469	3FE.....
13056U AE 9	CRART_15-1 - ABS.....			03/04/2015	CREDIT SUISSE SECURITIES LLC.....		2,399,450	2,400,000	0	1FE.....
BHM12F 37 2	DAVITA HEALTHCARE PARTNERS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		396,010	398,000	0	3FE.....
23305Y AN 9	DBUBS_11-LC3A.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		455,608	500,000	1,406	1AM.....
24702R AF 8	DELL INC.....			03/30/2015	Various.....		299,054	294,000	6,337	3FE.....
BHM0VQ 82 4	DELL INTERNATIONAL LLC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		399,124	399,124	0	3FE.....
25470X AE 5	DISH DBS CORP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		303,100	280,000	2,993	3FE.....
26112T AE 6	DOWNSTREAM DEVELOPMENT AUTHORI.....			03/24/2015	STERNE AGEE & LEACH, INC.....		95,580	108,000	2,709	4FE.....
262049 AA 7	DRILL RIGS HOLDINGS INC.....		F	01/28/2015	INKIND TRANSFER OF ASSETS.....		237,000	300,000	6,338	4FE.....
26817R AB 4	DYNEGY INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		677,760	706,000	6,567	4FE.....
532457 BJ 6	ELI LILLY AND COMPANY.....			02/24/2015	DEUTSCHE BANK SECURITIES INC.....		293,569	295,000	0	1FE.....
29273E AA 6	ENDO FINANCE LLC / ENDO FINCO INC.....			01/20/2015	RBC CAPITAL MARKETS, LLC.....		250,000	250,000	0	4FE.....
29273V AC 4	ENERGY TRANSFER EQUITY LP.....			01/28/2015	Various.....		860,675	780,000	15,924	3FE.....
29977H AD 2	EP ENERGY LLC/EVEREST ACQUISITION.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		402,750	400,000	6,646	4FE.....
29444U AM 8	EQUINIX INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		473,458	458,000	8,001	4FE.....
30706V AA 3	FAMILY TREE ESCROW LLC.....			02/06/2015	JP MORGAN SECURITIES INC.....		106,000	106,000	0	4FE.....
33843H AJ 3	FCAT_14-1 - ABS.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		498,960	500,000	1,031	3AM.....
315292 AM 4	FERRELLGAS LP/FERRELLGAS FINANCE C.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		406,350	420,000	6,598	4FE.....
BHM0Z3 HP 0	FIELDWOOD ENERGY LLC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		132,128	223,000	0	4FE.....
345370 CA 6	FORD MOTOR COMPANY.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		362,935	260,000	646	2FE.....
346234 AB 3	FORESTAR (USA) REAL ESTATE GROUP I.....			01/28/2015	Various.....		666,375	690,000	8,030	4FE.....
BHMOX2 SW 7	FORTESCUE METALS GROUP LTD.....		R	01/28/2015	INKIND TRANSFER OF ASSETS.....		97,274	110,000	0	2FE.....
36159J DF 5	GEMNT_12-5 - ABS.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		501,888	500,000	273	1FE.....
368682 AR 1	GENCORP INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		410,183	390,000	10,266	4FE.....
37045V AE 0	GENERAL MOTORS CO.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		304,028	280,000	4,398	3FE.....
37045X AL 0	GENERAL MOTORS FINANCIAL CO INC.....			03/03/2015	Various.....		1,000,865	961,000	9,139	3FE.....
36190S AN 2	GPPT_14-GPP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		250,397	250,000	363	4AM.....
36248P AQ 3	GSMS_14-NEW.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		185,861	200,000	569	1AM.....
402635 AB 2	GULFPORT ENERGY CORPORATION.....			03/10/2015	CONVERSION.....		367,236	345,000	9,581	4FE.....
42307T AH 1	H.J. HEINZ FINANCE CORP.....			02/13/2015	Various.....		565,119	515,000	17,448	3FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
40537Q AB 6	HALCON RESOURCES CORP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		612,030	887,000	3,123	5FE
412690 AD 1	HARLAND CLARKE HOLDINGS CORP.....			02/17/2015	Various.....		380,836	386,000	11,148	4FE
197677 AH 0	HCA INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		78,400	80,000	1,217	4FE
404119 BR 9	HCA INC.....			01/13/2015	WELLS FARGO ADVISORS, LLC.....		27,000	27,000	0	4FE
427093 AG 4	HERCULES OFFSHORE INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		40,150	110,000	348	5FE
BHM12F 50 5	HILLMAN GROUP INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		393,523	398,000	0	4FE
43289U AL 9	HILT_13-HLF.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		265,737	266,076	667	1FM
423074 AS 2	HJ HEINZ CO.....			01/26/2015	WELLS FARGO ADVISORS, LLC.....		493,000	493,000	0	3FE
44891A AA 5	HYUNDAI CAPITAL AMERICA.....			03/17/2015	Various.....		28,396,671	28,460,000	263	2FE
184502 BN 1	IHEARTCOMMUNICATIONS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		236,325	230,000	10,566	5FE
459745 GG 4	INTERNATIONAL LEASE FINANCE CORP.....			03/04/2015	Various.....		544,136	486,000	20,274	3FE
46284P AP 9	IRON MOUNTAIN INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		69,020	68,000	1,770	4FE
46284P AQ 7	IRON MOUNTAIN INC.....			02/11/2015	Various.....		542,403	515,000	10,398	4FE
48123V AB 8	J2 GLOBAL INC.....			01/28/2015	Various.....		572,400	530,000	20,891	3FE
466112 AH 2	JBS USA LLC/JBS USA FINANCE INC.....			01/26/2015	CREDIT SUISSE SECURITIES LLC.....		265,000	250,000	10,198	3FE
BHM0TS JT 2	JC PENNEY CORPORATION INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		49,456	50,000	0	4FE
832696 AE 8	JM SMUCKER CO/THE.....			03/12/2015	BANC OF AMERICA SECURITIES LLC.....		438,117	440,000	0	2FE
832696 AG 3	JM SMUCKER CO/THE.....			03/18/2015	Various.....		3,391,802	3,400,000	100	2FE
832696 AJ 7	JM SMUCKER CO/THE.....			03/12/2015	BANC OF AMERICA SECURITIES LLC.....		1,599,600	1,600,000	0	2FE
46642C AK 6	JPMCC_14-C20.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		238,231	250,000	857	1AM
46623E KD 0	JPMORGAN CHASE & CO.....			02/25/2015	JP MORGAN SECURITIES INC.....		1,599,584	1,600,000	0	1FE
442488 BR 2	K HOVNANIAN ENTERPRISES INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		436,450	430,000	8,920	3FE
48244B AC 4	KCG HOLDINGS INC.....			03/10/2015	Various.....		543,867	550,000	0	4FE
49327M 2G 8	KEYBANK NA/CLEVELAND OH.....			02/09/2015	OUTSIDE MANAGED ACCT.....		2,301,450	2,305,000	0	1FE
50076Q AE 6	KRAFT FOODS GROUP INC.....			03/05/2015	Various.....		760,024	700,000	8,803	2FE
505742 AC 0	LADDER CAPITAL FINANCE HOLDINGS LL.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		399,750	390,000	9,348	3FE
51509B AC 8	LANDRYS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		409,925	380,000	8,609	5FE
53079E AR 5	LIBERTY MUTUAL GROUP INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		260,950	170,000	2,183	3FE
532716 AN 7	LIMITED BRANDS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		212,800	190,000	521	3FE
536022 AC 0	LINN ENERGY LLC/LINN ENERGY FINANC.....			03/09/2015	Various.....		341,700	404,000	12,879	4FE
536022 AF 3	LINN ENERGY LLC/LINN ENERGY FINANC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		154,530	202,000	5,784	4FE
559417 AA 8	MAGNETATION LLC / MAGNETATION FINA.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		331,925	440,000	9,814	5FE
55279H AJ 9	MANUFACTURERS & TRADERS TRUST CO/N.....			02/03/2015	OUTSIDE MANAGED ACCT.....		2,998,290	3,000,000	0	1FE
57701R AA 0	MATTAMY GROUP CORP.....		A	02/12/2015	Various.....		684,604	704,000	9,679	4FE
580638 AB 0	MCGRAW-HILL GLOBAL EDUCATION HOLDI.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		399,600	360,000	11,408	4FE
552953 BX 8	MGM RESORTS INTERNATIONAL.....			01/23/2015	Various.....		731,640	660,000	18,759	4FE
594918 BA 1	MICROSOFT CORPORATION.....			02/09/2015	BARCLAYS CAPITAL INC.....		7,911,290	7,925,000	0	1FE
553ESC BC 7	MOMENTIVE PERFORMANCE MATERIALS IN.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		11	110,000	0	4Z
60877U BE 6	MOMENTIVE PERFORMANCE MATERIALS IN.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		207,000	240,000	2,431	4FE
61746B DB 9	MORGAN STANLEY.....			02/10/2015	Various.....		8,786,388	8,200,000	150,618	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
BHM0ZF 2Q 7	MULTIPLAN INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		364,221	373,832	0	4FE.....
63860U AH 3	NATIONSTAR MORTGAGE LLC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		315,350	340,000	8,702	4FE.....
639365 AG 0	NAVIOS MARITIME HOLDINGS INC/NAVIO.....	F.....		01/28/2015	INKIND TRANSFER OF ASSETS.....		212,400	240,000	639	4FE.....
64110L AH 9	NETFLIX INC.....			02/12/2015	MORGAN STANLEY & CO. LLC.....		372,850	371,000	367	4FE.....
BHM12N X3 1	NEW ALBERTSONS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		492,206	498,750	0	3FE.....
64952W BY 8	NEW YORK LIFE GLOBAL FUNDING.....			02/04/2015	OUTSIDE MANAGED ACCT.....		1,354,743	1,355,000	0	1FE.....
654677 AB 9	NISKA GAS STORAGE CANADA ULC / NIS.....	A.....		01/08/2015	CONVERSION.....		456,516	470,000	8,232	5FE.....
65557F AA 4	NORDEA BANK AB.....	F.....		01/15/2015	MORGAN STANLEY & CO. LLC.....		4,541,816	4,100,000	37,754	1FE.....
629377 BW 1	NRG ENERGY INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		410,000	400,000	903	4FE.....
67400V AA 4	OAKT_13-3A - CLO.....			11/20/2014	Various.....		0	0	(0)	1FE.....
67091T AB 1	OCP SA.....	F.....		01/14/2015	JEFFERIES & CO. INC.....		650,250	600,000	9,740	2FE.....
68233J AY 0	ONCOR ELECTRIC DELIVERY CO LLC.....			03/19/2015	BARCLAYS CAPITAL INC.....		598,344	600,000	0	2FE.....
683715 AA 4	OPEN TEXT CORPORATION.....	A.....		01/28/2015	Various.....		413,903	411,000	262	3FE.....
BHM13A UG 2	PARAGON OFFSHORE FINANCE CO.....	F.....		01/28/2015	INKIND TRANSFER OF ASSETS.....		192,188	250,000	0	2FE.....
72147K AC 2	PILGRIMS PRIDE CORP.....			03/04/2015	CREDIT SUISSE SECURITIES LLC.....		107,000	107,000	0	4FE.....
BHM129 Y5 6	POST HOLDINGS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		197,151	199,000	0	3FE.....
74339K AA 0	PROJECT HOMESTAKE MERGER CORP.....			02/27/2015	CITIGROUP GLOBAL MARKETS, INC.....		193,000	193,000	0	5FE.....
74913E AJ 9	QWEST CAPITAL FUNDING.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		91,350	90,000	3,158	3FE.....
912920 AC 9	QWEST CORPORATION.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		554,836	550,000	13,970	2FE.....
76011Q AA 7	RENTECH NITROGEN PARTNERS LP/RENTE.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		299,200	340,000	6,323	4FE.....
761735 AP 4	REYNOLDS GROUP ISSUER LLC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		543,250	530,000	8,719	4FE.....
BHM192 Z5 3	RIVERBED TECHNOLOGY INC.....			04/28/2015	CREDIT SUISSE SECURITIES LLC.....		152,235	153,000	0	4FE.....
774477 AJ 2	ROCKWOOD SPECIALTIES GROUP INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		156,000	150,000	1,985	2FE.....
78009P CC 3	ROYAL BANK OF SCOTLAND PLC.....	F.....		01/16/2015	RBS SECURITIES INC.....		20,764,200	20,000,000	306,250	1FE.....
74977X AB 7	RSI HOME PRODUCTS INC.....			03/05/2015	BANC OF AMERICA SECURITIES LLC.....		668,000	668,000	0	4FE.....
795435 AF 3	SALIX PHARMACEUTICALS LTD.....			01/08/2015	CITIGROUP GLOBAL MARKETS, INC.....		239,305	229,000	6,794	4FE.....
80280J DB 4	SANTANDER BANK NA.....			01/07/2015	BARCLAYS CAPITAL INC.....		3,801,419	3,815,000	0	2FE.....
81180W AH 4	SEAGATE HDD CAYMAN.....	F.....		01/28/2015	INKIND TRANSFER OF ASSETS.....		63,913	60,000	451	2FE.....
81180W AM 3	SEAGATE HDD CAYMAN.....	F.....		01/28/2015	INKIND TRANSFER OF ASSETS.....		216,762	200,000	1,789	2FE.....
81663N AA 5	SEMICONDUCTOR MANUFACTURING INTL.....	F.....		02/05/2015	CAMBRIDGE INTERNATIONAL SECURITIES.....		401,128	400,000	5,638	2FE.....
82967N AS 7	SIRIUS XM RADIO INC.....			01/28/2015	Various.....		472,650	460,000	7,830	3FE.....
83006L AA 1	SIXSIGMA NETWORKS MEXICO SA DE CV.....	F.....		02/10/2015	NOMURA SECURITIES INTERNATIONAL INC.....		205,250	200,000	4,400	4FE.....
78459W AE 1	SNAAC_14-1 - ABS.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		504,322	500,000	827	4AM.....
78468V AA 0	SPL LOGISTICS ESCROW LLC/SPL LOGIS.....			01/28/2015	Various.....		745,950	710,000	29,761	4FE.....
852061 AK 6	SPRINT NEXTEL CORP.....			01/28/2015	Various.....		805,963	700,000	12,653	3FE.....
BHM0MD Y4 0	STOCKBRIDGE REAL ESTATE FUNDS/SBE.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		85,085	93,500	0	4FE.....
864486 AG 0	SUBURBAN PROPANE PARTNERS LP.....			02/23/2015	Various.....		316,278	294,000	928	3FE.....
86723C AE 8	SUNCOKE ENERGY PARTNERS LP / SUNCO.....			01/13/2015	BARCLAYS CAPITAL INC.....		259,080	254,000	8,586	4FE.....
86737N AA 6	SUNGARD AVAILABILITY SERVICES CAPI.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		41,600	80,000	2,275	5FE.....
BHM0ZL 6E 7	SUNGARD AVAILABILITY SERVICES CAPI.....			03/24/2015	Various.....		486,034	560,000	0	4FE.....

QE04.4

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
BHMOTS 3L 6	SUPERVALU INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		395,354	399,283	0	3FE.....
87612E BA 3	TARGET CORPORATION.....			02/11/2015	CITIGROUP GLOBAL MARKETS, INC.....		4,684,230	4,500,000	23,000	1FE.....
88032W AD 8	TENCENT HOLDINGS LTD.....		F.....	02/18/2015	Various.....		1,194,960	1,200,000	570	1FE.....
87243Q AB 2	TENET HEALTHCARE CORPORATION.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		75,863	70,000	1,365	3FE.....
87264A AL 9	T-MOBILE USA INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		342,585	331,000	7,127	3FE.....
89378T AC 7	TRANSNET SOC LIMITED.....		F.....	01/09/2015	JEFFERIES & CO. INC.....		380,160	400,000	7,467	2FE.....
BHM0X7 WG 6	TRIBUNE COMPANY.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		364,983	370,699	0	3FE.....
897050 AB 6	TRONOX FINANCE LLC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		396,000	400,000	11,546	4FE.....
90261X HG 0	UBS AG (STAMFORD BRANCH).....		E.....	03/23/2015	UBS SECURITIES LLC.....		50,000,000	50,000,000	0	1FE.....
90520G AA 4	UNION BANK NA.....			03/24/2015	US BANCORP INVESTMENTS, INC.....		3,261,627	3,092,000	69,501	1FE.....
907818 EB 0	UNION PACIFIC CORPORATION.....			02/12/2015	Various.....		2,969,490	2,995,000	2,905	1FE.....
910047 AD 1	UNITED CONTINENTAL HOLDINGS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		210,100	220,000	477	4FE.....
911365 AX 2	UNITED RENTALS (NORTH AMERICA) INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		339,625	325,000	2,378	4FE.....
911365 BC 7	UNITED RENTALS (NORTH AMERICA) INC.....			03/12/2015	WELLS FARGO ADVISORS, LLC.....		162,000	162,000	0	3FE.....
914906 AP 7	UNIVISION COMMUNICATIONS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		334,800	310,000	7,731	4FE.....
903293 BD 9	USG CORPORATION.....			02/17/2015	BANC OF AMERICA SECURITIES LLC.....		10,000	10,000	0	4FE.....
91911K AE 2	VALEANT PHARMACEUTICALS INTERNATIO.....		I.....	01/15/2015	BARCLAYS CAPITAL INC.....		138,000	138,000	0	4FE.....
91911X AS 3	VALEANT PHARMACEUTICALS INTERNATIO.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		544,425	510,000	1,335	4FE.....
92205C AA 1	VANGUARD NATURAL RESOURCES LLC/VNR.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		350,000	400,000	10,238	4FE.....
92552V AF 7	VIASAT INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		312,375	300,000	2,464	4FE.....
91831A AB 7	VRX ESCROW CORP.....		A.....	03/13/2015	DEUTSCHE BANK SECURITIES INC.....		583,000	583,000	0	4FE.....
91831A AC 5	VRX ESCROW CORP.....		A.....	03/13/2015	DEUTSCHE BANK SECURITIES INC.....		141,000	141,000	0	4FE.....
93317W AC 6	WALTER INVESTMENT MANAGEMENT CORP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		362,275	430,000	4,045	4FE.....
94352Y AC 6	WAVE_07-1A.....			03/24/2015	HIMCO OPERATIONAL TRANSACTION.....		0	100	0	6FE.....
94352Y AD 4	WAVE_07-1A.....			03/24/2015	HIMCO OPERATIONAL TRANSACTION.....		0	100	0	6FE.....
94946T AB 2	WELLCARE HEALTH PLANS INC.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		41,300	40,000	466	3FE.....
94973B AA 9	WELLS ENTERPRISES INC.....			02/10/2015	WELLS FARGO ADVISORS, LLC.....		373,213	365,000	821	4FE.....
961548 AV 6	WESTVACO CORP.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		346,548	240,000	711	2FE.....
16524R AE 3	WILLIAMS PARTNERS LP/ACMP FINANCE.....			01/28/2015	INKIND TRANSFER OF ASSETS.....		95,963	90,000	199	2FE.....
96042A AC 9	WLAKE_15-1A - ABS.....			03/04/2015	CREDIT SUISSE SECURITIES LLC.....		899,856	900,000	0	1FE.....
96042A AD 7	WLAKE_15-1A - ABS.....			03/04/2015	CREDIT SUISSE SECURITIES LLC.....		659,884	660,000	0	1FE.....
96042A AE 5	WLAKE_15-1A - ABS.....			03/04/2015	CREDIT SUISSE SECURITIES LLC.....		749,950	750,000	0	2AM.....
98313R AA 4	WYNN MACAU LTD.....		F.....	01/13/2015	BARCLAYS CAPITAL INC.....		493,425	510,000	6,768	3FE.....
98956P AF 9	ZIMMER HOLDINGS INC.....			03/10/2015	CREDIT SUISSE SECURITIES LLC.....		633,508	635,000	0	2FE.....
98956P AJ 1	ZIMMER HOLDINGS INC.....			03/10/2015	BANC OF AMERICA SECURITIES LLC.....		14,991,000	15,000,000	0	2FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....						302,406,071	295,912,422	1,923,697	XXX
8399997	Total Bonds - Part 3.....						566,277,777	547,695,820	2,225,294	XXX
8399999	Total Bonds.....						566,277,777	547,695,820	2,225,294	XXX
Common Stocks - Industrial and Miscellaneous										
SBD1NQ J9 9	ACTAVIS PLC.....		F.....	12/19/2014	Various.....		0.000	0	XXX	0 L.....
00724F 10 1	ADOBE SYSTEMS INCORPORATED.....			12/19/2014	Various.....		0.000	0	XXX	0 L.....

QE04.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
023135 10 6	AMAZON.COM INC.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
03027X 10 0	AMERICAN TOWER REIT CORP.....		02/26/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	60.000	5,932	XXX	0	L.....
03748R 10 1	APARTMENT INVESTMENT AND MANAGEMEN.....		01/13/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	20.000	777	XXX	0	L.....
084670 70 2	BERKSHIRE HATHAWAY INC CLASS B.....		02/03/2015	Various.....	344,000.000	51,011,760	XXX	0	L.....
09062X 10 3	BIOGEN INC.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
151020 10 4	CELGENE CORPORATION.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
25490A 30 9	DIRECTV.....		02/04/2015	Various.....	505,000.000	44,257,050	XXX	0	L.....
256677 10 5	DOLLAR GENERAL CORPORATION.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
278642 10 3	EBAY INC.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
28176E 10 8	EDWARDS LIFESCIENCES CORPORATION.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
SBJ3V9 05 6	ENDO INTERNATIONAL PLC.....	F	01/29/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	440.000	34,897	XXX	0	L.....
30040W 10 8	EVERSOURCE ENERGY ORD.....		02/19/2015	CONVERSION.....	860.000	44,155	XXX	0	L.....
38259P 50 8	GOOGLE INC CLASS A.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
38259P 70 6	GOOGLE INC CLASS C.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
40412C 10 1	HCA HOLDINGS INC.....		01/26/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	810.000	59,119	XXX	0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		02/24/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	50.000	3,824	XXX	0	L.....
46284V 10 1	IRON MOUNTAIN INC.....		01/21/2015	CONVERSION.....	510.000	19,041	XXX	0	L.....
50540R 40 9	LABORATORY CORPORATION OF AMERICA.....		02/18/2015	MORGAN STANLEY & CO. LLC.....	40.000	4,679	XXX	0	L.....
G5960L 10 3	MEDTRONIC PLC.....	E	01/27/2015	Various.....	3,859.000	290,229	XXX	0	L.....
SBVFMF G8 8	MYLAN NV.....	E	03/02/2015	CONVERSION.....	9,443.000	538,259	XXX	0	L.....
651290 10 8	NEWFIELD EXPLORATION COMPANY.....		02/26/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	60.000	2,016	XXX	0	L.....
655044 10 5	NOBLE ENERGY INC.....		02/26/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	60.000	2,838	XXX	0	L.....
845467 10 9	SOUTHWESTERN ENERGY COMPANY.....		01/15/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	70.000	1,664	XXX	0	L.....
741503 40 3	THE PRICELINE GROUP INC.....		12/19/2014	Various.....	0.000	0	XXX	0	L.....
910047 10 9	UNITED CONTINENTAL HOLDINGS INC.....		02/03/2015	GOLDMAN SACHS & CO.....	344,000.000	23,381,680	XXX	0	L.....
91704F 10 4	URBAN EDGE PROPERTIES ORD.....		01/22/2015	CORPORATE ACTION DISTRIBUTION.....	237.500	5,055	XXX	0	L.....
92276F 10 0	VENTAS REIT INC.....		01/16/2015	MERRILL LYNCH, PIERCE, FENNER & SMI.....	70.000	5,459	XXX	0	L.....
984332 10 6	YAHOO! INC.....		02/04/2015	GOLDMAN SACHS & CO.....	750,000.000	33,197,500	XXX	0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					152,865,935	XXX	0	XXX

Common Stocks - Mutual Funds

41667G 81 3	HARTFORD CAPITAL APPREC HLS - IC.....		12/22/2014	DIVIDEND REINVESTMENT.....	22.060	1,214	XXX	0	U.....
41664M 29 2	HARTFORD EMG MKT LOCAL - R3.....		02/27/2015	DIVIDEND REINVESTMENT.....	2,890.310	23,888	XXX	0	L.....
41664M 28 4	HARTFORD EMG MKT LOCAL - R4.....		02/27/2015	DIVIDEND REINVESTMENT.....	3,098.320	25,606	XXX	0	L.....
41664M 27 6	HARTFORD EMG MKT LOCAL - R5.....		02/27/2015	DIVIDEND REINVESTMENT.....	3,310.420	27,357	XXX	0	L.....
41664M 39 1	HARTFORD EMG MKT RESEARCH - C.....		12/12/2014	DIVIDEND REINVESTMENT.....	10,641.210	81,299	XXX	0	U.....
41664M 38 3	HARTFORD EMG MKT RESEARCH - I.....		12/30/2014	DIVIDEND REINVESTMENT.....	19,014.180	148,524	XXX	0	U.....
41664M 37 5	HARTFORD EMG MKT RESEARCH - R3.....		12/30/2014	DIVIDEND REINVESTMENT.....	17,431.600	134,971	XXX	0	U.....
41664M 36 7	HARTFORD EMG MKT RESEARCH - R4.....		12/30/2014	DIVIDEND REINVESTMENT.....	18,136.930	141,167	XXX	0	U.....
41664M 35 9	HARTFORD EMG MKT RESEARCH - R5.....		12/30/2014	DIVIDEND REINVESTMENT.....	18,919.040	147,780	XXX	0	U.....
416648 61 6	HARTFORD MIDCAP GROWTH FD - Y.....		12/30/2014	DIVIDEND REINVESTMENT.....	1,036.370	13,276	XXX	0	U.....

QE04.6

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
41664R 44 0	HARTFORD MULTI ASSET INCOME - A.....		..02/27/2015	DIVIDEND REINVESTMENT.....	11,728.600	113,087	XXX	0	U.....
41664R 43 2	HARTFORD MULTI ASSET INCOME - C.....		..02/27/2015	DIVIDEND REINVESTMENT.....	3,501.760	33,751	XXX	0	U.....
41664R 42 4	HARTFORD MULTI ASSET INCOME - I.....		..02/27/2015	DIVIDEND REINVESTMENT.....	4,047.740	39,062	XXX	0	U.....
41664R 41 6	HARTFORD MULTI ASSET INCOME - R3.....		..02/27/2015	DIVIDEND REINVESTMENT.....	3,732.970	36,018	XXX	0	U.....
41664R 39 0	HARTFORD MULTI ASSET INCOME - R4.....		..02/27/2015	DIVIDEND REINVESTMENT.....	3,895.350	37,588	XXX	0	U.....
41664R 38 2	HARTFORD MULTI ASSET INCOME - R5.....		..02/27/2015	DIVIDEND REINVESTMENT.....	3,998.540	38,586	XXX	0	U.....
41664R 37 4	HARTFORD MULTI ASSET INCOME - Y.....		..02/27/2015	DIVIDEND REINVESTMENT.....	18,236.510	176,019	XXX	0	U.....
41667G 82 1	HARTFORD PORTFOLIO DIVERSIF HLS.....		..12/16/2014	HIMCO OPERATIONAL TRANSACTION.....	6,368.040	50,817	XXX	0	U.....
416529 71 7	HARTFORD VALUE OPPORT FD - CL Y.....		..12/30/2014	DIVIDEND REINVESTMENT.....	521.540	9,956	XXX	0	U.....
41664M 19 3	HARTFORD WORLD BOND FUND - R5.....		..02/27/2015	DIVIDEND REINVESTMENT.....	161.490	1,691	XXX	0	U.....
922908 36 3	VANGUARD 500 INDEX FUND.....		..01/23/2015	ITG INC.....	175.000	32,623	XXX	0	U.....
018914 50 7	ALLIANCE BERNSTEIN.....		..01/01/2015	DIRECT WITH ISSUER.....	439.577	8,607	XXX	0	L.....
298706 84 7	AMERICAN EUROPACIFIC.....		..01/01/2015	DIRECT WITH ISSUER.....	19.426	908	XXX	0	L.....
399874 84 1	AMERICAN GROWTH.....		..01/01/2015	DIRECT WITH ISSUER.....	222.493	9,220	XXX	0	L.....
26200Q 10 5	DREYFUS INDEX.....		..01/01/2015	DIRECT WITH ISSUER.....	199.235	10,458	XXX	0	L.....
354026 50 2	FRANKLIN MUTUAL.....		..01/01/2015	DIRECT WITH ISSUER.....	51.874	1,520	XXX	0	L.....
355148 82 6	FRANKLIN SMALL CAP.....		..01/01/2015	DIRECT WITH ISSUER.....	120.457	6,095	XXX	0	L.....
354713 55 4	FRANKLIN STRATEGIC.....		..02/28/2015	DIRECT WITH ISSUER.....	135.270	1,349	XXX	0	L.....
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4.....		..01/01/2015	DIRECT WITH ISSUER.....	4,987.014	199,893	XXX	0	L.....
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4.....		..02/03/2015	DIRECT WITH ISSUER.....	6,152.501	155,395	XXX	0	L.....
416641 87 6	HARTFORD GROWTH OPPORT FD - R4.....		..02/03/2015	DIRECT WITH ISSUER.....	3,542.813	139,946	XXX	0	L.....
416649 34 1	HARTFORD HIGH YIELD FUND - R4.....		..02/28/2015	DIRECT WITH ISSUER.....	71.473	536	XXX	0	L.....
416649 24 2	HARTFORD INTL OPPORTUNITIES FUND.....		..01/01/2015	DIRECT WITH ISSUER.....	278.603	4,206	XXX	0	L.....
416649 39 0	HARTFORD SMALL COMPANY FUND.....		..01/01/2015	DIRECT WITH ISSUER.....	3,107.561	69,889	XXX	0	L.....
416649 25 9	HARTFORD TOTAL RETURN BOND FUND.....		..02/28/2015	DIRECT WITH ISSUER.....	356.679	3,813	XXX	0	L.....
00141M 59 8	INVESCO MID CAP.....		..01/01/2015	DIRECT WITH ISSUER.....	146.641	3,253	XXX	0	L.....
00141L 50 9	INVESCO SM CAP.....		..01/01/2015	DIRECT WITH ISSUER.....	540.683	7,559	XXX	0	L.....
55272P 25 7	MFS RESEARCH.....		..02/28/2015	DIRECT WITH ISSUER.....	4.583	50	XXX	0	L.....
552981 46 6	MFS TOTAL RETURN FUND-R3.....		..02/28/2015	DIRECT WITH ISSUER.....	4,709.231	86,241	XXX	0	L.....
55273H 64 3	MFS VALUE FUND.....		..01/01/2015	DIRECT WITH ISSUER.....	0.258	9	XXX	0	L.....
880208 84 8	TEMPLETON GLOBAL.....		..02/17/2015	DIRECT WITH ISSUER.....	63.629	785	XXX	0	L.....
9299999	Total Common Stocks - Mutual Funds.....					2,024,013	XXX	0	XXX
9799997	Total Common Stocks - Part 3.....					154,889,948	XXX	0	XXX
9799999	Total Common Stocks.....					154,889,948	XXX	0	XXX
9899999	Total Preferred and Common Stocks.....					154,889,948	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					721,167,725	XXX	2,225,294	XXX

QE04.7

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....18.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
Bonds - U.S. Government																					
36200Q	3L 6 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		706	706	727	767	0	(61)	0	(61)	0	706	0	0	0	8	02/01/2032	1.....
36200R	YQ 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		337	337	347	367	0	(30)	0	(30)	0	337	0	0	0	5	01/01/2032	1.....
36200U	WJ 0 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		41	41	41	43	0	(2)	0	(2)	0	41	0	0	0	1	09/01/2031	1.....
36200W	CB 5 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		937	937	1,034	1,049	0	(111)	0	(111)	0	937	0	0	0	14	01/01/2032	1.....
36200W	Y9 6 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		438	438	450	465	0	(27)	0	(27)	0	438	0	0	0	6	08/01/2032	1.....
36200X	JF 7 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		712	712	798	858	0	(146)	0	(146)	0	712	0	0	0	10	12/01/2031	1.....
36200X	KN 8 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		592	592	618	622	0	(30)	0	(30)	0	592	0	0	0	9	01/01/2032	1.....
36201A	UL 0 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		712	712	746	778	0	(66)	0	(66)	0	712	0	0	0	11	07/01/2032	1.....
36201C	6E 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		350	350	384	387	0	(37)	0	(37)	0	350	0	0	0	5	03/01/2032	1.....
36201C	PY 4 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		142	142	144	146	0	(4)	0	(4)	0	142	0	0	0	2	01/01/2032	1.....
36201F	Q6 7 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,840	1,840	1,891	1,960	0	(120)	0	(120)	0	1,840	0	0	0	29	05/01/2032	1.....
36201F	UH 8 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,717	1,717	1,766	1,844	0	(128)	0	(128)	0	1,717	0	0	0	25	04/01/2032	1.....
36201F	UQ 8 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,147	1,147	1,180	1,235	0	(88)	0	(88)	0	1,147	0	0	0	17	04/01/2032	1.....
36201F	UR 6 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		741	741	762	802	0	(61)	0	(61)	0	741	0	0	0	11	04/01/2032	1.....
36201F	X6 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		943	943	957	976	0	(33)	0	(33)	0	943	0	0	0	13	02/01/2032	1.....
36201H	WX 7 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		2,242	2,242	2,299	2,317	0	(75)	0	(75)	0	2,242	0	0	0	32	06/01/2032	1.....
36201J	F6 1 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		76	76	79	84	0	(7)	0	(7)	0	76	0	0	0	1	05/01/2032	1.....
36201J	FD 6 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		99,841	99,841	104,225	116,429	0	(16,589)	0	(16,589)	0	99,841	0	0	0	1,377	04/01/2032	1.....
36201K	KP 0 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		10	10	10	11	0	(1)	0	(1)	0	10	0	0	0	0	04/01/2032	1.....
36201L	6T 6 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,088	1,088	1,140	1,249	0	(161)	0	(161)	0	1,088	0	0	0	17	07/01/2032	1.....
36201L	7K 4 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		324	324	340	369	0	(45)	0	(45)	0	324	0	0	0	5	08/01/2032	1.....
36201M	G8 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		961	961	987	1,043	0	(83)	0	(83)	0	961	0	0	0	15	06/01/2032	1.....
36201M	JU 7 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		872	872	898	958	0	(87)	0	(87)	0	872	0	0	0	13	07/01/2032	1.....
36201M	LH 3 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		573	573	619	647	0	(74)	0	(74)	0	573	0	0	0	8	08/01/2032	1.....
36201Q	2F 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		76,398	76,398	78,570	80,673	0	(4,275)	0	(4,275)	0	76,398	0	0	0	1,238	08/01/2032	1.....
36201T	AM 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,262	1,262	1,298	1,324	0	(62)	0	(62)	0	1,262	0	0	0	18	08/01/2032	1.....
36203L	CQ 3 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		612	612	625	633	0	(21)	0	(21)	0	612	0	0	0	9	09/01/2023	1.....
36208E	BT 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		945	945	973	1,062	0	(117)	0	(117)	0	945	0	0	0	14	05/01/2031	1.....
36209D	R8 9 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		50	50	50	53	0	(3)	0	(3)	0	50	0	0	0	1	09/01/2031	1.....
36209N	3L 4 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	07/01/2029	1.....
36209R	VG 5 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		115	115	116	118	0	(4)	0	(4)	0	115	0	0	0	2	08/01/2030	1.....
36209Y	X4 5 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		233	233	238	241	0	(7)	0	(7)	0	233	0	0	0	4	09/01/2031	1.....
3620A1	X7 8 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		17,283	17,283	17,843	17,910	0	(627)	0	(627)	0	17,283	0	0	0	190	06/01/2039	1.....
3620A8	LU 5 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		34,970	34,970	36,104	36,118	0	(1,148)	0	(1,148)	0	34,970	0	0	0	325	08/01/2039	1.....
3620A9	SH 5 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		56,112	56,112	57,931	57,965	0	(1,853)	0	(1,853)	0	56,112	0	0	0	624	09/01/2039	1.....
3620AC	3Z 5 GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		132,992	132,992	137,304	137,298	0	(4,307)	0	(4,307)	0	132,992	0	0	0	1,422	09/01/2039	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3620AC 4G 6	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		15,223	15,223	15,716	15,713	0	(490)	0	(490)	0	15,223	0	0	0	181	09/01/2039	1.....
36211B T8 7	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		63	63	64	63	0	(1)	0	(1)	0	63	0	0	0	1	06/01/2029	1.....
36211C 2S 0	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		483	483	491	502	0	(19)	0	(19)	0	483	0	0	0	8	07/01/2029	1.....
36213D 3C 0	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,092	1,092	1,127	1,131	0	(39)	0	(39)	0	1,092	0	0	0	16	02/01/2032	1.....
36213E AB 2	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		11,530	11,530	12,046	12,290	0	(760)	0	(760)	0	11,530	0	0	0	185	05/01/2032	1.....
36213E SK 3	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		22,239	22,239	22,852	23,068	0	(828)	0	(828)	0	22,239	0	0	0	357	01/01/2032	1.....
36213E YS 9	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,088	1,088	1,181	1,176	0	(88)	0	(88)	0	1,088	0	0	0	16	04/01/2032	1.....
36213G AL 5	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,090	1,090	1,111	1,145	0	(55)	0	(55)	0	1,090	0	0	0	17	02/01/2032	1.....
36213G TY 7	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		78	78	80	84	0	(5)	0	(5)	0	78	0	0	0	1	11/01/2031	1.....
36213J LL 7	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,697	1,697	1,744	1,865	0	(168)	0	(168)	0	1,697	0	0	0	26	05/01/2032	1.....
36213J V2 8	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		687	687	731	768	0	(81)	0	(81)	0	687	0	0	0	10	04/01/2032	1.....
36213N LL 8	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		259	259	263	270	0	(11)	0	(11)	0	259	0	0	0	4	12/01/2031	1.....
36213U C9 9	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,017	1,017	1,062	1,172	0	(154)	0	(154)	0	1,017	0	0	0	12	11/01/2031	1.....
36213X SB 1	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		2,503	2,503	2,679	2,640	0	(137)	0	(137)	0	2,503	0	0	0	37	04/01/2032	1.....
36213X T5 3	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		2,177	2,177	2,237	2,327	0	(151)	0	(151)	0	2,177	0	0	0	38	05/01/2032	1.....
36213X T6 1	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		807	807	830	863	0	(55)	0	(55)	0	807	0	0	0	13	05/01/2032	1.....
362161 6H 9	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		95	95	95	95	0	0	0	0	0	95	0	0	0	2	02/01/2017	1.....
362162 G9 4	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		1,914	1,914	1,912	1,913	0	1	0	1	0	1,914	0	0	0	39	01/01/2017	1.....
36217F 6S 3	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		696	696	695	696	0	0	0	0	0	696	0	0	0	13	02/01/2017	1.....
36217V DA 9	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		242	242	242	242	0	0	0	0	0	242	0	0	0	5	03/01/2017	1.....
36218N NQ 0	GNMA 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		783	783	869	861	0	(78)	0	(78)	0	783	0	0	0	17	07/01/2019	1.....
36225B ND 6	GNMA 30YR PLATINUM.....		03/01/2015	SCHEDULED REDEMPTION.....		6,171	6,171	6,355	6,724	0	(553)	0	(553)	0	6,171	0	0	0	87	05/01/2031	1.....
36225B PM 4	GNMA 30YR PLATINUM.....		03/01/2015	SCHEDULED REDEMPTION.....		32,906	32,906	33,659	35,207	0	(2,301)	0	(2,301)	0	32,906	0	0	0	513	09/01/2031	1.....
38375B TU 6	GNMA_12-H14.....		03/20/2015	SCHEDULED REDEMPTION.....		598,546	598,546	598,546	598,546	0	0	0	0	0	598,546	0	0	0	954	07/20/2062	1.....
38375B UJ 9	GNMA_12-H18.....		03/20/2015	SCHEDULED REDEMPTION.....		83,359	83,359	83,359	83,330	0	0	0	0	0	83,359	0	0	0	148	08/20/2062	1.....
36202E AL 3	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		45,053	45,053	46,321	46,672	0	(1,620)	0	(1,620)	0	45,053	0	0	0	585	09/01/2034	1.....
36202F B4 7	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		20,939	20,939	22,392	22,731	0	(1,792)	0	(1,792)	0	20,939	0	0	0	233	10/01/2039	1.....
36202F DB 9	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		19,876	19,876	20,391	20,367	0	(491)	0	(491)	0	19,876	0	0	0	198	12/01/2039	1.....
36202F EG 9	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		15,923	15,923	16,103	16,102	0	(179)	0	(179)	0	15,923	0	0	0	160	03/01/2040	1.....
36202F EH 5	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		323,559	323,559	326,074	325,981	0	(2,423)	0	(2,423)	0	323,559	0	0	0	3,264	02/01/2040	1.....
36202F GW 0	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		30,325	30,325	31,059	31,047	0	(722)	0	(722)	0	30,325	0	0	0	300	06/01/2040	1.....
36202F GY 6	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		403,866	403,866	427,849	430,205	0	(26,339)	0	(26,339)	0	403,866	0	0	0	4,425	06/01/2040	1.....
36202F HY 5	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		143,402	143,402	153,239	154,568	0	(11,166)	0	(11,166)	0	143,402	0	0	0	1,563	07/01/2040	1.....
36202F JR 8	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		382,304	382,304	409,185	411,857	0	(29,553)	0	(29,553)	0	382,304	0	0	0	4,204	08/01/2040	1.....
36202F KN 5	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		689,606	689,606	730,228	730,716	0	(41,110)	0	(41,110)	0	689,606	0	0	0	6,860	09/01/2040	1.....
36202F LP 9	GNMA2 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		12,734	12,734	13,428	13,449	0	(715)	0	(715)	0	12,734	0	0	0	125	10/01/2040	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38375B VQ 2	GNR_12-H20.....		03/20/2015	SCHEDULED REDEMPTION.....		365,632	365,632	365,632	365,632	0	0	0	0	0	365,632	0	0	0	618	09/20/2062	1.....
83162C SH 7	SBAP_09-20B.....		02/01/2015	SCHEDULED REDEMPTION.....		211,963	211,963	214,732	213,141	0	(1,178)	0	(1,178)	0	211,963	0	0	0	5,435	02/01/2029	1FE.....
83162C TK 9	SBAP_10-20G.....		01/01/2015	SCHEDULED REDEMPTION.....		1,662,444	1,662,444	1,662,444	1,662,444	0	0	0	0	0	1,662,444	0	0	0	33,710	07/01/2030	1FE.....
83162C TL 7	SBAP_10-20H.....		02/01/2015	SCHEDULED REDEMPTION.....		232,761	232,761	232,761	232,761	0	0	0	0	0	232,761	0	0	0	4,239	08/01/2030	1FE.....
83162C TN 3	SBAP_10-20I.....		03/01/2015	SCHEDULED REDEMPTION.....		351,985	351,985	351,985	351,985	0	0	0	0	0	351,985	0	0	0	5,782	09/01/2030	1FE.....
83162C WB 5	SBAP_14-20B.....		02/01/2015	SCHEDULED REDEMPTION.....		9,885	9,885	9,885	9,885	0	0	0	0	0	9,885	0	0	0	162	02/01/2034	1FE.....
912810 QF 8	TREASURY (CPI) NOTE.....		02/04/2015	CITIGROUP GLOBAL MARKETS, INC DEUTSCHE BANK SECURITIES INC		553,873	375,000	563,054	0	0	(161)	0	(161)	0	562,893	0	(9,020)	(9,020)	4,113	02/15/2040	1.....
912810 RJ 9	TREASURY BOND.....		02/11/2015	CITIGROUP GLOBAL MARKETS, INC DEUTSCHE BANK SECURITIES INC		762,016	700,000	767,238	0	0	(121)	0	(121)	0	767,117	0	(5,101)	(5,101)	5,163	11/15/2044	1.....
912828 A7 5	TREASURY NOTE.....		03/02/2015	Various DEUTSCHE BANK SECURITIES INC		11,075,117	11,000,000	10,883,555	10,906,115	0	3,211	0	3,211	0	10,909,326	0	165,792	165,792	23,702	12/31/2018	1.....
912828 B3 3	TREASURY NOTE.....		03/02/2015	Various DEUTSCHE BANK SECURITIES INC		1,607,750	1,600,000	1,602,000	1,601,653	0	(66)	0	(66)	0	1,601,587	0	6,163	6,163	14,055	01/31/2019	1.....
912828 D6 4	TREASURY NOTE.....		01/16/2015	Various DEUTSCHE BANK SECURITIES INC		651,219	650,000	650,152	650,127	0	(4)	0	(4)	0	650,123	0	1,096	1,096	1,275	08/31/2016	1.....
912828 F4 7	TREASURY NOTE.....		02/12/2015	Various DEUTSCHE BANK SECURITIES INC		2,999,555	3,000,000	3,007,148	3,006,432	0	(430)	0	(430)	0	3,006,002	0	(6,447)	(6,447)	5,588	09/30/2016	1.....
912828 F5 4	TREASURY NOTE.....		01/15/2015	Various DEUTSCHE BANK SECURITIES INC		8,249,623	8,230,000	8,254,433	8,252,954	0	(264)	0	(264)	0	8,252,691	0	(3,067)	(3,067)	17,759	10/15/2017	1.....
912828 G3 8	TREASURY NOTE.....		01/27/2015	Various DEUTSCHE BANK SECURITIES INC		1,453,578	1,400,000	1,447,742	0	0	(5)	0	(5)	0	1,447,737	0	5,841	5,841	6,390	11/15/2024	1.....
912828 G4 6	TREASURY NOTE.....		02/11/2015	Various DEUTSCHE BANK SECURITIES INC		838,458	840,000	837,670	837,697	0	138	0	138	0	837,835	0	623	623	854	11/30/2016	1.....
912828 G6 1	TREASURY NOTE.....		02/17/2015	Various DEUTSCHE BANK SECURITIES INC		2,448,677	2,430,000	2,424,886	2,424,913	0	39	0	39	0	2,424,952	0	23,725	23,725	4,867	11/30/2019	1.....
912828 G7 9	TREASURY NOTE.....		02/11/2015	Various DEUTSCHE BANK SECURITIES INC		10,351,523	10,300,000	10,320,520	0	0	(182)	0	(182)	0	10,320,337	0	31,186	31,186	11,192	12/15/2017	1.....
912828 G8 7	TREASURY NOTE.....		03/13/2015	Various DEUTSCHE BANK SECURITIES INC		12,722,445	12,500,000	12,923,211	0	0	(2,990)	0	(2,990)	0	12,920,221	0	(197,775)	(197,775)	35,515	12/31/2021	1.....
912828 G9 5	TREASURY NOTE.....		01/13/2015	Various DEUTSCHE BANK SECURITIES INC		8,000,910	7,900,000	7,877,164	7,877,164	0	110	0	110	0	7,877,274	0	123,637	123,637	4,965	12/31/2019	1.....
912828 H2 9	TREASURY NOTE.....		03/24/2015	Various DEUTSCHE BANK SECURITIES INC		13,369,311	13,350,000	13,378,182	0	0	(2,293)	0	(2,293)	0	13,375,888	0	(6,578)	(6,578)	17,940	12/31/2016	1.....
912828 H3 7	TREASURY NOTE.....		02/10/2015	Various DEUTSCHE BANK SECURITIES INC		497,832	500,000	500,605	0	0	(4)	0	(4)	0	500,601	0	(2,769)	(2,769)	326	01/15/2018	1.....
912828 H5 2	TREASURY NOTE.....		03/03/2015	Various DEUTSCHE BANK SECURITIES INC		11,242,561	11,400,000	11,340,227	0	0	610	0	610	0	11,340,836	0	(98,276)	(98,276)	8,669	01/31/2020	1.....
912828 H7 8	TREASURY NOTE.....		03/19/2015	Various DEUTSCHE BANK SECURITIES INC		40,427,632	40,500,000	40,511,602	0	0	27	0	27	0	40,511,629	0	(83,996)	(83,996)	10,128	01/31/2017	1.....
912828 H8 6	TREASURY NOTE.....		02/17/2015	JP MORGAN SECURITIES INC..		776,813	800,000	782,531	0	0	7	0	7	0	782,538	0	(5,725)	(5,725)	597	01/31/2022	1.....
912828 J2 7	TREASURY NOTE.....		03/02/2015	RBS SECURITIES INC.....		496,055	500,000	494,785	0	0	8	0	8	0	494,793	0	1,262	1,262	442	02/15/2025	1.....
912828 J3 5	TREASURY NOTE.....		03/25/2015	Various DEUTSCHE BANK SECURITIES INC		6,315,169	6,330,000	6,314,129	0	0	277	0	277	0	6,314,406	0	763	763	1,657	02/28/2017	1.....
912828 J5 0	TREASURY NOTE.....		03/24/2015	Various DEUTSCHE BANK SECURITIES INC		1,095,000	1,100,000	1,088,699	0	0	60	0	60	0	1,088,759	0	6,241	6,241	785	02/29/2020	1.....
912828 LP 3	TREASURY NOTE.....		01/06/2015	OUTSIDE MANAGED ACCT.....		2,813,695	2,700,000	2,826,773	2,816,541	0	(1,096)	0	(1,096)	0	2,815,445	0	(1,749)	(1,749)	22,030	09/30/2016	1.....
912828 PJ 3	TREASURY NOTE.....		01/06/2015	OUTSIDE MANAGED ACCT.....		3,196,650	3,165,000	3,224,977	3,195,252	0	(546)	0	(546)	0	3,194,706	0	1,944	1,944	4,543	11/30/2015	1.....
912828 PM 6	TREASURY NOTE.....		01/06/2015	OUTSIDE MANAGED ACCT.....		5,171,678	5,080,000	5,202,255	5,174,019	0	(1,562)	0	(1,562)	0	5,172,457	0	(779)	(779)	2,087	12/31/2015	1.....
912828 QN 3	TREASURY NOTE.....		02/27/2015	Various DEUTSCHE BANK SECURITIES INC		49,770	46,000	46,539	46,364	0	(9)	0	(9)	0	46,355	0	3,415	3,415	433	05/15/2021	1.....
912828 QQ 6	TREASURY NOTE.....		02/27/2015	Various DEUTSCHE BANK SECURITIES INC		124,823	120,000	120,347	120,177	0	(9)	0	(9)	0	120,168	0	4,655	4,655	736	05/31/2018	1.....
912828 SE 1	TREASURY NOTE.....		02/15/2015	MATURED DEUTSCHE BANK SECURITIES INC		375,000	375,000	373,449	374,935	0	65	0	65	0	375,000	0	0	0	469	02/15/2015	1.....
912828 SX 9	TREASURY NOTE.....		02/27/2015	Various DEUTSCHE BANK SECURITIES INC		237,431	240,000	241,303	240,843	0	(32)	0	(32)	0	240,811	0	(3,380)	(3,380)	697	05/31/2019	1.....
912828 TB 6	TREASURY NOTE.....		02/27/2015	Various DEUTSCHE BANK SECURITIES INC		74,941	75,000	75,551	75,280	0	(19)	0	(19)	0	75,261	0	(320)	(320)	98	06/30/2017	1.....

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 UY 4	TREASURY NOTE.....		01/16/2015	MORGAN STANLEY & CO. LLC, DEUTSCHE BANK SECURITIES INC		200,039	200,000	199,555	199,924	0	12	0	12	0	199,936	0	103	103	56	04/30/2015	1.....
912828 NT 3	TREASURY NOTES.....		02/27/2015			632,320	600,000	606,682	603,976	0	(112)	0	(112)	0	603,864	0	28,456	28,456	8,615	08/15/2020	1.....
0599999	Total Bonds - U.S Government.....					154,958,800	154,153,336	155,164,133	54,705,426	0	(159,096)	0	(159,096)	0	154,978,882	0	(20,082)	(20,082)	295,788	XXX	XXX
Bonds - All Other Government																					
P14486 AJ 6	BANCO NACIONAL DE DESENVOLVIMENTO.....	F...	03/20/2015	CITIGROUP GLOBAL MARKETS, INC		664,700	680,000	712,000	709,986	0	(637)	0	(637)	0	709,349	0	(44,649)	(44,649)	19,441	09/26/2023	2FE.....
066716 AH 4	BANQUE CENTRALE DE TUNISIE.....	F...	02/03/2015	CITIGROUP GLOBAL MARKETS, INC		616,620	600,000	594,390	0	0	7	0	7	0	594,397	0	22,223	22,223	575	01/30/2025	3FE.....
105756 BU 3	BRAZIL (FEDERATIVE REPUBLIC OF).....	F...	02/05/2015	BANC OF AMERICA SECURITIES LLC		561,520	615,000	538,230	547,350	0	772	0	772	0	548,122	0	13,398	13,398	9,641	01/05/2023	2FE.....
105756 BV 1	BRAZIL (FEDERATIVE REPUBLIC OF).....	F...	02/05/2015	CITIGROUP GLOBAL MARKETS, INC		399,000	400,000	412,200	411,902	0	(106)	0	(106)	0	411,796	0	(12,796)	(12,796)	10,058	01/07/2025	2FE.....
105756 BW 9	BRAZIL (FEDERATIVE REPUBLIC OF).....	F...	02/05/2015	CITIGROUP GLOBAL MARKETS, INC		1,171,800	1,200,000	1,175,904	1,176,044	0	37	0	37	0	1,176,080	0	(4,280)	(4,280)	31,500	01/27/2045	2FE.....
168863 BW 7	CHILE (REPUBLIC OF).....	F...	02/25/2015	MORGAN STANLEY & CO. LLC.		631,500	600,000	596,796	596,810	0	45	0	45	0	596,855	0	34,645	34,645	4,167	03/27/2025	1FE.....
21987B AQ 1	CODELCO INC.....	F...	02/27/2015	NOMURA SECURITIES INTERNATIONAL INC		991,610	1,000,000	1,000,154	999,432	0	10	0	10	0	999,441	0	(7,831)	(7,831)	18,917	07/17/2022	1FE.....
195325 BM 6	COLOMBIA (REPUBLIC OF).....	F...	03/23/2015	CITIGROUP GLOBAL MARKETS, INC		234,500	200,000	233,480	232,570	0	(146)	0	(146)	0	232,424	0	2,076	2,076	8,439	01/18/2041	2FE.....
195325 BR 5	COLOMBIA (REPUBLIC OF).....	F...	01/22/2015	BANC OF AMERICA SECURITIES LLC		1,090,000	1,000,000	1,034,787	1,034,430	0	(38)	0	(38)	0	1,034,391	0	55,609	55,609	23,594	02/26/2044	2FE.....
219868 BK 1	CORPORACION ANDINA DE FOMENTO.....	F...	03/13/2015	BANC OF AMERICA SECURITIES LLC		412,317	410,000	427,999	416,211	0	(3,857)	0	(3,857)	0	412,354	0	(38)	(38)	7,763	05/05/2015	1FE.....
221602 AC 9	COSTA RICA (REPUBLIC OF).....	F...	02/12/2015	Various BNP PARIBAS SECURITIES CORP		587,900	600,000	607,655	607,605	0	(11)	0	(11)	0	607,594	0	(19,694)	(19,694)	15,089	04/04/2044	3FE.....
X7330Z DL 3	CROATIA REPUBLIC OF (GOVERNMENT).....	F...	02/27/2015			1,790,000	1,600,000	1,778,010	1,749,730	0	(3,582)	0	(3,582)	0	1,746,148	0	43,852	43,852	45,050	03/24/2021	3FE.....
283875 AR 3	EL SALVADOR (REPUBLIC OF).....	F...	02/20/2015	NOMURA SECURITIES INTERNATIONAL INC		193,500	200,000	199,000	199,092	0	10	0	10	0	199,102	0	(5,602)	(5,602)	6,691	01/30/2025	3FE.....
362420 AB 7	GABONESE REPUBLIC.....	F...	01/15/2015	MORGAN STANLEY & CO. LLC.		492,550	540,000	576,250	574,403	0	(142)	0	(142)	0	574,261	0	(81,711)	(81,711)	3,669	12/12/2024	3FE.....
445545 AC 0	HUNGARY (REPUBLIC OF).....	F...	02/03/2015	MATURED.....		830,000	830,000	858,013	832,375	0	(2,375)	0	(2,375)	0	830,000	0	0	0	19,713	02/03/2015	3FE.....
445545 AF 3	HUNGARY (REPUBLIC OF).....	F...	02/20/2015	BANC OF AMERICA SECURITIES LLC		486,200	340,000	377,485	376,711	0	(80)	0	(80)	0	376,631	0	109,569	109,569	10,514	03/29/2041	3FE.....
M82152 AA 3	IRAQ REPUBLIC OF.....	F...	02/24/2015	CITIGROUP GLOBAL MARKETS, INC		204,350	250,000	210,938	208,750	4,580	426	0	5,006	0	213,756	0	(9,406)	(9,406)	8,901	01/15/2028	6*.....
N49610 AA 1	KAZMUNAIGAZ FINANCE SUB BV.....	F...	02/24/2015	BARCLAYS CAPITAL INC.....		1,457,675	1,465,000	1,685,913	1,657,466	0	(4,140)	0	(4,140)	0	1,653,326	0	(195,651)	(195,651)	35,542	04/09/2021	2FE.....
M87883 DL 1	LEBANON REPUBLIC OF (GOVERNMENT).....	F...	02/18/2015	JEFFERIES & CO. INC.....		550,165	550,000	533,700	536,395	0	328	0	328	0	536,723	0	13,442	13,442	6,828	11/28/2019	4FE.....
91086Q AU 2	MEXICO (UNITED MEXICAN STATES).....	F...	02/24/2015	BANC OF AMERICA SECURITIES LLC		1,707,980	1,580,000	1,714,300	0	0	(2,881)	0	(2,881)	0	1,711,419	0	(3,439)	(3,439)	10,369	01/15/2017	2FE.....
91086Q BB 3	MEXICO (UNITED MEXICAN STATES).....	F...	02/11/2015	JP MORGAN SECURITIES INC..		259,812	252,000	269,707	269,189	0	(38)	0	(38)	0	269,151	0	(9,339)	(9,339)	5,287	03/08/2044	2FE.....
91086Q BC 1	MEXICO (UNITED MEXICAN STATES).....	F...	02/24/2015	NETSUBISHI UFJ SECURITIES (USD), IN		562,595	530,000	545,070	544,354	0	(218)	0	(218)	0	544,136	0	18,459	18,459	8,539	10/02/2023	2FE.....
91087B AA 8	MEXICO (UNITED MEXICAN STATES).....	F...	01/16/2015	BARCLAYS CAPITAL INC.....		601,500	600,000	596,010	596,042	0	19	0	19	0	596,061	0	5,439	5,439	3,420	01/30/2025	2FE.....

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
91086Q AZ 1	MEXICO (UNITED MEXICAN STATES) (GO.....	F...	03/17/2015	MITSUBISHI UFJ SECURITIES (USD), IN		131,520	128,000	136,092	136,084	0	(1)	0	(1)	0	136,083	0	(4,563)	(4,563)	3,230	10/12/2110	2FE.....
60937G AA 4	MONGOLIA (GOVERNMENT).....	F...	02/24/2015	CAMBRIDGE INTERNATIONAL SECURITIES		724,250	800,000	766,000	767,690	0	1,489	0	1,489	0	769,179	0	(44,929)	(44,929)	21,060	01/05/2018	4FE.....
61772E AG 9	MOROCCO (KINGDOM OF).....	F...	02/25/2015	BNP PARIBAS SECURITIES CORP		441,640	400,000	407,500	407,479	0	(20)	0	(20)	0	407,459	0	34,181	34,181	4,950	12/11/2042	2FE.....
BHM0Q3 48 2	MOROCCO (KINGDOM OF).....	F...	03/13/2015	MORGAN STANLEY & CO. LLC.		607,700	590,000	548,700	553,048	0	802	0	802	0	553,850	0	53,850	53,850	6,613	12/11/2022	2FE.....
V7179T AB 8	NAMIBIA REPUBLIC OF (GOVERNMENT).....	F...	02/19/2015	BARCLAYS CAPITAL INC.....		214,500	200,000	217,000	216,664	0	(307)	0	(307)	0	216,357	0	(1,857)	(1,857)	3,361	11/03/2021	2FE.....
081451 22 2	NORTHERN LIGHTS III BV.....	F...	01/29/2015	CITIGROUP GLOBAL MARKETS, INC		731,250	750,000	810,283	795,454	0	(1,352)	0	(1,352)	0	794,102	0	(62,852)	(62,852)	12,483	08/16/2019	3FE.....
698299 AX 2	PANAMA REPUBLIC OF (GOVERNMENT).....	F...	02/25/2015	CITIGROUP GLOBAL MARKETS, INC		670,200	600,000	669,000	664,869	0	(2,015)	0	(2,015)	0	662,854	0	7,346	7,346	18,373	01/30/2020	2FE.....
715638 BM 3	PERU (THE REPUBLIC OF).....	F...	01/22/2015	MORGAN STANLEY & CO. LLC.		154,478	129,000	165,185	164,479	0	(31)	0	(31)	0	164,448	0	(9,970)	(9,970)	1,391	11/18/2050	2FE.....
71568P AB 5	PERUSAHAAN LISTRIK NEGARA PT.....	F...	02/27/2015	CITIGROUP GLOBAL MARKETS, INC		564,050	580,000	518,180	518,963	0	126	0	126	0	519,089	0	44,961	44,961	10,996	10/24/2042	2FE.....
71645W AS 0	PETROBRAS INTERNATIONAL FINANCE CO.....	F...	01/30/2015	NOMURA SECURITIES INTERNATIONAL INC		485,780	610,000	702,668	699,959	0	(140)	0	(140)	0	699,819	0	(214,039)	(214,039)	21,388	01/27/2041	2FE.....
71645W AT 8	PETROBRAS INTERNATIONAL FINANCE CO.....	F...	02/04/2015	BANC OF AMERICA SECURITIES LLC		357,244	365,000	376,703	372,920	0	(772)	0	(772)	0	372,148	0	(14,905)	(14,905)	7,543	01/27/2016	2FE.....
71654Q BB 7	PETROLEOS MEXICANOS.....	F...	02/25/2015	MORGAN STANLEY & CO. LLC.		349,140	330,000	363,000	357,041	0	(574)	0	(574)	0	356,467	0	(7,327)	(7,327)	9,742	01/24/2022	2FE.....
71654Q BE 1	PETROLEOS MEXICANOS.....	F...	02/27/2015	MORGAN STANLEY & CO. LLC.		111,155	110,000	115,430	115,296	0	(14)	0	(14)	0	115,282	0	(4,127)	(4,127)	1,126	06/27/2044	2FE.....
71654Q BG 6	PETROLEOS MEXICANOS.....	F...	02/27/2015	MARKET AXESS TRADING PLATFORM		97,425	100,000	102,668	102,331	0	(44)	0	(44)	0	102,286	0	(4,861)	(4,861)	2,081	01/30/2023	2FE.....
71654Q BH 4	PETROLEOS MEXICANOS.....	F...	02/23/2015	MORGAN STANLEY & CO. LLC.		93,735	90,000	90,585	90,534	0	(7)	0	(7)	0	90,527	0	3,208	3,208	2,657	01/18/2024	2FE.....
71656L BD 2	PETROLEOS MEXICANOS.....	F...	03/18/2015	BANC OF AMERICA SECURITIES LLC		392,000	400,000	399,280	0	0	9	0	9	0	399,289	0	(7,289)	(7,289)	3,000	01/23/2026	2FE.....
71828E BN 6	PHILIPPINES (REPUBLIC OF).....	F...	02/27/2015	MITSUBISHI UFJ SECURITIES (USD), IN		1,041,250	850,000	1,058,250	1,035,654	0	(2,407)	0	(2,407)	0	1,033,247	0	8,003	8,003	19,999	03/30/2026	2FE.....
P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND TOB.....	F...	03/23/2015	SCHEDULED REDEMPTION.....		831,250	831,250	831,250	831,250	0	0	0	0	0	831,250	0	0	0	0	03/23/2017	2.....
75405T AA 7	RAS LAFFAN LIQUEFIED NATURAL GAS C.....	F...	03/31/2015	SCHEDULED REDEMPTION.....		93,400	93,400	102,594	101,813	0	(8,413)	0	(8,413)	0	93,400	0	0	0	0	09/30/2020	1FE.....
X74344 DM 5	RUSSIAN FEDERATION (THE).....	F...	01/30/2015	BARCLAYS CAPITAL INC.....		1,150,404	1,142,975	1,333,862	1,320,125	0	(2,735)	0	(2,735)	0	1,317,390	0	(166,986)	(166,986)	29,289	03/31/2030	2FE.....
836205 AQ 7	SOUTH AFRICA (REPUBLIC OF).....	F...	03/26/2015	BANC OF AMERICA SECURITIES LLC		783,387	738,000	814,598	804,382	0	(1,574)	0	(1,574)	0	802,808	0	(19,421)	(19,421)	24,195	01/17/2024	2FE.....
85227S AL 0	SRI LANKA (DEMOCRATIC SOCIALIST RE.....	F...	02/25/2015	BARCLAYS CAPITAL INC.....		411,500	400,000	400,000	400,000	0	0	0	0	0	400,000	0	11,500	11,500	15,200	01/14/2019	4FE.....
85227S AH 9	SRI LANKA DEMOCRATIC SOCIALIST (RE.....	F...	02/11/2015	CITIGROUP GLOBAL MARKETS, INC		1,716,875	1,675,000	1,701,785	1,699,805	0	(497)	0	(497)	0	1,699,307	0	17,568	17,568	38,676	10/04/2020	4FE.....
Y2029S AH 7	SRI LANKA DEMOCRATIC SOCIALIST (RE.....	F...	01/12/2015	CITIGROUP GLOBAL MARKETS, INC		401,000	400,000	417,600	417,444	0	(73)	0	(73)	0	417,371	0	(16,371)	(16,371)	11,097	07/25/2022	4FE.....
857004 AC 9	STATE GRID OVERSEAS INVSTMNT 2014.....	F...	02/25/2015	NOMURA SECURITIES INTERNATIONAL INC		649,260	600,000	593,460	593,807	0	92	0	92	0	593,899	0	55,361	55,361	7,906	05/07/2024	1FE.....
Y9485P AB 8	WAKALA GLOBAL SUKUK BHD.....	F...	03/04/2015	CAMBRIDGE INTERNATIONAL SECURITIES		545,930	500,000	530,440	526,705	0	(691)	0	(691)	0	526,014	0	19,916	19,916	15,680	07/06/2021	1FE.....

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
988895 AA 6	ZAMBIA (REPUBLIC OF)	F.	03/10/2015	Various		922,360	1,000,000	977,750	978,497	0	402	0	402	0	978,899	0	(56,539)	(56,539)	24,874	09/20/2022	4FE
1099999	Total Bonds - All Other Government					31,170,475	30,454,625	31,827,849	28,949,142	4,580	(35,346)	0	(30,766)	0	31,626,346	0	(455,870)	(455,870)	630,617	XXX	XXX

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

167486 SD 2	CHICAGO (CITY OF)		02/02/2015	RAYMOND JAMES & ASSOCIATES, INC.		104,348	95,000	95,000	95,000	0	0	0	0	0	95,000	0	9,348	9,348	3,566	01/01/2044	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					104,348	95,000	95,000	95,000	0	0	0	0	0	95,000	0	9,348	9,348	3,566	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

30711X AA 2	CAS_13-C01		03/25/2015	SCHEDULED REDEMPTION		68,965	68,965	68,965	68,965	0	0	0	0	0	68,965	0	0	0	332	10/25/2023	1
31294K F3 4	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		2,338	2,338	2,552	2,420	0	(83)	0	(83)	0	2,338	0	0	0	32	12/01/2016	1
312963 2E 0	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		7,990	7,990	7,975	7,982	0	8	0	8	0	7,990	0	0	0	88	01/01/2019	1
312964 LJ 6	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		6,793	6,793	6,782	6,786	0	7	0	7	0	6,793	0	0	0	74	02/01/2019	1
312964 P3 7	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		9,101	9,101	9,086	9,092	0	10	0	10	0	9,101	0	0	0	90	02/01/2019	1
312964 TZ 2	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		4,081	4,081	4,074	4,076	0	4	0	4	0	4,081	0	0	0	45	02/01/2019	1
312965 RD 0	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		3,162	3,162	3,155	3,158	0	5	0	5	0	3,162	0	0	0	35	04/01/2019	1
312966 GP 3	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		5,063	5,063	5,054	5,057	0	6	0	6	0	5,063	0	0	0	57	04/01/2019	1
312967 T2 8	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		3,647	3,647	3,641	3,642	0	5	0	5	0	3,647	0	0	0	41	06/01/2019	1
312967 TX 0	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		4,201	4,201	4,193	4,196	0	4	0	4	0	4,201	0	0	0	43	07/01/2019	1
312967 U4 2	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		11,436	11,436	11,418	11,425	0	11	0	11	0	11,436	0	0	0	135	06/01/2019	1
312967 WF 5	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		16,510	16,510	16,481	16,492	0	18	0	18	0	16,510	0	0	0	161	06/01/2019	1
312967 YK 2	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		1,537	1,537	1,534	1,535	0	2	0	2	0	1,537	0	0	0	17	06/01/2019	1
312968 A9 1	FGOLD 15YR		01/01/2015	SCHEDULED REDEMPTION		7,431	7,431	7,420	7,421	0	9	0	9	0	7,431	0	0	0	31	06/01/2019	1
312968 BA 7	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		11,244	11,244	11,224	11,231	0	13	0	13	0	11,244	0	0	0	135	06/01/2019	1
312968 KE 9	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		3,238	3,238	3,232	3,233	0	5	0	5	0	3,238	0	0	0	36	07/01/2019	1
312968 NT 3	FGOLD 15YR		03/01/2015	SCHEDULED REDEMPTION		2,492	2,492	2,488	2,489	0	3	0	3	0	2,492	0	0	0	28	07/01/2019	1
31288D 6V 6	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		34,440	34,440	35,597	35,322	0	(883)	0	(883)	0	34,440	0	0	0	312	10/01/2032	1
31288F 6X 7	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		2,495	2,495	2,579	2,591	0	(96)	0	(96)	0	2,495	0	0	0	37	03/01/2033	1
3128KR WQ 3	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		104,340	104,340	110,062	110,545	0	(6,205)	0	(6,205)	0	104,340	0	0	0	1,444	10/01/2036	1
3128KX LW 9	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		56,364	56,364	61,490	66,686	0	(10,322)	0	(10,322)	0	56,364	0	0	0	914	10/01/2037	1
31292G Y5 9	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		617	617	629	630	0	(13)	0	(13)	0	617	0	0	0	9	03/01/2029	1
31292H 4H 4	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		41,823	41,823	41,222	41,350	0	473	0	473	0	41,823	0	0	0	442	12/01/2033	1
31292H SQ 8	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		1,337	1,337	1,382	1,385	0	(48)	0	(48)	0	1,337	0	0	0	17	11/01/2032	1
31296J TJ 5	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		167,351	167,351	168,606	168,427	0	(1,076)	0	(1,076)	0	167,351	0	0	0	1,918	06/01/2033	1
31296M 2N 8	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		58,417	58,417	61,334	61,306	0	(2,889)	0	(2,889)	0	58,417	0	0	0	866	09/01/2033	1
31296N LJ 4	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		331	331	342	343	0	(12)	0	(12)	0	331	0	0	0	4	10/01/2033	1
31296P TL 6	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		99,131	99,131	99,828	99,726	0	(595)	0	(595)	0	99,131	0	0	0	930	10/01/2033	1
31296S AC 0	FGOLD 30YR		03/01/2015	SCHEDULED REDEMPTION		176	176	182	182	0	(6)	0	(6)	0	176	0	0	0	2	01/01/2034	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296U EU 1	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		10,097	10,097	10,436	10,509	0	(412)	0	(412)	0	10,097	0	0	0	151	03/01/2034	1.....
31296U H9 5	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	08/01/2034	1.....
31297A 3S 1	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		56,844	56,844	54,402	55,271	0	1,573	0	1,573	0	56,844	0	0	0	684	06/01/2034	1.....
31297A 3T 9	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		11,363	11,363	10,874	11,004	0	358	0	358	0	11,363	0	0	0	126	06/01/2034	1.....
31297A 5J 9	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		11,277	11,277	10,792	10,966	0	310	0	310	0	11,277	0	0	0	125	06/01/2034	1.....
31297A 5K 6	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		16,133	16,133	15,439	15,676	0	457	0	457	0	16,133	0	0	0	180	06/01/2034	1.....
31297B AM 4	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		43,740	43,740	41,860	42,529	0	1,211	0	1,211	0	43,740	0	0	0	467	06/01/2034	1.....
31298F JL 7	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		50	50	49	49	0	0	0	0	0	50	0	0	0	1	01/01/2031	1.....
3132GG A7 0	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		2,308	2,308	2,402	2,397	0	(90)	0	(90)	0	2,308	0	0	0	21	08/01/2041	1.....
3132GG BD 6	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		19,087	19,087	19,863	19,789	0	(701)	0	(701)	0	19,087	0	0	0	132	08/01/2041	1.....
3132GG BZ 7	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		43,525	43,525	45,300	45,289	0	(1,764)	0	(1,764)	0	43,525	0	0	0	382	08/01/2041	1.....
3132GJ EE 5	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		2,683	2,683	2,792	2,791	0	(108)	0	(108)	0	2,683	0	0	0	25	09/01/2041	1.....
3132GJ MJ 5	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		4,621	4,621	4,809	4,807	0	(186)	0	(186)	0	4,621	0	0	0	41	09/01/2041	1.....
3132GJ QQ 5	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		2,237	2,237	2,328	2,318	0	(81)	0	(81)	0	2,237	0	0	0	20	09/01/2041	1.....
3132GK BW 5	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		22,401	22,401	23,262	23,306	0	(904)	0	(904)	0	22,401	0	0	0	222	10/01/2041	1.....
3132GK DE 3	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		6,651	6,651	6,907	6,905	0	(254)	0	(254)	0	6,651	0	0	0	60	10/01/2041	1.....
3132GK DR 4	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		5,001	5,001	5,205	5,178	0	(177)	0	(177)	0	5,001	0	0	0	45	10/01/2041	1.....
3132GK EN 2	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		111,589	111,589	116,140	115,683	0	(4,094)	0	(4,094)	0	111,589	0	0	0	914	10/01/2041	1.....
3132GK ZQ 2	FGOLD 30YR.....		03/01/2015	SCHEDULED REDEMPTION.....		195,739	195,739	205,801	205,062	0	(9,323)	0	(9,323)	0	195,739	0	0	0	1,677	11/01/2041	1.....
3128L0 YL 0	FGOLD 30YR ALT-A.....		03/01/2015	SCHEDULED REDEMPTION.....		63	63	65	65	0	(2)	0	(2)	0	63	0	0	0	1	11/01/2037	1.....
31283H QX 6	FGOLD 30YR GIANT.....		03/01/2015	SCHEDULED REDEMPTION.....		1,330	1,330	1,375	1,381	0	(51)	0	(51)	0	1,330	0	0	0	18	03/01/2032	1.....
31283H UA 1	FGOLD 30YR GIANT.....		03/01/2015	SCHEDULED REDEMPTION.....		1,780	1,780	1,840	1,846	0	(67)	0	(67)	0	1,780	0	0	0	23	12/01/2032	1.....
31283H XH 3	FGOLD 30YR GIANT.....		03/01/2015	SCHEDULED REDEMPTION.....		1,309	1,309	1,353	1,359	0	(50)	0	(50)	0	1,309	0	0	0	17	06/01/2033	1.....
31283H Y5 8	FGOLD 30YR GIANT.....		03/01/2015	SCHEDULED REDEMPTION.....		23,916	23,916	25,187	25,159	0	(1,243)	0	(1,243)	0	23,916	0	0	0	378	12/01/2033	1.....
3128M5 LF 5	FGOLD 30YR GIANT.....		03/01/2015	SCHEDULED REDEMPTION.....		35,157	35,157	38,371	39,563	0	(4,406)	0	(4,406)	0	35,157	0	0	0	457	12/01/2037	1.....
3128M7 BX 3	FGOLD 30YR GIANT.....		03/01/2015	SCHEDULED REDEMPTION.....		49,324	49,324	51,937	52,504	0	(3,180)	0	(3,180)	0	49,324	0	0	0	674	12/01/2038	1.....
3128JR LE 4	FHLMC 1YR CMT ARM.....		03/01/2015	SCHEDULED REDEMPTION.....		166,885	166,885	178,541	177,936	0	(11,051)	0	(11,051)	0	166,885	0	0	0	992	04/01/2034	1.....
3133TH A5 6	FHLMC_2104.....		03/01/2015	SCHEDULED REDEMPTION.....		196,258	196,258	200,413	198,105	0	(1,847)	0	(1,847)	0	196,258	0	0	0	2,494	12/01/2028	1.....
31339W A6 3	FHLMC_2426C.....		03/01/2015	SCHEDULED REDEMPTION.....		53,393	53,393	54,754	53,869	0	(476)	0	(476)	0	53,393	0	0	0	702	03/01/2017	1.....
31362J UN 3	FN 6/12 11TH COFI ARM.....		03/01/2015	SCHEDULED REDEMPTION.....		2,003	2,003	1,951	1,966	0	37	0	37	0	2,003	0	0	0	18	06/01/2028	1.....
31371K KS 9	FNMA 15YR.....		03/01/2015	SCHEDULED REDEMPTION.....		824	824	856	837	0	(13)	0	(13)	0	824	0	0	0	13	01/01/2017	1.....
31371K NG 2	FNMA 15YR.....		03/01/2015	SCHEDULED REDEMPTION.....		306	306	320	312	0	(6)	0	(6)	0	306	0	0	0	5	04/01/2017	1.....
31371K QE 4	FNMA 15YR.....		03/01/2015	SCHEDULED REDEMPTION.....		8,505	8,505	8,882	8,661	0	(156)	0	(156)	0	8,505	0	0	0	135	05/01/2017	1.....
31371K RD 5	FNMA 15YR.....		03/01/2015	SCHEDULED REDEMPTION.....		520	520	543	530	0	(10)	0	(10)	0	520	0	0	0	8	06/01/2017	1.....
31371K SB 8	FNMA 15YR.....		03/01/2015	SCHEDULED REDEMPTION.....		892	892	931	909	0	(17)	0	(17)	0	892	0	0	0	14	07/01/2017	1.....
31371K WE 7	FNMA 15YR.....		03/01/2015	SCHEDULED REDEMPTION.....		21,512	21,512	21,601	21,543	0	(30)	0	(30)	0	21,512	0	0	0	239	12/01/2017	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384V	ZR	6	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		269	269	277	271	0	(2)	0	(2)	0	269	0	0	0	3	08/01/2015	1
31384X	3K	2	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		2,361	2,361	2,434	2,372	0	(10)	0	(10)	0	2,361	0	0	0	39	06/01/2015	1
31386F	YK	5	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		1,984	1,984	2,027	1,999	0	(15)	0	(15)	0	1,984	0	0	0	31	01/01/2016	1
31387F	GV	0	FNMA 15YR	01/01/2015	SCHEDULED REDEMPTION		2,215	2,215	2,283	2,239	0	(23)	0	(23)	0	2,215	0	0	0	14	06/01/2016	1
31388C	3E	8	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		1,274	1,274	1,319	1,290	0	(16)	0	(16)	0	1,274	0	0	0	20	11/01/2016	1
31388C	4X	5	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		1,824	1,824	1,889	1,845	0	(21)	0	(21)	0	1,824	0	0	0	28	11/01/2016	1
31389G	TU	4	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		593	593	619	603	0	(10)	0	(10)	0	593	0	0	0	9	02/01/2017	1
31389L	D8	9	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		1,496	1,496	1,563	1,526	0	(30)	0	(30)	0	1,496	0	0	0	23	03/01/2017	1
31389N	NB	7	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		5,302	5,302	5,537	5,402	0	(100)	0	(100)	0	5,302	0	0	0	91	04/01/2017	1
31389V	SS	7	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		2,750	2,750	2,872	2,797	0	(47)	0	(47)	0	2,750	0	0	0	43	05/01/2017	1
31389V	SY	4	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		3,278	3,278	3,423	3,331	0	(53)	0	(53)	0	3,278	0	0	0	48	05/01/2017	1
31389X	6A	6	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		1,213	1,213	1,267	1,235	0	(22)	0	(22)	0	1,213	0	0	0	19	05/01/2017	1
3138AV	VF	9	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		190,084	190,084	200,183	198,649	0	(8,565)	0	(8,565)	0	190,084	0	0	0	1,275	12/01/2026	1
3138AY	LR	8	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		10,950	10,950	11,532	11,421	0	(471)	0	(471)	0	10,950	0	0	0	85	12/01/2026	1
3138E0	U9	8	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		11,524	11,524	12,136	12,202	0	(679)	0	(679)	0	11,524	0	0	0	91	12/01/2026	1
3138E1	BR	7	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		225,959	225,959	237,963	235,766	0	(9,807)	0	(9,807)	0	225,959	0	0	0	1,838	12/01/2026	1
31390C	AN	6	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		392	392	410	402	0	(10)	0	(10)	0	392	0	0	0	6	03/01/2017	1
31390D	HH	0	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		220	220	230	224	0	(4)	0	(4)	0	220	0	0	0	3	04/01/2017	1
31390H	CA	1	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		2,357	2,357	2,461	2,419	0	(62)	0	(62)	0	2,357	0	0	0	37	05/01/2017	1
31390H	CH	6	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		227	227	237	232	0	(6)	0	(6)	0	227	0	0	0	4	05/01/2017	1
31390M	HB	3	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		404	404	422	412	0	(9)	0	(9)	0	404	0	0	0	6	06/01/2017	1
31400S	Z9	3	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		28,530	28,530	29,751	29,053	0	(524)	0	(524)	0	28,530	0	0	0	357	04/01/2018	1
31402U	TY	8	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		42,823	42,823	42,981	42,894	0	(72)	0	(72)	0	42,823	0	0	0	478	09/01/2018	1
31403B	3Y	7	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		62,916	62,916	63,174	63,007	0	(91)	0	(91)	0	62,916	0	0	0	693	09/01/2018	1
31403B	3Z	4	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		43,391	43,391	43,557	43,459	0	(68)	0	(68)	0	43,391	0	0	0	493	09/01/2018	1
31418M	VX	7	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		11,413	11,413	12,167	12,267	0	(854)	0	(854)	0	11,413	0	0	0	127	02/01/2024	1
31418T	XF	9	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		41,953	41,953	43,959	44,337	0	(2,384)	0	(2,384)	0	41,953	0	0	0	454	05/01/2025	1
31418U	2M	5	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		384,222	384,222	402,353	403,066	0	(18,844)	0	(18,844)	0	384,222	0	0	0	3,956	06/01/2025	1
31419A	BJ	5	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		169,088	169,088	180,871	180,460	0	(11,372)	0	(11,372)	0	169,088	0	0	0	1,901	06/01/2025	1
31419A	HL	4	FNMA 15YR	03/01/2015	SCHEDULED REDEMPTION		263,891	263,891	276,261	275,469	0	(11,578)	0	(11,578)	0	263,891	0	0	0	2,575	08/01/2025	1
31417Y	XZ	5	FNMA 20YR	03/01/2015	SCHEDULED REDEMPTION		514,856	514,856	518,476	517,650	0	(2,794)	0	(2,794)	0	514,856	0	0	0	4,553	04/01/2031	1
31363C	MM	8	FNMA 30YR	03/01/2015	SCHEDULED REDEMPTION		23	23	25	25	0	(2)	0	(2)	0	23	0	0	0	0	11/01/2019	1
31371J	L4	4	FNMA 30YR	03/01/2015	SCHEDULED REDEMPTION		63	63	64	69	0	(6)	0	(6)	0	63	0	0	0	1	06/01/2030	1
31371J	XA	7	FNMA 30YR	03/01/2015	SCHEDULED REDEMPTION		607	607	621	642	0	(35)	0	(35)	0	607	0	0	0	11	03/01/2031	1
31371K	7E	5	FNMA 30YR	03/01/2015	SCHEDULED REDEMPTION		183,305	183,305	187,114	188,178	0	(4,873)	0	(4,873)	0	183,305	0	0	0	2,014	07/01/2033	1
31371K	HY	0	FNMA 30YR	03/01/2015	SCHEDULED REDEMPTION		3,629	3,629	3,603	3,586	0	43	0	43	0	3,629	0	0	0	53	01/01/2032	1

QE05.7

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371L CD 9	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,151	1,151	1,185	1,193	0	(42)	0	(42)	0	1,151	0	0	0	13	09/01/2033	1
31371L DH 9	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		94,836	94,836	95,473	95,430	0	(594)	0	(594)	0	94,836	0	0	0	1,162	10/01/2033	1
31382S GP 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,542	1,542	1,597	1,705	0	(163)	0	(163)	0	1,542	0	0	0	22	04/01/2029	1
31383P 2X 3	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		216	216	219	219	0	(3)	0	(3)	0	216	0	0	0	3	09/01/2029	1
31383R FV 9	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		898	898	879	873	0	26	0	26	0	898	0	0	0	13	08/01/2029	1
31383W X7 1	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		14	14	14	14	0	1	0	1	0	14	0	0	0	0	11/01/2029	1
31385J GG 7	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		4,557	4,557	4,718	4,954	0	(397)	0	(397)	0	4,557	0	0	0	68	06/01/2032	1
31386E C4 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		893	893	918	931	0	(38)	0	(38)	0	893	0	0	0	13	04/01/2031	1
31386H CG 4	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		198	198	201	207	0	(9)	0	(9)	0	198	0	0	0	3	12/01/2030	1
31386H MR 9	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	01/01/2031	1
31386M ZB 9	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,384	1,384	1,408	1,416	0	(33)	0	(33)	0	1,384	0	0	0	20	10/01/2030	1
31386P UU 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		508	508	519	533	0	(25)	0	(25)	0	508	0	0	0	8	01/01/2031	1
31386R KK 4	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		414	414	423	437	0	(23)	0	(23)	0	414	0	0	0	6	02/01/2031	1
31387U V6 5	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		514	514	518	521	0	(7)	0	(7)	0	514	0	0	0	8	07/01/2031	1
31389C Q8 5	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		4,638	4,638	4,673	4,709	0	(71)	0	(71)	0	4,638	0	0	0	52	12/01/2031	1
3138A2 BL 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		12,634	12,634	13,167	13,151	0	(517)	0	(517)	0	12,634	0	0	0	109	12/01/2040	1
3138A4 4H 5	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		193,609	193,609	194,849	194,691	0	(1,082)	0	(1,082)	0	193,609	0	0	0	1,654	02/01/2041	1
3138AJ K5 0	FNMA 30YR		03/19/2015	Various		1,702,649	1,570,795	1,697,440	1,696,699	0	(8,383)	0	(8,383)	0	1,688,316	0	14,333	14,333	19,643	06/01/2041	1
3138AK SA 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		39,769	39,769	41,447	41,645	0	(1,876)	0	(1,876)	0	39,769	0	0	0	394	08/01/2041	1
3138AR X3 3	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		40,350	40,350	42,052	41,915	0	(1,565)	0	(1,565)	0	40,350	0	0	0	278	09/01/2041	1
3138AS RZ 7	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		263,482	263,482	274,289	273,483	0	(10,001)	0	(10,001)	0	263,482	0	0	0	2,208	09/01/2041	1
3138AV P7 4	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		140,949	140,949	146,750	146,390	0	(5,442)	0	(5,442)	0	140,949	0	0	0	1,217	10/01/2041	1
3138E0 Q9 3	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		11,618	11,618	11,952	11,932	0	(314)	0	(314)	0	11,618	0	0	0	79	12/01/2041	1
3138E7 BK 9	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		31,793	31,793	32,971	32,921	0	(1,128)	0	(1,128)	0	31,793	0	0	0	233	03/01/2042	1
3138EG EW 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		43,563	43,563	45,394	45,394	0	(1,831)	0	(1,831)	0	43,563	0	0	0	382	11/01/2040	1
3138EG GC 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		177,540	177,540	185,807	185,740	0	(8,200)	0	(8,200)	0	177,540	0	0	0	1,570	01/01/2041	1
3138EH P3 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		136,436	136,436	139,932	139,738	0	(3,302)	0	(3,302)	0	136,436	0	0	0	946	01/01/2042	1
31390H ST 3	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		63	63	63	64	0	(1)	0	(1)	0	63	0	0	0	1	07/01/2033	1
31390K CM 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		9,621	9,621	9,863	10,263	0	(642)	0	(642)	0	9,621	0	0	0	166	06/01/2032	1
31390K WQ 7	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,232	1,232	1,276	1,309	0	(77)	0	(77)	0	1,232	0	0	0	18	08/01/2032	1
31390P GK 7	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		26,883	26,883	28,110	29,447	0	(2,564)	0	(2,564)	0	26,883	0	0	0	396	08/01/2032	1
31391U C5 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		3,437	3,437	3,600	3,748	0	(311)	0	(311)	0	3,437	0	0	0	42	01/01/2033	1
31391U J2 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,375	1,375	1,440	1,484	0	(109)	0	(109)	0	1,375	0	0	0	20	01/01/2033	1
31391W 5H 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		5,874	5,874	6,049	6,092	0	(218)	0	(218)	0	5,874	0	0	0	66	04/01/2033	1
31400C 6B 5	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		6,753	6,753	6,798	6,791	0	(38)	0	(38)	0	6,753	0	0	0	63	04/01/2033	1
31400F C6 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		345	345	348	348	0	(3)	0	(3)	0	345	0	0	0	4	03/01/2033	1

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SCHEDULE D - PART 4

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

QE05.9

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31400H	YZ 0 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		28,301	28,301	28,491	28,432	0	(132)	0	(132)	0	28,301	0	0	0	388	03/01/2033	1
31400J	PF 0 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,472	1,472	1,517	1,538	0	(66)	0	(66)	0	1,472	0	0	0	18	05/01/2033	1
31400J	RY 7 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		52,350	52,350	53,471	53,212	0	(862)	0	(862)	0	52,350	0	0	0	576	02/01/2033	1
31400J	SJ 9 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		3,363	3,363	3,464	3,494	0	(131)	0	(131)	0	3,363	0	0	0	42	02/01/2033	1
31400K	G3 4 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		8,489	8,489	8,546	8,541	0	(53)	0	(53)	0	8,489	0	0	0	80	03/01/2033	1
31400K	GZ 3 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		282	282	284	284	0	(2)	0	(2)	0	282	0	0	0	3	03/01/2033	1
31400Q	TN 3 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		4,222	4,222	4,250	4,250	0	(28)	0	(28)	0	4,222	0	0	0	53	04/01/2033	1
31400R	MA 6 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		621	621	626	625	0	(3)	0	(3)	0	621	0	0	0	8	04/01/2033	1
31400R	ML 2 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		31,692	31,692	31,905	31,871	0	(179)	0	(179)	0	31,692	0	0	0	373	03/01/2033	1
31400R	NT 4 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		546	546	580	631	0	(85)	0	(85)	0	546	0	0	0	8	02/01/2033	1
31400T	B2 2 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		158	158	160	159	0	(1)	0	(1)	0	158	0	0	0	2	05/01/2033	1
31401A	GE 1 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		8,891	8,891	8,951	8,944	0	(53)	0	(53)	0	8,891	0	0	0	122	04/01/2033	1
31401B	NS 0 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		9,628	9,628	9,707	9,698	0	(70)	0	(70)	0	9,628	0	0	0	107	04/01/2033	1
31401N	4U 0 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		21,497	21,497	22,310	22,773	0	(1,276)	0	(1,276)	0	21,497	0	0	0	246	09/01/2033	1
31402C	P3 0 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		196,842	196,842	211,329	215,508	0	(18,666)	0	(18,666)	0	196,842	0	0	0	2,380	01/01/2034	1
31402C	PL 0 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		149,629	149,629	157,492	160,598	0	(10,969)	0	(10,969)	0	149,629	0	0	0	1,635	11/01/2033	1
31402C	U6 7 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,549	1,549	1,595	1,606	0	(57)	0	(57)	0	1,549	0	0	0	17	03/01/2034	1
31402E	AQ 1 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		3,178	3,178	3,273	3,321	0	(144)	0	(144)	0	3,178	0	0	0	34	07/01/2033	1
31402K	CE 2 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		801	801	825	829	0	(28)	0	(28)	0	801	0	0	0	7	08/01/2033	1
31402Q	LZ 2 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		29,950	29,950	30,151	30,124	0	(174)	0	(174)	0	29,950	0	0	0	403	08/01/2033	1
31403F	JW 5 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		7,837	7,837	7,901	7,880	0	(43)	0	(43)	0	7,837	0	0	0	96	10/01/2033	1
31404M	6Q 6 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,450	1,450	1,421	1,425	0	24	0	24	0	1,450	0	0	0	19	06/01/2034	1
31405A	TY 9 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,543	1,543	1,512	1,518	0	25	0	25	0	1,543	0	0	0	19	06/01/2034	1
31405A	U9 2 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		38,052	38,052	37,303	37,418	0	634	0	634	0	38,052	0	0	0	480	06/01/2034	1
31405D	D4 6 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		19,329	19,329	18,949	19,007	0	322	0	322	0	19,329	0	0	0	179	07/01/2034	1
31406A	6Y 3 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		88	88	89	90	0	(1)	0	(1)	0	88	0	0	0	1	12/01/2034	1
31406D	EL 6 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,298	1,298	1,314	1,312	0	(14)	0	(14)	0	1,298	0	0	0	16	12/01/2034	1
31406D	FK 7 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		3,858	3,858	3,907	3,899	0	(41)	0	(41)	0	3,858	0	0	0	47	12/01/2034	1
31408E	G5 5 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		76,652	76,652	74,221	74,168	0	2,484	0	2,484	0	76,652	0	0	0	990	01/01/2036	1
31410F	Z9 9 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		84,114	84,114	92,814	95,843	0	(11,729)	0	(11,729)	0	84,114	0	0	0	1,094	03/01/2037	1
31410K	JR 6 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		8,586	8,586	8,850	8,913	0	(328)	0	(328)	0	8,586	0	0	0	104	06/01/2038	1
31410K	VW 1 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		103,984	103,984	111,507	115,300	0	(11,315)	0	(11,315)	0	103,984	0	0	0	1,244	08/01/2037	1
31412N	SL 1 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		16,255	16,255	17,146	17,414	0	(1,160)	0	(1,160)	0	16,255	0	0	0	241	12/01/2038	1
31412Q	ZY 4 FNMA 30YR		03/19/2015	Various		2,886,409	2,886,409	2,874,390	2,872,446	0	(16,280)	0	(16,280)	0	2,886,166	0	30,243	30,243	33,383	01/01/2040	1
31413U	TQ 2 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		73,509	73,509	77,483	77,362	0	(3,854)	0	(3,854)	0	73,509	0	0	0	953	12/01/2037	1
31414A	QP 0 FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		11,002	11,002	11,341	11,416	0	(413)	0	(413)	0	11,002	0	0	0	137	01/01/2038	1

SCHEDULE D - PART 4

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

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31415Q P9 1	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		67,936	67,936	74,337	75,066	0	(7,130)	0	(7,130)	0	67,936	0	0	0	839	01/01/2038	1
31416B VH 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		6,367	6,367	6,560	6,622	0	(254)	0	(254)	0	6,367	0	0	0	69	12/01/2034	1
31416W T3 6	FNMA 30YR		03/19/2015	Various		2,414,477	2,223,635	2,401,700	2,400,296	0	(10,608)	0	(10,608)	0	2,389,687	0	24,789	24,789	28,091	09/01/2040	1
31417M TA 1	FNMA 30YR		03/19/2015	Various		6,618,766	6,082,753	6,499,754	6,500,447	0	(34,029)	0	(34,029)	0	6,466,417	0	152,349	152,349	77,096	09/01/2039	1
31418M A2 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		90,777	90,777	94,635	95,409	0	(4,632)	0	(4,632)	0	90,777	0	0	0	1,089	08/01/2037	1
31418V T4 4	FNMA 30YR		03/19/2015	Various		4,769,251	4,393,804	4,695,020	4,674,106	0	(21,178)	0	(21,178)	0	4,652,928	0	116,323	116,323	55,432	07/01/2040	1
31418W PP 9	FNMA 30YR		03/19/2015	Various		2,898,878	2,672,144	2,855,332	2,844,599	0	(14,545)	0	(14,545)	0	2,830,054	0	68,825	68,825	33,517	08/01/2040	1
31419A VB 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		466,543	466,543	508,094	522,370	0	(55,828)	0	(55,828)	0	466,543	0	0	0	5,690	04/01/2037	1
3138W9 NC 0	FNMA 20YR		03/01/2015	SCHEDULED REDEMPTION		78,064	78,064	80,858	80,563	0	(2,499)	0	(2,499)	0	78,064	0	0	0	599	09/01/2033	1
3138W9 QP 8	FNMA 20YR		03/01/2015	SCHEDULED REDEMPTION		19,840	19,840	20,575	20,473	0	(633)	0	(633)	0	19,840	0	0	0	163	09/01/2033	1
3138W9 QR 4	FNMA 20YR		03/01/2015	SCHEDULED REDEMPTION		66,301	66,301	68,736	68,427	0	(2,126)	0	(2,126)	0	66,301	0	0	0	489	09/01/2033	1
3138W9 U7 3	FNMA 20YR		03/01/2015	SCHEDULED REDEMPTION		105,423	105,423	109,195	108,683	0	(3,260)	0	(3,260)	0	105,423	0	0	0	772	10/01/2033	1
31417G YM 2	FNMA 20YR		03/01/2015	SCHEDULED REDEMPTION		100,863	100,863	104,385	104,064	0	(3,202)	0	(3,202)	0	100,863	0	0	0	803	06/01/2033	1
31417G YN 0	FNMA 20YR		03/01/2015	SCHEDULED REDEMPTION		29,144	29,144	30,162	30,012	0	(867)	0	(867)	0	29,144	0	0	0	189	06/01/2033	1
3138EL 5M 1	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		660,023	660,023	705,399	702,505	0	(42,483)	0	(42,483)	0	660,023	0	0	0	6,415	11/01/2043	1
3138EM HU 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		1,192,162	1,192,162	1,273,005	1,260,684	0	(68,522)	0	(68,522)	0	1,192,162	0	0	0	11,926	01/01/2044	1
3138LU RR 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		403,331	403,331	424,568	423,925	0	(20,594)	0	(20,594)	0	403,331	0	0	0	3,162	05/01/2042	1
3138W5 KA 5	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		16,915	16,915	16,960	16,960	0	(45)	0	(45)	0	16,915	0	0	0	121	03/01/2043	1
3138W6 GB 6	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		38,262	38,262	38,358	38,357	0	(95)	0	(95)	0	38,262	0	0	0	253	05/01/2043	1
3138W9 VE 7	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		202,421	202,421	213,744	212,790	0	(10,368)	0	(10,368)	0	202,421	0	0	0	1,590	10/01/2043	1
3138W9 VJ 6	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		176,622	176,622	188,764	188,047	0	(11,425)	0	(11,425)	0	176,622	0	0	0	1,832	10/01/2043	1
3138WA N5 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		577,805	577,805	600,917	599,538	0	(21,733)	0	(21,733)	0	577,805	0	0	0	5,613	12/01/2043	1
3138WM XK 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		46,976	46,976	47,101	47,100	0	(124)	0	(124)	0	46,976	0	0	0	303	03/01/2043	1
3138WP G2 4	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		151,206	151,206	151,601	151,598	0	(392)	0	(392)	0	151,206	0	0	0	1,001	04/01/2043	1
3138WQ A2 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		28,260	28,260	28,313	28,312	0	(53)	0	(53)	0	28,260	0	0	0	189	05/01/2043	1
3138WQ AY 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		82,868	82,868	83,049	83,048	0	(180)	0	(180)	0	82,868	0	0	0	545	05/01/2043	1
3138WT RV 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		26,597	26,597	26,655	26,655	0	(58)	0	(58)	0	26,597	0	0	0	172	06/01/2043	1
3138WT US 3	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		48,967	48,967	49,097	49,096	0	(129)	0	(129)	0	48,967	0	0	0	301	04/01/2043	1
3138X0 PT 9	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		6,489	6,489	6,745	6,730	0	(241)	0	(241)	0	6,489	0	0	0	58	07/01/2043	1
3138X1 UK 0	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		19,714	19,714	20,890	20,845	0	(1,131)	0	(1,131)	0	19,714	0	0	0	190	08/01/2043	1
3138X2 RR 7	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		43,545	43,545	43,633	43,633	0	(88)	0	(88)	0	43,545	0	0	0	289	08/01/2043	1
3138X2 YC 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		11,824	11,824	11,848	11,848	0	(24)	0	(24)	0	11,824	0	0	0	80	07/01/2043	1
3138X3 2Q 4	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		48,194	48,194	50,890	50,672	0	(2,478)	0	(2,478)	0	48,194	0	0	0	475	10/01/2043	1
3138X6 Y5 8	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		478,187	478,187	497,315	495,960	0	(17,773)	0	(17,773)	0	478,187	0	0	0	4,242	11/01/2043	1
3138X9 A8 2	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		24,837	24,837	25,819	25,781	0	(944)	0	(944)	0	24,837	0	0	0	242	10/01/2043	1
3138XB XY 5	FNMA 30YR		03/01/2015	SCHEDULED REDEMPTION		277,657	277,657	296,746	295,370	0	(17,713)	0	(17,713)	0	277,657	0	0	0	2,799	12/01/2043	1

SCHEDULE D - PART 4

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

QE05.11

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)
3138XF C4 5	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		2,965	2,965	3,100	3,083	0	(117)	0	(117)	0	2,965	0	0	0	26	04/01/2044	1
3138XH HD 6	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		21,319	21,319	22,365	22,304	0	(986)	0	(986)	0	21,319	0	0	0	187	12/01/2043	1
3138XR YF 0	FNMA 30YR			01/12/2015	Various		41,135,422	38,525,392	39,852,907	39,731,112	0	(41,728)	0	(41,728)	0	39,689,384	0	1,446,038	1,446,038	182,276	07/01/2044	1
3138Y5 WF 9	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		638,796	638,796	684,198	0	0	(45,402)	0	(45,402)	0	638,796	0	0	0	4,259	12/01/2044	1
31402R UN 7	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		54,117	54,117	56,417	57,260	0	(3,143)	0	(3,143)	0	54,117	0	0	0	653	02/01/2035	1
31417E ZA 2	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		6,620	6,620	6,635	6,635	0	(15)	0	(15)	0	6,620	0	0	0	47	02/01/2043	1
31417G 2G 0	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		170,837	170,837	173,713	173,503	0	(2,666)	0	(2,666)	0	170,837	0	0	0	1,346	07/01/2043	1
31417G QG 4	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		98,615	98,615	100,486	100,420	0	(1,805)	0	(1,805)	0	98,615	0	0	0	814	05/01/2043	1
31417G TQ 9	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		19,904	19,904	19,948	19,948	0	(43)	0	(43)	0	19,904	0	0	0	143	06/01/2043	1
31418A X6 0	FNMA 30YR			03/01/2015	SCHEDULED REDEMPTION		99,897	99,897	104,419	103,982	0	(4,085)	0	(4,085)	0	99,897	0	0	0	787	10/01/2043	1
31410G NB 5	FNMA 30YR 10/20 INT FIRST			03/01/2015	SCHEDULED REDEMPTION		318,875	318,875	318,775	318,767	0	108	0	108	0	318,875	0	0	0	4,198	10/01/2037	1
3138WQ JB 9	FNMA CONV LONG TERM 30YR OR LESS L			03/01/2015	SCHEDULED REDEMPTION		227,121	227,121	212,500	213,809	0	13,312	0	13,312	0	227,121	0	0	0	1,658	05/01/2043	1
31359S J3 5	FNMA_01-19			03/01/2015	SCHEDULED REDEMPTION		17,388	17,388	18,244	18,048	0	(660)	0	(660)	0	17,388	0	0	0	255	05/01/2031	1
31359S JT 8	FNMA_01-5			03/01/2015	SCHEDULED REDEMPTION		6,690	6,690	6,770	6,756	0	(66)	0	(66)	0	6,690	0	0	0	110	03/01/2031	1
31392C KP 8	FNMA_02-15			03/25/2015	SCHEDULED REDEMPTION		38,347	38,347	38,649	38,347	0	0	0	0	0	38,347	0	0	0	61	04/25/2032	1
31392F P9 2	FNMA_02-82			03/25/2015	SCHEDULED REDEMPTION		22,983	22,983	22,990	22,983	0	0	0	0	0	22,983	0	0	0	33	12/25/2032	1
31394A E2 8	FNMA_04-69			03/01/2015	SCHEDULED REDEMPTION		39,388	39,388	41,099	41,198	0	(1,809)	0	(1,809)	0	39,388	0	0	0	559	05/01/2033	1
31396X QJ 6	FNMA_07-89			03/25/2015	SCHEDULED REDEMPTION		58,329	58,329	58,010	58,026	0	303	0	303	0	58,329	0	0	0	97	09/25/2037	1
31397L TB 5	FNMA_08-49			03/01/2015	SCHEDULED REDEMPTION		167,618	167,618	175,822	176,807	0	(9,190)	0	(9,190)	0	167,618	0	0	0	1,717	04/01/2038	1
517840 S5 4	LAS VEGAS VALLEY NEV WTR DIST			01/13/2015	CALL TRANSACTION		6,877,900	6,310,000	7,071,462	6,849,130	0	(14,750)	0	(14,750)	0	6,834,379	0	43,521	43,521	51,627	06/01/2039	1FE
74529J AR 6	PUERTO RICO SALES TAX FING CORP SA			03/11/2015	JP MORGAN SECURITIES INC.		722,000	1,000,000	1,059,970	1,032,363	0	(2,495)	0	(2,495)	0	1,029,868	0	(307,868)	(307,868)	32,813	08/01/2057	4FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							83,972,573	79,386,623	83,530,850	82,447,904	0	(748,082)	0	(748,082)	0	82,384,020	0	1,588,552	1,588,552	647,803	XXX	XXX

Bonds - Industrial and Miscellaneous

00764M DX 2	AABST_04-6			03/25/2015	SCHEDULED REDEMPTION		3,566	3,566	3,551	3,565	0	1	0	1	0	3,566	0	0	0	6	03/25/2035	1FM
00764M EL 7	AABST_05-1			03/25/2015	SCHEDULED REDEMPTION		66,577	66,577	64,247	65,032	0	1,545	0	1,545	0	66,577	0	0	0	96	03/25/2035	1FM
004421 PR 8	ACE_05-HE4			03/25/2015	SCHEDULED REDEMPTION		1,328,237	1,328,237	1,175,490	1,274,117	0	54,121	0	54,121	0	1,328,237	0	0	0	1,339	07/25/2035	1FM
004406 AA 2	ACE_06-GP1			03/25/2015	SCHEDULED REDEMPTION		14,780	14,780	14,780	14,780	0	0	0	0	0	14,780	0	0	0	13	02/25/2031	4FM
00130H BS 3	AES CORP			01/07/2015	Various		636,840	565,000	662,970	650,851	0	(317)	0	(317)	0	650,534	0	(13,694)	(13,694)	21,981	07/01/2021	3FE
BHM0J0 KV 7	AFFINION GROUP INC			03/31/2015	SINKING FUND TRANSACTION		302	302	282	0	0	1	0	1	0	283	0	20	20	1	04/30/2018	4FE
BHM10W 85 6	AFFINION GROUP INC			02/25/2015	MORGAN STANLEY & CO. LLC		336,548	390,201	391,294	391,184	0	(33)	0	(33)	0	391,151	0	(54,603)	(54,603)	9,115	10/31/2018	5FE
02005N AR 1	ALLY FINANCIAL INC			02/04/2015	MORGAN STANLEY & CO. LLC		41,840	40,000	41,700	41,324	0	(35)	0	(35)	0	41,288	0	552	552	786	09/10/2018	3FE
02636P AA 0	AMERICAN GILSONITE CO			03/02/2015	IMPERIAL CAPITAL LLC		228,140	244,000	256,341	253,412	0	(965)	0	(965)	0	252,447	0	(24,307)	(24,307)	14,342	09/01/2017	4FE
BHM139 98 7	AMSURG CORP			03/31/2015	SINKING FUND TRANSACTION		850	850	846	0	0	0	0	0	846	0	4	4	0	07/08/2021	3FE	
035229 CF 8	ANHEUSER-BUSCH COMPANIES INC			02/06/2015	JP MORGAN SECURITIES INC.		364,515	250,000	277,120	270,440	0	(82)	0	(82)	0	270,358	0	94,157	94,157	6,816	10/01/2030	1FE
03761X AA 8	APID_07-5A - CLO			01/15/2015	SCHEDULED REDEMPTION		3,405,703	3,405,703	3,405,703	3,405,703	0	0	0	0	0	3,405,703	0	0	0	4,096	04/15/2021	1FE
BHMOYR OE 1	ARDAGH HOLDINGS USA INC			03/31/2015	SINKING FUND TRANSACTION		305	305	299	0	0	0	0	0	299	0	6	6	0	0	12/17/2019	4FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
04021L AA 8	ARGOS MERGER SUB INC.....		F..	02/18/2015	BARCLAYS CAPITAL INC.....		124,440	122,000	122,000	0	0	0	0	0	122,000	0	2,440	2,440	0	03/15/2023	4FE....	
04226Q AD 4	ARMORED AUTOGROUP INC.....		F..	03/06/2015	JANNEY MONTGOMERY SCOTT LLC		355,803	349,000	335,043	338,522	0	402	0	402	338,924	0	16,878	16,878	11,118	11/01/2018	5FE....	
053499 AH 2	AVAYA INC.....		F..	02/03/2015	NOMURA SECURITIES INTERNATIONAL INC		132,438	130,000	135,448	134,228	0	(168)	0	(168)	134,060	0	(1,622)	(1,622)	4,063	04/01/2019	4FE....	
05947U D3 9	BACM_05-1.....		F..	03/01/2015	SCHEDULED REDEMPTION.....		3,296,689	3,296,689	3,313,217	3,296,787	0	(98)	0	(98)	3,296,689	0	0	0	22,289	11/01/2042	1FM....	
05990G AA 3	BANCO DE CREDITO DEL PERU.....		F..	02/25/2015	MORGAN STANLEY & CO. LLC.		298,338	290,000	292,818	292,415	0	(42)	0	(42)	292,373	0	5,964	5,964	5,170	04/01/2023	2FE....	
P1506A DF 1	BANCO SANTANDER CHILE.....		F..	03/04/2015	NOMURA SECURITIES INTERNATIONAL INC		1,004,499	992,000	1,030,440	1,012,653	0	(5,365)	0	(5,365)	1,007,288	0	(2,789)	(2,789)	17,257	09/22/2015	1FE....	
09624Q AJ 8	BLUEM_05-1A.....		R..	02/17/2015	SCHEDULED REDEMPTION.....		784,000	784,000	778,120	778,566	0	5,434	0	5,434	784,000	0	0	0	4,172	11/15/2017	3AM....	
N14057 AA 6	BLUEWATER HOLDING BV.....		F..	02/27/2015	Various.....		170,000	200,000	190,000	150,000	0	142	0	142	190,142	0	(20,142)	(20,142)	4,548	12/10/2019	4.....	
09973A AA 9	BORETS FINANCE LIMITED.....		F..	02/18/2015	MORGAN STANLEY & CO. LLC.		262,200	380,000	380,000	380,000	0	0	0	0	380,000	0	(117,800)	(117,800)	11,831	09/26/2018	4FE....	
05565Q BH 0	BP CAPITAL MARKETS PLC.....		F..	03/10/2015	MATURED.....		5,500,000	5,500,000	5,493,946	5,499,784	0	216	0	216	5,500,000	0	0	0	106,563	03/10/2015	1FE....	
05565Q CX 4	BP CAPITAL MARKETS PLC.....		F..	03/13/2015	GOLDMAN SACHS & CO.....		452,989	455,000	455,000	0	0	0	0	0	455,000	0	(2,011)	(2,011)	1,024	02/13/2020	1FE....	
12189P AJ 1	BURLINGTON NORTHERN AND SANTE FE R - ABS		F..	01/15/2015	SCHEDULED REDEMPTION.....		299,033	299,033	299,033	299,033	0	0	0	0	299,033	0	0	0	10,058	07/15/2022	1FE....	
12189P AF 9	BURLINGTON NORTHERN SANTE FE R - ABS		F..	01/02/2015	SCHEDULED REDEMPTION.....		229,047	229,047	270,097	229,047	0	0	0	0	229,047	0	0	0	8,669	01/02/2021	1FE....	
699742 AA 0	CAESARS ENTERTAINMENT RESORT PROPE		F..	03/12/2015	EXCHANGE.....		380,194	364,000	384,215	380,983	0	(790)	0	(790)	380,194	0	0	0	13,023	10/01/2020	4FE....	
131347 CC 8	CALPINE CORP.....		F..	01/22/2015	MORGAN STANLEY & CO. LLC.		140,980	133,000	141,978	141,530	0	(75)	0	(75)	141,455	0	(475)	(475)	4,167	01/15/2024	3FE....	
14986D AF 7	CD_06-CD3.....		F..	03/01/2015	SCHEDULED REDEMPTION.....		613,147	613,147	614,388	615,297	0	(2,150)	0	(2,150)	613,147	0	0	0	6,578	10/01/2048	1FM....	
12514A AE 1	CD_07-CD5.....		F..	03/01/2015	SCHEDULED REDEMPTION.....		4,962	4,962	5,171	5,192	0	(230)	0	(230)	4,962	0	0	0	66	11/01/2044	1FM....	
15135D AJ 6	CECDO_07-14A - CLO.....		R..	01/15/2015	SCHEDULED REDEMPTION.....		366,233	366,233	366,233	366,233	0	0	0	0	366,233	0	0	0	431	04/15/2021	1FE....	
BHM028 1U 5	CENGAGE LEARNING ACQUISITIONS INC.....		F..	03/31/2015	SINKING FUND TRANSACTION.		760	760	756	757	0	0	0	0	757	0	3	3	14	07/08/2020	4FE....	
15671B AK 7	CENVEO CORP.....		F..	03/04/2015	Various.....		662,660	708,000	680,010	369,986	0	551	0	551	681,150	0	(18,490)	(18,490)	24,191	08/01/2019	4FE....	
P2389P AA 2	CFR INTERNATIONAL SPA.....		F..	01/02/2015	HIMCO OPERATIONAL TRANSACTION		1,007,994	895,000	883,881	884,606	0	3	0	3	884,609	0	123,385	123,385	3,058	12/06/2022	2FE....	
17309D AD 5	CGCMT_06-C4.....		F..	03/01/2015	SCHEDULED REDEMPTION.....		102,594	102,594	105,264	102,902	0	(309)	0	(309)	102,594	0	0	0	1,335	03/01/2049	1FM....	
17313K AF 8	CGCMT_08-C7.....		F..	03/01/2015	SCHEDULED REDEMPTION.....		4,908	4,908	5,490	5,400	0	(492)	0	(492)	4,908	0	0	0	67	12/01/2049	1FM....	
16169P AA 5	CHASSIX INC.....		F..	01/14/2015	Various.....		165,763	235,000	194,452	191,000	0	(90)	0	(90)	190,910	0	(25,148)	(25,148)	10,205	08/01/2018	5Z.....	
16961U AA 4	CHINOS INTERMEDIATE HOLDINGS A INC.....		F..	02/03/2015	GOLDMAN SACHS & CO.....		116,550	140,000	142,314	141,820	0	(91)	0	(91)	141,729	0	(25,179)	(25,179)	2,863	05/01/2019	5FE....	
170031 AB 4	CHIQUITA BRANDS INTERNATIONAL INC.....		F..	02/06/2015	CALL TRANSACTION.....		363,674	343,000	372,844	369,032	0	(373)	0	(373)	368,659	0	(4,985)	(4,985)	12,994	02/01/2021	4FE....	
172967 FA 4	CITIGROUP INC.....		F..	01/15/2015	MATURED.....		2,497,000	2,497,000	2,609,490	2,497,872	0	(872)	0	(872)	2,497,000	0	0	0	12,506	01/15/2015	1FE....	
185669 AC 2	CLEOPATRA FINANCE LTD.....		F..	02/09/2015	CITIGROUP GLOBAL MARKETS, INC		201,503	201,000	201,000	0	0	0	0	0	201,000	0	503	503	0	02/15/2022	3FE....	
17307G JH 2	CMLT1_04-OPT1.....		F..	03/25/2015	SCHEDULED REDEMPTION.....		49,503	49,503	48,667	49,317	0	186	0	186	49,503	0	0	0	109	10/25/2034	1FM....	
17307G P5 1	CMLT1_05-HE4.....		F..	03/25/2015	SCHEDULED REDEMPTION.....		370,525	370,525	330,578	343,871	0	26,654	0	26,654	370,525	0	0	0	406	10/25/2035	1FM....	
191216 AM 2	COCA-COLA COMPANY (THE).....		F..	03/30/2015	CALL TRANSACTION.....		15,000,000	15,000,000	14,861,550	14,933,536	0	3,524	0	3,524	14,937,060	0	62,940	62,940	396,094	03/15/2019	1FE....	
20047P AE 7	COMM_05-LP5.....		F..	02/01/2015	SCHEDULED REDEMPTION.....		3,548,171	3,548,171	3,534,655	3,544,187	0	3,984	0	3,984	3,548,171	0	0	0	16,549	05/01/2043	1FM....	
BHM127 5H 6	CONNACHER OIL AND GAS LTD.....		F..	03/31/2015	Various.....		2,285	2,285	2,123	2,265	0	140	139	1	2,266	0	19	19	41	05/07/2018	4FE....	

QE05.12

SCHEDULE D - PART 4

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

QE05.13

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20903X AD 5	CONSOLIDATED COMMUNICATIONS FINANC		01/08/2015	BANC OF AMERICA SECURITIES LLC		132,660	134,000	134,000	134,000	0	0	0	0	0	134,000	0	(1,340)	(1,340)	2,759	10/01/2022	4FE
209111 EZ 2	CONSOLIDATED EDISON CO OF NEW YORK.		03/19/2015	WELLS FARGO ADVISORS, LLC		1,851,946	1,665,000	1,915,057	1,855,099	0	(7,595)	0	(7,595)	0	1,847,504	0	4,443	4,443	20,375	06/15/2020	1FE
02107# AE 6	CONTACT ENERGY LIMITED		03/28/2015	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	132,750	03/28/2015	2
21987D AA 2	CORPORACION FINANCIERA DE DESARROL	F	02/25/2015	MORGAN STANLEY & CO. LLC.		427,600	400,000	429,250	425,440	0	(533)	0	(533)	0	424,907	0	2,693	2,693	10,767	02/08/2022	2FE
P3367D AA 3	COSAN OVERSEAS LTD	F	02/19/2015	STERNE AGEE & LEACH, INC		279,750	300,000	328,400	309,470	0	(1,595)	0	(1,595)	0	307,876	0	(28,126)	(28,126)	7,425	12/31/2049	3FE
226373 AJ 7	CRESTWOOD MIDSTREAM PARTNERS LP		01/13/2015	Various		343,980	361,000	348,873	345,676	0	50	0	50	0	345,726	0	(1,746)	(1,746)	1,660	12/15/2020	4FE
22541N VA 4	CSFB_02-CP5 IS		02/01/2015	SCHEDULED REDEMPTION		0	3,015,692	43,893	8,190	23,051	(31,241)	0	(8,190)	0	0	0	0	0	659	12/01/2035	6Z
22540V N4 0	CSFB_02-HE11		03/25/2015	SCHEDULED REDEMPTION		23,309	23,309	23,309	23,309	0	0	0	0	0	23,309	0	0	0	64	10/25/2032	1FM
12647P AK 4	CSMC_13-7		03/01/2015	SCHEDULED REDEMPTION		102,307	102,307	98,950	99,331	0	2,976	0	2,976	0	102,307	0	0	0	856	08/25/2043	1FM
126659 AA 9	CVS PASSTHROUGH TRUST		03/10/2015	SCHEDULED REDEMPTION		31,798	31,798	42,635	41,623	0	(9,825)	0	(9,825)	0	31,798	0	0	0	591	07/10/2031	2FE
12665U AA 2	CVS PASSTHROUGH TRUST		03/10/2015	SCHEDULED REDEMPTION		11,582	11,582	11,657	11,582	0	0	0	0	0	11,582	0	0	0	121	01/10/2036	2FE
19075C AD 5	CWCI_07-C2		03/01/2015	SCHEDULED REDEMPTION		30,983	30,983	34,202	31,990	0	(1,007)	0	(1,007)	0	30,983	0	0	0	382	04/01/2047	1FM
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC		01/08/2015	BARCLAYS CAPITAL INC.		163,616	161,000	161,000	161,000	0	0	0	0	0	161,000	0	2,616	2,616	4,813	07/15/2024	4FE
BHM12F 37 2	DAVITA HEALTHCARE PARTNERS INC		02/23/2015	JP MORGAN SECURITIES INC.		397,503	398,000	396,010	0	0	20	0	20	0	396,030	0	1,472	1,472	1,006	05/29/2021	3FE
23311R AD 8	DCP MIDSTREAM LLC		02/06/2015	Various		1,525,929	1,588,000	1,586,285	1,586,996	0	17	0	17	0	1,587,013	0	(61,085)	(61,085)	33,831	03/15/2020	2FE
244199 BE 4	DEERE & CO		01/29/2015	MORGAN STANLEY & CO. LLC.		6,057,120	6,000,000	6,157,020	6,130,641	0	(1,440)	0	(1,440)	0	6,129,201	0	(72,081)	(72,081)	23,833	06/08/2022	1FE
BHM0VQ 82 4	DELL INTERNATIONAL LLC		02/25/2015	Various		400,120	399,124	399,124	0	0	0	0	0	399,124	0	995	995	100	03/20/2020	3FE	
24713E AF 4	DELPHI CORP		03/25/2015	CALL TRANSACTION		164,771	151,000	164,863	160,292	0	(778)	0	(778)	0	159,514	0	5,257	5,257	3,340	05/15/2021	2FE
262049 AA 7	DRILL RIGS HOLDINGS INC	F	03/03/2015	Various		331,553	412,000	419,548	417,026	0	(470)	0	(470)	0	416,556	0	(85,003)	(85,003)	11,213	10/01/2017	4FE
26817R AB 4	DYNEGY INC		02/03/2015	MORGAN STANLEY & CO. LLC.		683,055	706,000	677,760	0	0	57	0	57	0	677,817	0	5,238	5,238	7,489	06/01/2023	4FE
28501* AA 3	ELECTRIC TRANSMISSION TEXAS LLC		02/16/2015	MATURED		10,000,000	10,000,000	10,186,239	10,036,181	0	(36,181)	0	(36,181)	0	10,000,000	0	0	0	216,500	02/16/2015	2
28932M AA 3	ELM ROAD GENERATING STA SUPER LLC		02/11/2015	SCHEDULED REDEMPTION		76,863	76,863	76,863	76,863	0	0	0	0	0	76,863	0	0	0	2,002	02/11/2030	1FE
48121C C@ 3	ELSEVEIER FINANCE SA PART CERT		02/01/2015	MATURED		15,000,000	15,000,000	15,379,716	15,052,538	0	(52,538)	0	(52,538)	0	15,000,000	0	0	0	389,250	02/01/2015	2
29246R AA 1	EMPRESA NACIONAL DE ELECTRICIDAD S	F	03/04/2015	CITIGROUP GLOBAL MARKETS, INC		897,750	855,000	867,586	866,961	0	(202)	0	(202)	0	866,759	0	30,991	30,991	14,535	04/15/2024	2FE
P9379R AA 5	EMPRESAS PUBLICAS DE MEDELLIN ESP	F	03/04/2015	JP MORGAN SECURITIES INC.		235,000	200,000	233,913	228,630	0	(1,084)	0	(1,084)	0	227,547	0	7,453	7,453	9,319	07/29/2019	2FE
29250R AT 3	ENBRIDGE ENERGY PARTNERS LP		02/05/2015	Various		1,988,660	1,925,000	1,885,522	1,887,070	0	63	0	63	0	1,887,133	0	101,527	101,527	41,275	09/15/2040	2FE
29273V AD 2	ENERGY TRANSFER EQUITY LP		02/03/2015	Various		311,965	302,000	302,728	302,690	0	(4)	0	(4)	0	302,686	0	9,279	9,279	9,638	01/15/2024	3FE
29273R AQ 2	ENERGY TRANSFER PARTNERS LP		02/02/2015	CITIGROUP GLOBAL MARKETS, INC		7,680,120	7,000,000	7,062,192	7,046,950	0	(520)	0	(520)	0	7,046,429	0	633,691	633,691	186,044	02/01/2022	2FE
29273R AR 0	ENERGY TRANSFER PARTNERS LP		01/29/2015	MORGAN STANLEY & CO. LLC. DEUTSCHE BANK SECURITIES INC		7,188,301	6,100,000	6,078,162	6,078,938	0	25	0	25	0	6,078,963	0	1,109,338	1,109,338	200,453	02/01/2042	2FE
29977H AD 2	EP ENERGY LLC/EVEREST ACQUISITION		02/04/2015	Various		406,000	400,000	402,750	0	0	(35)	0	(35)	0	402,715	0	3,285	3,285	7,486	05/01/2019	4FE
30706V AA 3	FAMILY TREE ESCROW LLC		02/18/2015	CITIGROUP GLOBAL MARKETS, INC		109,578	106,000	106,000	0	0	0	0	0	106,000	0	3,578	3,578	0	03/01/2023	4FE	
BHM0Z3 HP 0	FIELDWOOD ENERGY LLC		03/23/2015	CITIGROUP GLOBAL MARKETS, INC		399,103	526,000	443,935	309,764	0	796	0	796	0	442,687	0	(43,585)	(43,585)	6,485	09/30/2020	4FE
34529U AD 6	FORDO_12-A - ABS		03/05/2015	BANC OF AMERICA SECURITIES LLC		2,005,000	2,000,000	2,014,738	2,008,354	0	(2,461)	0	(2,461)	0	2,005,893	0	(893)	(893)	5,431	06/15/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
34529W AD 2	FORDO_12-B - ABS		03/05/2015	RBC CAPITAL MARKETS, LLC...		2,185,109	2,180,000	2,192,284	2,188,044	0	(1,625)	0	(1,625)	0	2,186,419	0	(1,309)	(1,309)	5,147	09/15/2017	1FE
346234 AB 3	FORESTAR (USA) REAL ESTATE GROUP I...		02/05/2015	GOLDMAN SACHS & CO...		361,945	379,000	386,435	386,180	0	(118)	0	(118)	0	386,062	0	(24,117)	(24,117)	6,175	06/01/2022	4FE
BHM0X2 SW 7	FORTESCUE METALS GROUP LTD	R	03/31/2015	SINKING FUND TRANSACTION		791	791	758	512	0	1	0	1	0	759	0	32	32	5	06/30/2019	2FE
30256Y AA 1	FPL ENERGY MARCUS HOOK LP		01/10/2015	SCHEDULED REDEMPTION		97,733	97,733	97,733	97,733	0	0	0	0	0	97,733	0	0	0	3,709	07/10/2018	3FE
30280@ AA 4	FR-ENCLAVE LLC		01/07/2015	SCHEDULED REDEMPTION		19,678	19,678	19,678	19,678	0	0	0	0	0	19,678	0	0	0	255	09/30/2033	2
17453B AJ 0	FRONTIER COMMUNICATIONS CORP		01/08/2015	Various		63,153	60,000	62,550	62,499	0	(2)	0	(2)	0	62,497	0	656	656	2,220	08/15/2031	3FE
Y71214 AA 1	GAJAH TUNGGAL TBK PT	F	03/05/2015	CAMBRIDGE INTERNATIONAL SECURITIES		588,000	600,000	629,427	621,842	0	(1,232)	0	(1,232)	0	620,610	0	(32,610)	(32,610)	27,642	02/06/2018	4FE
36159J DF 5	GEMNT_12-5 - ABS		02/27/2015	RBC CAPITAL MARKETS, LLC...		500,703	500,000	501,888	0	0	(335)	0	(335)	0	501,553	0	(850)	(850)	1,007	06/15/2018	1FE
368682 AR 1	GENCORP INC		02/03/2015	MORGAN STANLEY & CO. LLC.		115,775	110,000	116,910	115,631	0	(115)	0	(115)	0	115,516	0	259	259	3,070	03/15/2021	4FE
37957T AG 6	GLOBO COMUNICACAO E PARTICIPACOES...	F	03/19/2015	STERNE AGEE & LEACH, INC...		141,050	140,000	149,800	141,725	0	(715)	0	(715)	0	141,010	0	40	40	3,743	12/31/2049	2FE
BRS9TP AV 5	GLOBO COMUNICACAO E PARTICIPACOES...	F	03/26/2015	Various		1,254,275	1,245,000	1,335,943	1,267,963	0	(9,011)	0	(9,011)	0	1,258,952	0	(4,677)	(4,677)	32,188	12/31/2049	2FE
361849 F5 6	GMACC_04-C2		03/01/2015	SCHEDULED REDEMPTION		9,820	9,820	10,085	9,820	0	0	0	0	0	9,820	0	0	0	121	08/01/2038	1FM
38136G AC 5	GOLD4_07-4A - CLO		02/18/2015	SCHEDULED REDEMPTION		627,495	627,495	627,495	627,495	0	0	0	0	0	627,495	0	0	0	725	08/18/2022	1FE
362341 G3 7	GSAMP_05-HE6		03/25/2015	SCHEDULED REDEMPTION		32,881	32,881	31,135	32,175	0	706	0	706	0	32,881	0	0	0	36	11/25/2035	1FM
36228C VU 4	GSMS_05-GG4		03/01/2015	SCHEDULED REDEMPTION		1,852,989	1,852,989	1,758,023	1,849,937	0	3,051	0	3,051	0	1,852,989	0	0	0	11,417	07/01/2039	1FM
402635 AC 0	GULFPORT ENERGY CORPORATION		03/10/2015	CONVERSION		367,236	345,000	370,255	368,303	0	(1,067)	0	(1,067)	0	367,236	0	0	0	9,581	11/01/2020	4FE
40537Q AB 6	HALCON RESOURCES CORP		03/03/2015	Various		1,143,170	1,493,000	1,260,231	642,982	0	1,724	0	1,724	0	1,256,736	0	(113,566)	(113,566)	47,721	07/15/2020	5FE
412690 AE 9	HARLAND CLARKE HOLDINGS CORP		02/03/2015	Various		448,708	475,000	488,280	487,227	0	(145)	0	(145)	0	487,082	0	(38,375)	(38,375)	18,249	03/01/2021	5FE
197677 AH 0	HCA INC		03/12/2015	Various		387,348	385,000	345,624	345,631	0	1	0	1	0	345,631	0	41,716	41,716	8,182	11/15/2095	4FE
404119 BR 9	HCA INC		01/14/2015	WELLS FARGO ADVISORS, LLC		27,473	27,000	27,000	0	0	0	0	0	0	27,000	0	473	473	16	02/01/2025	4FE
437084 NC 6	HEAT_05-6		03/25/2015	SCHEDULED REDEMPTION		647,203	647,203	647,203	647,203	0	0	0	0	0	647,203	0	0	0	855	12/25/2035	1FM
427093 AG 4	HERCULES OFFSHORE INC		02/26/2015	Various		263,870	715,000	338,733	299,688	0	3,866	0	3,866	0	343,703	0	(79,833)	(79,833)	34,688	07/15/2021	4FE
BHM12F 50 5	HILLMAN GROUP INC		03/10/2015	BARCLAYS CAPITAL INC		397,005	398,000	393,523	0	0	69	0	69	0	393,592	0	3,413	3,413	0	06/30/2021	4FE
423074 AS 2	HJ HEINZ CO		01/28/2015	Various		493,493	493,000	493,000	0	0	0	0	0	0	493,000	0	493	493	53	02/15/2025	3FE
184502 BN 1	IHEARTCOMMUNICATIONS INC		02/25/2015	Various		830,185	806,000	853,980	615,829	0	(1,244)	0	(1,244)	0	850,910	0	(20,725)	(20,725)	43,936	03/01/2021	5FE
46284P AP 9	IRON MOUNTAIN INC		02/17/2015	RBC CAPITAL MARKETS, LLC...		78,059	77,000	74,620	74,769	0	21	0	21	0	74,790	0	3,269	3,269	2,275	08/15/2024	4FE
BHM0TS JT 2	JC PENNEY CORPORATION INC		03/31/2015	SINKING FUND TRANSACTION		1,504	1,504	1,496	1,372	0	0	0	0	0	1,498	0	6	6	22	05/15/2018	4FE
832696 AE 8	JM SMUCKER CO/THE		03/18/2015	RBC CAPITAL MARKETS, LLC...		443,953	440,000	438,117	0	0	3	0	3	0	438,120	0	5,833	5,833	92	03/15/2020	2FE
639888 AA 4	JO-ANN STORES INC		02/26/2015	STERNE AGEE & LEACH, INC...		152,380	152,000	158,685	154,673	0	(370)	0	(370)	0	154,302	0	(1,922)	(1,922)	5,763	03/15/2019	5FE
478115 AA 6	JOHNS HOPKINS UNIVERSITY		02/19/2015	CALL TRANSACTION		6,549,319	5,753,000	5,748,973	5,750,969	0	54	0	54	0	5,751,023	0	798,296	798,296	191,287	07/01/2019	1FE
46626L AE 0	JPMAC_05-OPT1		03/25/2015	SCHEDULED REDEMPTION		12,693	12,693	12,439	12,591	0	102	0	102	0	12,693	0	0	0	17	06/25/2035	1FM
46625M AN 9	JPMCC_01-CIBC		03/01/2015	SCHEDULED REDEMPTION		164,922	164,922	96,140	134,843	0	30,079	0	30,079	0	164,922	0	0	0	1,792	03/01/2033	1FM
46625Y GT 4	JPMCC_05-LDP1		01/01/2015	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,241,440	15,077,754	0	(77,754)	0	(77,754)	0	15,000,000	0	0	0	66,303	03/01/2046	1FM
46625Y UA 9	JPMCC_05-LDP4		03/01/2015	SCHEDULED REDEMPTION		168,528	168,528	165,750	168,439	0	89	0	89	0	168,528	0	0	0	2,049	10/01/2042	1FM

QE05.14

SCHEDULE D - PART 4

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

QE05.15

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629M AF 2	JPMCC_06-LDP8		02/01/2015	SCHEDULED REDEMPTION		87,118	87,118	87,551	87,199	0	(80)	0	(80)	0	87,118	0	0	0	1,130	05/01/2045	1FM
46629P AC 2	JPMCC_06-LDP9		03/01/2015	SCHEDULED REDEMPTION		20,194	20,194	20,338	20,301	0	(107)	0	(107)	0	20,194	0	0	0	241	05/01/2047	1FM
46629Y AC 3	JPMCC_07-CB18		03/01/2015	SCHEDULED REDEMPTION		16,043	16,043	18,166	16,966	0	(923)	0	(923)	0	16,043	0	0	0	205	06/01/2047	1FM
46631Q AD 4	JPMCC_07-CB20		03/01/2015	SCHEDULED REDEMPTION		10,110	10,110	11,753	10,907	0	(797)	0	(797)	0	10,110	0	0	0	146	02/01/2051	1FM
46630J AC 3	JPMCC_07-LDPX		03/01/2015	SCHEDULED REDEMPTION		48,377	48,377	49,505	48,836	0	(459)	0	(459)	0	48,377	0	0	0	628	01/01/2049	1FM
48127H AA 7	JPMORGAN CHASE & CO		02/25/2015	JP MORGAN SECURITIES INC. CREDIT SUISSE SECURITIES		1,398,992	1,400,000	1,397,032	1,397,140	0	88	0	88	0	1,397,228	0	1,764	1,764	10,694	10/22/2019	1FE
442488 BR 2	K HOVNANIAN ENTERPRISES INC		03/23/2015	LLC		292,950	279,000	301,985	296,647	0	(1,187)	0	(1,187)	0	295,459	0	(2,509)	(2,509)	8,990	10/15/2020	3FE
48244B AC 4	KCG HOLDINGS INC		03/10/2015	JEFFERIES & CO. INC		197,750	200,000	197,924	0	0	0	0	0	197,924	0	(174)	(174)	0	03/15/2020	4FE	
49239@ AA 6	KERR-MCGEE GUNNISON TRUST KMG I - ABS		01/30/2015	SCHEDULED REDEMPTION		1,231,392	1,231,392	1,253,975	1,236,944	0	(5,552)	0	(5,552)	0	1,231,392	0	0	0	41,375	01/30/2020	2
494550 AU 0	KINDER MORGAN ENERGY PARTNERS L.P		01/30/2015	WELLS FARGO ADVISORS, LLC		18,872,635	17,500,000	17,482,393	17,494,912	0	209	0	209	0	17,495,121	0	1,377,514	1,377,514	533,750	02/01/2017	2FE
494550 AW 6	KINDER MORGAN ENERGY PARTNERS LP		01/14/2015	OUTSIDE MANAGED ACCT		2,426,420	2,000,000	2,086,600	2,079,787	0	(78)	0	(78)	0	2,079,709	0	346,711	346,711	71,431	01/15/2038	2FE
BHM10T 33 3	KOOSHAREM LLC		03/31/2015	SINKING FUND TRANSACTION		930	930	923	924	0	0	0	0	0	924	0	6	6	20	04/04/2020	4FE
51509B AC 8	LANDRYS INC		02/10/2015	WELLS FARGO ADVISORS, LLC		59,331	55,000	58,713	57,512	0	(78)	0	(78)	0	57,434	0	1,897	1,897	1,461	05/01/2020	5FE
50180C AB 6	LBUBS_06-C7		03/11/2015	SCHEDULED REDEMPTION		11,343	11,343	11,408	11,343	0	0	0	0	0	11,343	0	0	0	150	11/11/2038	1FM
54627R AB 6	LCDA_10-ELL - ABS		02/01/2015	SCHEDULED REDEMPTION		893,045	893,045	892,776	892,991	0	54	0	54	0	893,045	0	0	0	11,029	02/01/2019	1FE
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK		03/10/2015	SCHEDULED REDEMPTION		52,567	52,567	55,798	55,112	0	(2,546)	0	(2,546)	0	52,567	0	0	0	1,017	01/10/2017	1
532716 AN 7	LIMITED BRANDS INC		02/05/2015	CITIGROUP GLOBAL MARKETS, INC		216,600	190,000	212,800	0	0	(15)	0	(15)	0	212,785	0	3,815	3,815	1,003	07/15/2037	3FE
536022 AF 3	LINN ENERGY LLC/LINN ENERGY FINANC		03/12/2015	Various		548,015	665,000	650,136	487,391	0	(1,177)	0	(1,177)	0	640,743	0	(92,728)	(92,728)	25,526	02/01/2021	4FE
57643L NU 6	MABS_06-AB1		03/25/2015	SCHEDULED REDEMPTION		13,622	13,622	13,095	13,303	0	319	0	319	0	13,622	0	0	0	11	02/25/2036	1FM
G5768T AA 8	MAGNESITA FINANCE LTD	F	03/31/2015	CITIGROUP GLOBAL MARKETS, INC		480,000	600,000	519,447	602,590	0	(259)	83,553	(83,812)	0	518,778	0	(38,778)	(38,778)	17,106	12/31/2049	3FE
559417 AA 8	MAGNETATION LLC / MAGNETATION FINA		03/26/2015	Various		800,288	1,321,000	1,303,193	958,648	0	(791)	0	(791)	0	1,289,783	0	(489,495)	(489,495)	47,356	05/15/2018	4FE
56656U AF 9	MARFRIG HOLDINGS (EUROPE) BV	F	02/18/2015	CITIGROUP GLOBAL MARKETS, INC		655,688	778,000	779,200	779,093	0	(31)	0	(31)	0	779,063	0	(123,375)	(123,375)	8,537	06/24/2019	4FE
565853 AA 6	MARRE_06-1A		03/25/2015	SCHEDULED REDEMPTION		1,019,492	1,019,492	1,019,492	1,019,492	0	0	0	0	0	1,019,492	0	0	0	1,223	05/25/2046	1FE
579489 AG 0	MCCLATCHY CO		02/10/2015	Various		509,410	485,000	514,820	513,157	0	(485)	0	(485)	0	512,671	0	(3,261)	(3,261)	6,463	12/15/2022	4FE
580638 AB 0	MCGRAW-HILL GLOBAL EDUCATION HOLDI		02/17/2015	CANACCORD GENUITY, INC		372,670	332,000	347,243	345,545	0	(535)	0	(535)	0	345,010	0	27,660	27,660	12,498	04/01/2021	4FE
589433 F@ 5	MEREDITH CORPORATION		03/01/2015	MATURED		2,000,000	2,000,000	2,021,550	2,005,242	0	(5,242)	0	(5,242)	0	2,000,000	0	0	0	26,200	03/01/2015	2
552953 BX 8	MGM RESORTS INTERNATIONAL		02/18/2015	CITIGROUP GLOBAL MARKETS, INC		200,473	178,000	206,340	204,106	0	(430)	0	(430)	0	203,675	0	(3,203)	(3,203)	6,054	03/15/2022	4FE
55303Q AA 8	MGM RESORTS INTERNATIONAL		01/23/2015	Various		309,255	260,000	332,150	308,490	0	(982)	0	(982)	0	307,508	0	1,747	1,747	11,916	03/01/2018	4FE
595620 AJ 4	MIDAMERICAN ENERGY COMPANY		03/19/2015	WELLS FARGO ADVISORS, LLC		4,091,520	4,000,000	3,997,760	3,998,258	0	91	0	91	0	3,998,349	0	93,171	93,171	50,400	03/15/2019	1FE
600814 AK 3	MILLICOM INTERNATIONAL CELLULAR S	F	02/27/2015	BARCLAYS CAPITAL INC		943,200	960,000	932,137	937,214	0	642	0	642	0	937,856	0	5,344	5,344	12,920	05/22/2020	3FE
606935 AH 7	MLCFC_06-1		03/01/2015	SCHEDULED REDEMPTION		58,210	58,210	58,836	58,304	0	(94)	0	(94)	0	58,210	0	0	0	712	02/01/2039	1FM
55312V AD 0	MLCFC_06-4		03/01/2015	SCHEDULED REDEMPTION		7,574	7,574	8,150	8,001	0	(427)	0	(427)	0	7,574	0	0	0	98	12/01/2049	1FM
59022H JD 5	MLMT_05-MCP1 IS		02/05/2015	MERRILL LYNCH, PIERCE, FENNER & SMI		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2043	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
50075N AC 8	MONDELEZ INTERNATIONAL INC.....		03/10/2015	HIMCO OPERATIONAL TRANSACTION		2,647,280	2,000,000	2,190,240	2,168,605	0	(1,157)	0	(1,157)	0	2,167,448	0	479,832	479,832	46,583	11/01/2031	2FE.....
50075N AZ 7	MONDELEZ INTERNATIONAL INC.....		03/10/2015	HIMCO OPERATIONAL TRANSACTION		656,462	485,000	622,209	617,199	0	(539)	0	(539)	0	616,661	0	39,801	39,801	18,477	02/09/2040	2FE.....
50075N BA 1	MONDELEZ INTERNATIONAL INC.....		03/10/2015	HIMCO OPERATIONAL TRANSACTION		3,394,590	2,941,000	2,916,766	2,927,004	0	458	0	458	0	2,927,462	0	467,128	467,128	92,213	02/10/2020	2FE.....
61761J VM 8	MORGAN STANLEY.....		02/10/2015	BANC OF AMERICA SECURITIES LLC		4,302,107	4,300,000	4,295,356	4,295,461	0	172	0	172	0	4,295,633	0	6,474	6,474	15,229	01/05/2018	1FE.....
61756U AE 1	MSC_07-IQ16.....		03/01/2015	SCHEDULED REDEMPTION		41,174	41,174	47,844	44,601	0	(3,427)	0	(3,427)	0	41,174	0	0	0	626	12/01/2049	1FM.....
61754J AK 4	MSC_07-T27.....		12/12/2014	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(0)	06/11/2042	4FM.....
BHM0ZF 2Q 7	MULTIPLAN INC.....		02/18/2015	Various.....		367,878	373,832	364,221	0	0	78	0	78	0	364,298	0	3,580	3,580	1	03/06/2021	4FE.....
63860U AH 3	NATIONSTAR MORTGAGE LLC.....		01/12/2015	BARCLAYS CAPITAL INC.....		8,595	9,000	9,861	9,627	0	(6)	0	(6)	0	9,620	0	(1,025)	(1,025)	205	10/01/2020	4FE.....
639107 AA 9	NAUTQ_06_1A - CLO.....		01/15/2015	SCHEDULED REDEMPTION		410,832	410,832	410,832	410,832	0	0	0	0	0	410,832	0	0	0	505	04/15/2020	1FE.....
78442F EL 8	NAVIENT CORP.....		03/17/2015	Various.....		477,410	447,000	481,944	478,500	0	(781)	0	(781)	0	477,719	0	(309)	(309)	20,996	01/25/2022	3FE.....
639365 AG 0	NAVIOS MARITIME HOLDINGS INC/NAVIO.....	F..	02/09/2015	Various.....		17,520	20,000	20,300	20,272	0	(5)	0	(5)	0	20,267	0	(2,747)	(2,747)	847	01/15/2022	4FE.....
BHM12N X3 1	NEW ALBERTSONS INC.....		02/24/2015	CITIGROUP GLOBAL MARKETS, INC		494,386	498,750	492,206	0	0	66	0	66	0	492,272	0	2,114	2,114	1,775	06/25/2021	3FE.....
654677 AB 9	NISKA GAS STORAGE CANADA ULC / NIS.....	A..	02/10/2015	Various.....		340,275	470,000	456,516	0	0	236	0	236	0	456,752	0	(116,477)	(116,477)	10,891	04/01/2019	5FE.....
654677 AA 1	NISKA GAS STORAGE US LLC / NISKA G.....	G..	01/08/2015	CONVERSION.....		456,516	470,000	454,973	456,463	0	53	0	53	0	456,516	0	0	0	8,232	04/01/2019	5FE.....
655044 AE 5	NOBLE ENERGY INC.....		01/23/2015	UBS SECURITIES LLC.....		4,489,510	4,080,000	4,081,089	4,081,032	0	(1)	0	(1)	0	4,081,031	0	408,479	408,479	99,960	03/01/2041	2FE.....
629377 BW 1	NRG ENERGY INC.....		02/17/2015	Various.....		1,104,700	1,070,000	1,087,977	1,087,516	0	(238)	0	(238)	0	1,087,278	0	17,422	17,422	37,470	07/15/2022	4FE.....
67073V AA 0	NYLIM_06-1A - CLO.....	R..	02/09/2015	SCHEDULED REDEMPTION		401,893	401,893	401,893	401,893	0	0	0	0	0	401,893	0	0	0	479	08/08/2020	1FE.....
67091T AA 3	OCP SA.....	F..	02/25/2015	BANC OF AMERICA SECURITIES LLC		648,300	600,000	594,354	594,647	0	74	0	74	0	594,721	0	53,579	53,579	11,906	04/25/2024	2FE.....
G6710E AL 4	ODEBRECHT FINANCE LTD.....	F..	03/20/2015	JP MORGAN SECURITIES INC..		217,500	300,000	344,250	343,260	0	(147)	0	(147)	0	343,112	0	(125,612)	(125,612)	5,284	06/26/2042	2FE.....
683715 AA 4	OPEN TEXT CORPORATION.....	A..	02/17/2015	BARCLAYS CAPITAL INC.....		423,330	411,000	413,903	0	0	(26)	0	(26)	0	413,877	0	9,453	9,453	2,248	01/15/2023	3FE.....
69480U AF 4	PACIFIC RUBIALES ENERGY CORP.....	F..	02/24/2015	BANC OF AMERICA SECURITIES LLC		192,000	300,000	312,000	309,897	0	(214)	0	(214)	0	309,683	0	(117,683)	(117,683)	6,364	03/28/2023	3FE.....
BHM13A UG 2	PARAGON OFFSHORE FINANCE CO.....	F..	02/19/2015	JP MORGAN SECURITIES INC..		192,500	250,000	192,188	0	0	413	0	413	0	192,601	0	(101)	(101)	0	06/19/2021	2FE.....
BHM0XJ 36 4	PATRIOT COAL CORP.....		03/31/2015	SINKING FUND TRANSACTION		856	856	839	842	0	1	0	1	0	842	0	13	13	20	11/25/2018	5FE.....
69369E AC 3	PERTAMINA PT.....	F..	02/25/2015	CITIGROUP GLOBAL MARKETS, INC		208,750	200,000	194,500	195,260	0	90	0	90	0	195,350	0	13,400	13,400	3,223	05/03/2022	2FE.....
73020* AA 1	PNG COMPANIES INC.....		02/26/2015	MATURED.....		10,000,000	10,000,000	10,183,236	10,041,720	0	(41,720)	0	(41,720)	0	10,000,000	0	0	0	208,500	02/26/2015	2.....
73664# AA 8	PORTLAND NATURAL GAS TRANSMISSION.....		03/30/2015	SCHEDULED REDEMPTION		94,909	94,909	94,909	94,909	0	0	0	0	0	94,909	0	0	0	0	12/31/2018	2.....
737446 AB 0	POST HOLDINGS INC.....		02/03/2015	GOLDMAN SACHS & CO.....		349,170	339,000	374,216	364,311	0	(556)	0	(556)	0	363,755	0	(14,585)	(14,585)	11,876	02/15/2022	4FE.....
BHM129 Y5 6	POST HOLDINGS INC.....		04/30/2015	Various.....		199,000	199,000	197,151	0	0	67	0	67	0	197,219	0	1,781	1,781	684	06/02/2021	3FE.....
70069F CW 5	PPSI_04-MHQ1.....		03/25/2015	SCHEDULED REDEMPTION		116,454	116,454	107,090	112,003	0	4,450	0	4,450	0	116,454	0	0	0	333	12/25/2034	1FM.....
70069F EJ 2	PPSI_04-WHQ2.....		03/25/2015	SCHEDULED REDEMPTION		4,477	4,477	4,421	4,442	0	36	0	36	0	4,477	0	0	0	11	02/25/2035	1FM.....

QE05.16

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
70069F DK 0	PPSI_04-WWF1.....		03/25/2015	SCHEDULED REDEMPTION.....		32,838	32,838	32,251	32,630	0	208	0	208	0	32,838	0	0	0	86	12/25/2034	1FM.....
74005P AR 5	PRAXAIR INC.....		03/30/2015	MATURED.....		15,378,000	15,378,000	15,410,486	15,381,342	0	(3,342)	0	(3,342)	0	15,378,000	0	0	0	355,616	03/30/2015	1FE.....
74339K AA 0	PROJECT HOMESTAKE MERGER CORP.....		02/27/2015	CITIGROUP GLOBAL MARKETS, INC		196,378	193,000	193,000	0	0	0	0	0	193,000	0	3,378	3,378	0	03/01/2023	5FE.....	
912920 AC 9	QWEST CORPORATION.....		01/22/2015	Various.....		571,308	569,000	574,690	573,827	0	(31)	0	(31)	0	573,796	0	(2,488)	(2,488)	13,775	09/15/2033	2FE.....
76113A AF 8	RASC_06-KS1.....		03/25/2015	SCHEDULED REDEMPTION.....		421,729	421,729	393,262	408,742	0	12,986	0	12,986	0	421,729	0	0	0	458	02/25/2036	1FM.....
76011Q AA 7	RENTECH NITROGEN PARTNERS LP/RENTE.....		03/02/2015	STERNE AGEE & LEACH, INC...		204,930	207,000	209,608	209,312	0	(93)	0	(93)	0	209,219	0	(4,289)	(4,289)	5,233	04/15/2021	4FE.....
BHM0RY TJ 2	REVEL AC INC.....		02/04/2015	JP MORGAN SECURITIES INC..		0	872,713	24,654	0	0	0	0	0	0	0	0	0	0	0	05/31/2018	6*.....
761735 AP 4	REYNOLDS GROUP ISSUER LLC.....		02/03/2015	JP MORGAN SECURITIES INC..		128,438	125,000	128,851	127,962	0	(69)	0	(69)	0	127,893	0	545	545	2,216	10/15/2020	4FE.....
74966N AA 4	RJS POWER HOLDINGS LLC.....		01/09/2015	BARCLAYS CAPITAL INC.....		132,325	134,000	134,000	134,000	0	0	0	0	0	134,000	0	(1,675)	(1,675)	3,510	07/15/2019	4FE.....
771196 AS 1	ROCHE HOLDINGS INC.....		03/26/2015	CALL TRANSACTION.....		1,287,854	1,190,000	1,209,150	1,199,467	0	(485)	0	(485)	0	1,198,982	0	88,872	88,872	40,658	03/01/2019	1FE.....
74986@ AD 3	RREEF AMERICA REIT II INC SEN A.....		03/31/2015	CALL TRANSACTION.....		9,000,000	9,000,000	9,331,667	9,154,409	0	(85,783)	0	(85,783)	0	9,068,626	0	(68,626)	(68,626)	218,269	06/13/2015	1.....
74977X AA 9	RSI HOME PRODUCTS INC.....		03/16/2015	HIMCO OPERATIONAL TRANSACTION		505,949	480,000	500,267	493,288	0	(1,209)	0	(1,209)	0	492,079	0	13,870	13,870	17,875	03/01/2018	4FE.....
86358E UA 2	SAIL_05-6.....		03/25/2015	SCHEDULED REDEMPTION.....		1,964,888	1,964,888	1,630,575	1,840,736	0	124,153	0	124,153	0	1,964,888	0	0	0	3,822	07/25/2035	1FM.....
80007P AN 9	SANDRIDGE ENERGY INC.....		02/26/2015	Various.....		489,911	670,000	468,515	469,777	0	3,036	0	3,036	0	472,812	0	17,099	17,099	22,528	03/15/2021	4FE.....
86359A PY 3	SASC_03-BC2.....		03/25/2015	SCHEDULED REDEMPTION.....		161,941	161,941	158,045	160,465	0	1,476	0	1,476	0	161,941	0	0	0	635	02/25/2033	1FM.....
805564 SS 1	SAST_05-3.....		03/25/2015	SCHEDULED REDEMPTION.....		180,842	180,842	162,758	174,882	0	5,960	0	5,960	0	180,842	0	0	0	257	11/25/2035	1FM.....
89236Y AA 2	SAWGRASS MERGER SUB INC.....		01/13/2015	STERNE AGEE & LEACH, INC...		201,790	213,000	232,143	229,648	0	(169)	0	(169)	0	229,479	0	(27,689)	(27,689)	1,594	12/15/2020	4FE.....
L8038* AA 4	SBM BALEIA AZUL SARL.....	F..	03/15/2015	SCHEDULED REDEMPTION.....		114,000	114,000	114,000	114,000	0	0	0	0	0	114,000	0	0	0	1,568	09/15/2027	3FE.....
81745J AA 6	SEMT_13-11.....		03/01/2015	SCHEDULED REDEMPTION.....		174,959	174,959	166,539	167,654	0	7,305	0	7,305	0	174,959	0	0	0	1,306	09/01/2043	1FM.....
81745D AE 1	SEMT_13-9.....		03/01/2015	SCHEDULED REDEMPTION.....		224,001	224,001	217,106	217,783	0	6,218	0	6,218	0	224,001	0	0	0	1,793	07/01/2043	1FM.....
82967N AS 7	SIRIUS XM RADIO INC.....		02/18/2015	Various.....		93,850	90,000	90,590	90,555	0	(9)	0	(9)	0	90,547	0	3,303	3,303	3,260	07/15/2024	4FE.....
78443C AF 1	SLMA_03-A - ABS.....		03/16/2015	SCHEDULED REDEMPTION.....		45,800	45,800	44,841	45,111	0	690	0	690	0	45,800	0	0	0	79	09/15/2020	1FE.....
83367@ AA 9	SOCIETE GENRL (DAIRI CONCEPTS LTD).....		03/28/2015	SCHEDULED REDEMPTION.....		373,365	373,365	373,365	373,365	0	0	0	0	0	373,365	0	0	0	4,530	08/05/2015	2.....
84265V AE 5	SOUTHERN COPPER CORPORATION.....	E..	03/03/2015	NOMURA SECURITIES INTERNATIONAL INC		397,311	374,000	411,807	410,782	0	(119)	0	(119)	0	410,663	0	(13,352)	(13,352)	9,818	04/16/2040	2FE.....
84519# AG 9	SOUTHWEST POWER POOL INC.....		03/30/2015	SCHEDULED REDEMPTION.....		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	609	09/30/2024	1.....
84860Y AA 6	SPMF_14-2A - ABS.....		03/01/2015	SCHEDULED REDEMPTION.....		27,202	27,202	27,348	27,338	0	(137)	0	(137)	0	27,202	0	0	0	348	03/01/2042	1FE.....
85172F AF 6	SPRINGLEAF FINANCE CORP.....		02/03/2015	BANC OF AMERICA SECURITIES LLC		19,295	17,000	18,615	18,502	0	(12)	0	(12)	0	18,490	0	805	805	487	10/01/2023	4FE.....
852060 AT 9	SPRINT CAPITAL CORP.....		01/07/2015	GOLDMAN SACHS & CO.....		9,813	10,000	10,763	10,742	0	(1)	0	(1)	0	10,742	0	(929)	(929)	284	03/15/2032	4FE.....
853254 AJ 9	STANDARD CHARTERED PLC.....	F..	01/30/2015	SUMRIDGE PARTNERS, LLC.....		897,309	900,000	898,965	899,138	0	8	0	8	0	899,147	0	(1,838)	(1,838)	20,046	01/11/2023	1FE.....
BHM0MD Y4 0	STOCKBRIDGE REAL ESTATE FUNDS/SBE.....		04/28/2015	JP MORGAN SECURITIES INC..		82,748	93,500	85,085	0	0	762	0	762	0	85,847	0	(3,100)	(3,100)	1,148	05/02/2017	4FE.....
86197@ AA 8	STONEHENGE CAPITAL FUND NEBRASKA I.....		03/01/2015	SCHEDULED REDEMPTION.....		325	325	325	325	0	0	0	0	0	325	0	0	0	8	03/01/2019	1FE.....
86198* AA 9	STONEHENGE CAPITAL FUND NEVADA FUN.....		01/31/2015	SCHEDULED REDEMPTION.....		534	534	534	534	0	0	0	0	0	534	0	0	0	8	01/31/2020	1FE.....
BHM0SL P5 3	SUN PRODUCTS CORP/THE.....		03/26/2015	Various.....		22,630	23,480	22,394	34,965	0	81,002	0	81,002	0	22,532	0	99	99	2,419	03/18/2020	4FE.....
86737N AA 6	SUNGARD AVAILABILITY SERVICES CAPI.....		02/27/2015	Various.....		444,338	616,000	555,844	515,376	0	560	0	560	0	557,536	0	(113,198)	(113,198)	22,749	04/01/2022	5FE.....

QE05.17

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
BHM0ZL 6E 7	SUNGARD AVAILABILITY SERVICES CAPI.....		03/31/2015	Various.....		154,881	181,881	180,546	168,985	0	.44	0	.44	0	180,706	0	(25,826)	(25,826)	2,808	03/11/2019	4FE.....
BHM0TS 3L 6	SUPERVALU INC.....		02/27/2015	SINKING FUND TRANSACTION.....		1,277	1,277	1,282	608	0	(.0)	0	(.0)	0	1,279	0	(2)	(2)	.8	03/20/2019	3FE.....
84751P GY 9	SURF_05-BC3.....		03/25/2015	SCHEDULED REDEMPTION.....		15,766	15,766	15,638	15,746	0	.20	0	.20	0	15,766	0	0	0	.21	06/25/2036	1FM.....
83611M PH 5	SVHE_06-OPT3.....		03/25/2015	SCHEDULED REDEMPTION.....		46,916	46,916	42,049	46,924	0	(.8)	0	(.8)	0	46,916	0	0	0	.35	06/25/2036	1FM.....
878744 AB 7	TECK RESOURCES LTD.....	A..	01/22/2015	Various.....		2,923,264	3,650,000	3,131,959	3,139,575	0	397	0	397	0	3,139,972	0	(216,708)	(216,708)	73,764	03/01/2042	2FE.....
88031V AA 7	TENASKA GATEWAY PARTNERS LTD.....		03/30/2015	SCHEDULED REDEMPTION.....		75,441	75,441	64,056	67,599	0	7,842	0	7,842	0	75,441	0	0	0	1,141	12/30/2023	2FE.....
88033H AA 6	TENEDORA NEMAK SA DE CV.....	F..	03/31/2015	JP MORGAN SECURITIES INC..		621,000	600,000	601,918	601,637	0	(60)	0	(60)	0	601,577	0	19,423	19,423	19,983	02/28/2023	3FE.....
88033G AV 2	TENET HEALTHCARE CORPORATION.....		02/04/2015	BANC OF AMERICA SECURITIES LLC		100,170	106,000	94,268	94,268	0	0	0	0	0	94,268	0	5,902	5,902	1,700	11/15/2031	4FE.....
881575 AA 2	TESCO PLC.....	F..	01/09/2015	JP MORGAN SECURITIES INC..		10,525,000	10,000,000	9,962,488	9,985,500	0	170	0	170	0	9,985,670	0	539,330	539,330	90,139	11/15/2017	2FE.....
88166J AA 1	TEVA PHARMACEUTICAL FINANCE IV BV.....	F..	02/27/2015	HIMCO OPERATIONAL TRANSACTION		1,168,072	1,099,000	1,094,989	1,096,095	0	.58	0	.58	0	1,096,153	0	71,919	71,919	11,923	11/10/2021	1FE.....
89236M AB 6	TOYS R US PROPERTY CO II LLC.....		02/04/2015	Various.....		404,478	409,000	415,586	412,214	0	(317)	0	(317)	0	411,897	0	(7,419)	(7,419)	6,324	12/01/2017	4FE.....
89378T AC 7	TRANSNET SOC LIMITED.....	F..	02/19/2015	JP MORGAN SECURITIES INC..		582,000	600,000	592,980	594,127	0	.98	0	.98	0	594,225	0	(12,225)	(12,225)	13,867	07/28/2022	2FE.....
893045 AC 8	TRANS-ALLEGHENY INTERSTATE LINE CO.....		01/15/2015	MATURED.....		5,000,000	5,000,000	5,080,103	5,005,583	0	(5,583)	0	(5,583)	0	5,000,000	0	0	0	100,000	01/15/2015	2FE.....
893830 BB 4	TRANSOCEAN INC.....	R..	03/24/2015	Various.....		3,372,500	4,000,000	4,479,920	4,432,392	0	(12,694)	0	(12,694)	0	4,419,698	0	(1,047,198)	(1,047,198)	71,896	12/15/2021	2FE.....
BHM0X7 WG 6	TRIBUNE COMPANY.....		02/25/2015	JP MORGAN SECURITIES INC..		367,919	370,699	364,983	0	0	.68	0	.68	0	365,051	0	2,868	2,868	1,153	12/27/2020	3FE.....
897050 AB 6	TRONOX FINANCE LLC.....		02/17/2015	Various DEUTSCHE BANK SECURITIES INC		425,538	430,000	426,725	427,168	0	.19	0	.19	0	427,187	0	(1,650)	(1,650)	13,814	08/15/2020	4FE.....
904845 AA 2	UNION ANDINA DE CEMENTOS SAA.....	F..	03/09/2015	INC		451,688	450,000	450,000	450,000	0	0	0	0	0	450,000	0	1,688	1,688	9,694	10/30/2021	3FE.....
914906 AP 7	UNIVISION COMMUNICATIONS INC.....		02/18/2015	Various.....		463,811	427,000	474,220	469,569	0	(1,190)	0	(1,190)	0	468,379	0	(4,568)	(4,568)	11,981	09/15/2022	4FE.....
903293 BD 9	USG CORPORATION.....		02/18/2015	BANC OF AMERICA SECURITIES LLC		10,150	10,000	10,000	0	0	0	0	0	0	10,000	0	150	150	0	03/01/2025	4FE.....
BHM123 P2 6	UTEX INDUSTRIES INC.....		02/12/2015	Various.....		0	0	0	0	0	3	0	3	0	3	0	(3)	(3)	1,848	04/10/2021	5FE.....
91911K AE 2	VALEANT PHARMACEUTICALS INTERNATIO..	I..	01/20/2015	BARCLAYS CAPITAL INC.....		139,623	138,000	138,000	0	0	0	0	0	0	138,000	0	1,623	1,623	0	03/01/2023	4FE.....
91911X AS 3	VALEANT PHARMACEUTICALS INTERNATIO..		02/18/2015	GOLDMAN SACHS & CO.....		545,700	510,000	555,013	541,506	0	(1,184)	0	(1,184)	0	540,323	0	5,377	5,377	22,390	07/15/2022	4FE.....
G9328D AG 5	VEDANTA RESOURCES PLC.....	F..	03/05/2015	CITIGROUP GLOBAL MARKETS, INC		340,200	360,000	386,550	384,391	0	(586)	0	(586)	0	383,804	0	(43,604)	(43,604)	7,673	06/07/2021	3FE.....
G9328D AJ 9	VEDANTA RESOURCES PLC.....	F..	03/12/2015	MORGAN STANLEY & CO. LLC.		340,500	400,000	385,000	385,892	0	256	0	256	0	386,148	0	(45,648)	(45,648)	8,233	05/31/2023	3FE.....
91831A AC 5	VRX ESCROW CORP.....	A..	03/13/2015	STERNE AGEE & LEACH, INC...		142,939	141,000	141,000	0	0	0	0	0	141,000	0	1,939	1,939	0	04/15/2025	4FE.....	
924279 AE 2	VSAC_13-1 - ABS.....		03/30/2015	SCHEDULED REDEMPTION.....		24,834	24,834	24,834	24,834	0	0	0	0	0	24,834	0	0	0	.51	04/30/2035	1FE.....
93677P AB 7	WASAT_06-1A - CLO.....	R..	02/17/2015	SCHEDULED REDEMPTION.....		105,440	105,440	101,222	101,187	0	4,252	0	4,252	0	105,440	0	0	0	.132	11/14/2022	1FE.....
941848 B* 3	WATERS CORPORATION.....		02/01/2015	MATURED.....		10,000,000	10,000,000	10,163,381	10,022,607	0	(22,607)	0	(22,607)	0	10,000,000	0	0	0	187,500	02/01/2015	2.....
94352Y AC 6	WAVE_07-1A.....		03/24/2015	HIMCO OPERATIONAL TRANSACTION		1,076,320	100	0	0	0	0	0	0	0	0	0	1,076,320	1,076,320	0	05/20/2051	6FE.....
94352Y AD 4	WAVE_07-1A.....		03/24/2015	HIMCO OPERATIONAL TRANSACTION		331,100	100	0	0	0	0	0	0	0	0	0	331,100	331,100	0	05/20/2051	6FE.....
92976B BN 1	WBCMT_05-C22.....		03/01/2015	SCHEDULED REDEMPTION.....		117,895	117,895	117,228	117,832	0	.63	0	.63	0	117,895	0	0	0	1,488	12/01/2044	1FM.....
92978P AE 9	WBCMT_06-C29.....		03/01/2015	SCHEDULED REDEMPTION.....		10,714	10,714	10,076	10,523	0	191	0	191	0	10,714	0	0	0	.128	11/01/2048	1FM.....

QE05.18

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96950F AM 6	WILLIAMS PARTNERS LP.....		01/29/2015	BARCLAYS CAPITAL INC.....		795,400	800,000	833,176	831,733	0	(257)	0	(257)	0	831,476	0	(36,076)	(36,076)	14,238	03/04/2024	2FE.....
66859G AA 5	WOODS_07-8A - CLO.....	R..	01/28/2015	SCHEDULED REDEMPTION.....		8,982,205	8,982,205	8,982,205	8,982,205	0	0	0	0	0	8,982,205	0	0	0	10,860	07/28/2022	1FE.....
BHMOWL 5F 8	WP CPP HOLDINGS LLC.....		03/03/2015	UBS SECURITIES LLC.....		53,900	55,000	54,725	54,758	0	5	0	5	0	54,763	0	(863)	(863)	1,241	04/23/2021	5FE.....
983130 AR 6	WYNN LAS VEGAS LLC / WYNN LAS VEGA.....		02/18/2015	HIMCO OPERATIONAL TRANSACTION		37,584	35,000	39,550	37,229	0	(181)	0	(181)	0	37,048	0	536	536	1,379	08/15/2020	3FE.....
98313R AA 4	WYNN MACAU LTD.....	F..	03/04/2015	MIZUHO SECURITIES USA INC.....		407,925	420,000	414,100	201,065	0	90	0	90	0	414,006	0	(6,081)	(6,081)	8,820	10/15/2021	3FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....						298,750,779	297,739,852	295,289,934	283,869,396	23,051	(54,824)	83,693	(115,465)	0	293,858,941	0	4,891,838	4,891,838	5,621,299	XXX	XXX
8399997. Total Bonds - Part 4.....						568,956,976	561,829,436	565,907,766	450,066,868	27,631	(997,347)	83,693	(1,053,409)	0	562,943,189	0	6,013,786	6,013,786	7,199,073	XXX	XXX
8399999. Total Bonds.....						568,956,976	561,829,436	565,907,766	450,066,868	27,631	(997,347)	83,693	(1,053,409)	0	562,943,189	0	6,013,786	6,013,786	7,199,073	XXX	XXX

Common Stocks - Industrial and Miscellaneous

QE05.19	88579Y 10 1	3M ORD.....	03/05/2015	BARCLAYS CAPITAL INC.....	1,745,000	292,396	XXX	283,170	286,738	(3,569)	0	0	(3,569)	0	283,170	0	9,226	9,226	1,789	XXX	L.....
	002824 10 0	ABBOTT LABORATORIES.....	03/05/2015	BARCLAYS CAPITAL INC.....	4,098,000	194,385	XXX	185,684	184,492	1,192	0	0	1,192	0	185,684	0	8,701	8,701	984	XXX	L.....
	00287Y 10 9	ABBVIE INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	4,340,000	246,746	XXX	302,509	284,010	18,500	0	0	18,500	0	302,509	0	(55,763)	(55,763)	2,127	XXX	L.....
	G1151C 10 1	ACCENTURE PLC.....	F.. 03/05/2015	BARCLAYS CAPITAL INC.....	1,706,000	157,026	XXX	147,049	152,363	(5,314)	0	0	(5,314)	0	147,049	0	9,977	9,977	0	XXX	L.....
	H0023R 10 5	ACE LIMITED.....	F.. 03/05/2015	BARCLAYS CAPITAL INC.....	928,000	105,034	XXX	107,718	106,609	1,109	0	0	1,109	0	107,718	0	(2,684)	(2,684)	606	XXX	L.....
	SBD1NQ J9 9	ACTAVIS PLC.....	F.. 03/05/2015	BARCLAYS CAPITAL INC.....	722,000	213,488	XXX	192,087	185,850	6,237	0	0	6,237	0	192,087	0	21,401	21,401	0	XXX	U.....
	00724F 10 1	ADOBE SYSTEMS INCORPORATED.....	03/05/2015	BARCLAYS CAPITAL INC.....	1,290,000	101,411	XXX	93,425	93,783	(358)	0	0	(358)	0	93,425	0	7,987	7,987	0	XXX	U.....
	00817Y 10 8	AETNA INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	958,000	97,796	XXX	86,819	85,099	1,720	0	0	1,720	0	86,819	0	10,977	10,977	240	XXX	L.....
	008252 10 8	AFFILIATED MANAGERS GROUP INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	152,000	32,802	XXX	31,313	32,260	(948)	0	0	(948)	0	31,313	0	1,489	1,489	0	XXX	L.....
	001055 10 2	AFLAC INCORPORATED.....	03/05/2015	BARCLAYS CAPITAL INC.....	1,273,000	79,937	XXX	75,763	77,768	(2,005)	0	0	(2,005)	0	75,763	0	4,174	4,174	496	XXX	L.....
	00846U 10 1	AGILENT TECHNOLOGIES INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	906,000	38,246	XXX	38,328	37,092	1,237	0	0	1,237	0	38,328	0	(82)	(82)	91	XXX	L.....
	001204 10 6	AGL RESOURCES INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	326,000	15,741	XXX	17,397	17,770	(373)	0	0	(373)	0	17,397	0	(1,656)	(1,656)	166	XXX	L.....
	009158 10 6	AIR PRODUCTS AND CHEMICALS INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	524,000	81,143	XXX	76,890	75,577	1,314	0	0	1,314	0	76,890	0	4,252	4,252	403	XXX	L.....
	009363 10 2	AIRGAS INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	181,000	21,036	XXX	21,040	20,848	193	0	0	193	0	21,040	0	(4)	(4)	0	XXX	L.....
	00971T 10 1	AKAMAI TECHNOLOGIES INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	484,000	34,405	XXX	30,983	30,473	511	0	0	511	0	30,983	0	3,421	3,421	0	XXX	U.....
	013817 10 1	ALCOA INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	3,223,000	46,330	XXX	54,632	50,891	3,741	0	0	3,741	0	54,632	0	(8,302)	(8,302)	97	XXX	L.....
	015351 10 9	ALEXION PHARMACEUTICALS INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	540,000	100,322	XXX	107,216	99,916	7,300	0	0	7,300	0	107,216	0	(6,894)	(6,894)	0	XXX	U.....
	01741R 10 2	ALLEGHENY TECHNOLOGIES INCORPORATE.....	03/05/2015	BARCLAYS CAPITAL INC.....	298,000	9,648	XXX	10,193	10,361	(168)	0	0	(168)	0	10,193	0	(546)	(546)	0	XXX	L.....
	G0176J 10 9	ALLEGION PLC.....	F.. 03/05/2015	BARCLAYS CAPITAL INC.....	261,000	15,165	XXX	14,500	14,475	25	0	0	25	0	14,500	0	665	665	0	XXX	L.....
	018490 10 2	ALLERGAN INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	811,000	190,910	XXX	173,027	172,410	616	0	0	616	0	173,027	0	17,883	17,883	41	XXX	L.....
	018581 10 8	ALLIANCE DATA SYSTEMS CORPORATION.....	03/05/2015	BARCLAYS CAPITAL INC.....	174,000	49,190	XXX	48,437	49,773	(1,336)	0	0	(1,336)	0	48,437	0	753	753	0	XXX	L.....
	021441 10 0	ALTERA CORPORATION.....	03/05/2015	BARCLAYS CAPITAL INC.....	828,000	29,820	XXX	31,410	30,586	824	0	0	824	0	31,410	0	(1,590)	(1,590)	149	XXX	U.....
	02209S 10 3	ALTRIA GROUP INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	5,380,000	298,558	XXX	274,776	265,073	9,704	0	0	9,704	0	274,776	0	23,781	23,781	2,798	XXX	L.....
	023135 10 6	AMAZON.COM INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	1,034,000	401,004	XXX	323,145	320,902	2,243	0	0	2,243	0	323,145	0	77,858	77,858	0	XXX	U.....
	023608 10 2	AMEREN CORPORATION.....	03/05/2015	BARCLAYS CAPITAL INC.....	660,000	27,822	XXX	28,575	30,446	(1,871)	0	0	(1,871)	0	28,575	0	(753)	(753)	0	XXX	L.....
	025537 10 1	AMERICAN ELECTRIC POWER INC.....	03/05/2015	BARCLAYS CAPITAL INC.....	1,332,000	76,023	XXX	76,962	80,879	(3,917)	0	0	(3,917)	0	76,962	0	(940)	(940)	706	XXX	L.....

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
025816 10 9	AMERICAN EXPRESS ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,422,000	196,530	XXX	224,410	225,343	(932)	0	0	(932)	0	224,410	0	(27,881)	(27,881)	630	XXX	L.....
026874 78 4	AMERICAN INTERNATIONAL GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,868,000	215,076	XXX	214,036	216,647	(2,611)	0	0	(2,611)	0	214,036	0	1,040	1,040	0	XXX	L.....
03027X 10 0	AMERICAN TOWER REIT CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,139,000	113,027	XXX	114,412	106,659	1,821	0	0	1,821	0	114,412	0	(1,385)	(1,385)	407	XXX	L.....
03076C 10 6	AMERIPRISE FINANCIAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	504,000	67,739	XXX	68,118	66,654	1,464	0	0	1,464	0	68,118	0	(379)	(379)	292	XXX	L.....
03073E 10 5	AMERISOURCEBERGEN CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	566,000	58,656	XXX	52,194	51,031	1,163	0	0	1,163	0	52,194	0	6,463	6,463	164	XXX	L.....
031100 10 0	AMETEK INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	665,000	35,188	XXX	34,264	34,999	(735)	0	0	(735)	0	34,264	0	924	924	0	XXX	L.....
031162 10 0	AMGEN INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,071,000	330,515	XXX	350,518	329,890	20,629	0	0	20,629	0	350,518	0	(20,003)	(20,003)	1,636	XXX	U.....
032095 10 1	AMPHENOL CORPORATION CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	840,000	49,320	XXX	45,129	45,200	(71)	0	0	(71)	0	45,129	0	4,191	4,191	0	XXX	L.....
032511 10 7	ANADARKO PETROLEUM CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,380,000	114,310	XXX	109,176	113,850	(4,674)	0	0	(4,674)	0	109,176	0	5,135	5,135	0	XXX	L.....
032654 10 5	ANALOG DEVICES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	849,000	49,619	XXX	48,686	47,136	1,549	0	0	1,549	0	48,686	0	933	933	340	XXX	L.....
036752 10 3	ANTHEM INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	736,000	108,076	XXX	94,145	92,493	1,652	0	0	1,652	0	94,145	0	13,930	13,930	0	XXX	L.....
G0408V 10 2	AON PLC.....	E	03/05/2015	BARCLAYS CAPITAL INC.....	799,000	80,078	XXX	75,989	75,769	220	0	0	220	0	75,989	0	4,089	4,089	200	XXX	U.....
037411 10 5	APACHE CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,026,000	67,125	XXX	63,248	64,299	(1,052)	0	0	(1,052)	0	63,248	0	3,877	3,877	257	XXX	L.....
03748R 10 1	APARTMENT INVESTMENT AND MANAGEMEN.....		03/05/2015	BARCLAYS CAPITAL INC.....	420,000	15,853	XXX	15,531	14,860	(106)	0	0	(106)	0	15,531	0	321	321	118	XXX	L.....
037833 10 0	APPLE INC.....		03/23/2015	Various.....	762,637,000	91,550,621	XXX	85,791,917	84,179,872	1,612,045	0	0	1,612,045	0	85,791,917	0	5,758,703	5,758,703	59,206	XXX	U.....
038222 10 5	APPLIED MATERIALS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,320,000	80,260	XXX	83,147	82,734	412	0	0	412	0	83,147	0	(2,887)	(2,887)	332	XXX	U.....
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,751,000	83,127	XXX	93,250	91,052	2,198	0	0	2,198	0	93,250	0	(10,122)	(10,122)	490	XXX	L.....
04621X 10 8	ASSURANT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	226,000	13,929	XXX	15,548	15,465	82	0	0	82	0	15,548	0	(1,618)	(1,618)	61	XXX	L.....
00206R 10 2	AT&T INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	14,116,000	479,865	XXX	479,134	474,156	4,978	0	0	4,978	0	479,134	0	731	731	6,635	XXX	L.....
052769 10 6	AUTODESK INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	619,000	38,962	XXX	37,700	37,177	523	0	0	523	0	37,700	0	1,262	1,262	0	XXX	U.....
053015 10 3	AUTOMATIC DATA PROCESSING INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,312,000	113,807	XXX	112,590	109,381	3,209	0	0	3,209	0	112,590	0	1,217	1,217	637	XXX	U.....
05329W 10 2	AUTONATION INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	204,000	12,567	XXX	12,198	12,324	(125)	0	0	(125)	0	12,198	0	369	369	0	XXX	L.....
053332 10 2	AUTOZONE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	87,000	56,633	XXX	51,152	53,863	(2,710)	0	0	(2,710)	0	51,152	0	5,481	5,481	0	XXX	L.....
Y0486S 10 4	AVAGO TECHNOLOGIES LIMITED.....	F	03/05/2015	BARCLAYS CAPITAL INC.....	690,000	90,088	XXX	71,734	69,407	2,326	0	0	2,326	0	71,734	0	18,355	18,355	239	XXX	U.....
053484 10 1	AVALONBAY COMMUNITIES REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	359,000	61,002	XXX	57,679	58,657	(978)	0	0	(978)	0	57,679	0	3,323	3,323	416	XXX	L.....
053611 10 9	AVERY DENNISON CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	249,000	13,196	XXX	12,411	12,918	(507)	0	0	(507)	0	12,411	0	784	784	87	XXX	L.....
054303 10 2	AVON PRODUCTS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,187,000	10,736	XXX	11,520	11,146	374	0	0	374	0	11,520	0	(784)	(784)	71	XXX	L.....
057224 10 7	BAKER HUGHES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,179,000	73,209	XXX	67,232	66,107	1,126	0	0	1,126	0	67,232	0	5,976	5,976	200	XXX	L.....
058498 10 6	BALL CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	373,000	26,477	XXX	25,903	25,427	476	0	0	476	0	25,903	0	574	574	48	XXX	L.....
060505 10 4	BANK OF AMERICA CORP.....		03/19/2015	Various.....	738,648,000	11,541,112	XXX	13,023,930	13,214,413	(190,482)	0	0	(190,482)	0	13,023,930	0	(1,482,818)	(1,482,818)	36,932	XXX	L.....
071813 10 9	BAXTER INTERNATIONAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,473,000	101,937	XXX	109,336	107,956	1,380	0	0	1,380	0	109,336	0	(7,399)	(7,399)	0	XXX	L.....
054937 10 7	BB&T CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,959,000	74,372	XXX	75,975	76,186	(210)	0	0	(210)	0	75,975	0	(1,603)	(1,603)	470	XXX	L.....
075887 10 9	BECTON DICKINSON ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	522,000	78,035	XXX	72,641	72,642	(1)	0	0	(1)	0	72,641	0	5,394	5,394	0	XXX	L.....
075896 10 0	BED BATH & BEYOND INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	505,000	37,564	XXX	36,517	38,466	(1,949)	0	0	(1,949)	0	36,517	0	1,047	1,047	0	XXX	U.....
084670 70 2	BERKSHIRE HATHAWAY INC CLASS B.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,964,000	725,004	XXX	748,056	745,345	2,711	0	0	2,711	0	748,056	0	(23,052)	(23,052)	0	XXX	L.....
086516 10 1	BEST BUY CO. INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	790,000	31,303	XXX	28,152	30,794	(2,643)	0	0	(2,643)	0	28,152	0	3,152	3,152	0	XXX	L.....

QE05.20

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
09062X 10 3	BIOGEN INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	643,000	273,659	XXX	219,221	218,221	955	0	0	955	0	219,221	0	54,438	54,438	0	XXX	U.....
09247X 10 1	BLACKROCK INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	347,000	128,365	XXX	126,423	124,073	2,350	0	0	2,350	0	126,423	0	1,942	1,942	756	XXX	L.....
099724 10 6	BORGWARNER INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	619,000	38,399	XXX	35,577	34,014	1,563	0	0	1,563	0	35,577	0	2,822	2,822	80	XXX	L.....
101121 10 1	BOSTON PROPERTIES REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	416,000	57,833	XXX	54,665	53,535	1,130	0	0	1,130	0	54,665	0	3,168	3,168	2,142	XXX	L.....
101137 10 7	BOSTON SCIENTIFIC CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,617,000	61,361	XXX	46,717	47,925	(1,208)	0	0	(1,208)	0	46,717	0	14,644	14,644	0	XXX	L.....
110122 10 8	BRISTOL-MYERS SQUIBB COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,517,000	298,320	XXX	273,996	266,639	7,358	0	0	7,358	0	273,996	0	24,324	24,324	1,671	XXX	L.....
111320 10 7	BROADCOM CORPORATION CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,468,000	65,912	XXX	64,443	63,608	835	0	0	835	0	64,443	0	1,469	1,469	206	XXX	U.....
115637 20 9	BROWN FORMAN CORP CLASS B.....		03/05/2015	BARCLAYS CAPITAL INC.....	426,000	38,674	XXX	38,883	37,420	1,463	0	0	1,463	0	38,883	0	(209)	(209)	0	XXX	L.....
067383 10 9	C. R. BARD INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	203,000	34,565	XXX	34,992	33,824	1,168	0	0	1,168	0	34,992	0	(427)	(427)	45	XXX	L.....
12541W 20 9	C.H. ROBINSON WORLDWIDE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	399,000	29,571	XXX	29,779	29,881	(102)	0	0	(102)	0	29,779	0	(208)	(208)	152	XXX	U.....
12673P 10 5	CA INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	871,000	27,832	XXX	26,849	26,522	327	0	0	327	0	26,849	0	984	984	218	XXX	U.....
12686C 10 9	CABLEVISION SYSTEMS CORPORATION CL.....		03/05/2015	BARCLAYS CAPITAL INC.....	591,000	10,984	XXX	12,603	12,198	405	0	0	405	0	12,603	0	(1,620)	(1,620)	0	XXX	L.....
127097 10 3	CABOT OIL & GAS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,123,000	32,022	XXX	34,605	33,252	1,353	0	0	1,353	0	34,605	0	(2,583)	(2,583)	22	XXX	L.....
13342B 10 5	CAMERON INTERNATIONAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	538,000	25,724	XXX	26,951	26,873	78	0	0	78	0	26,951	0	(1,227)	(1,227)	0	XXX	L.....
134429 10 9	CAMPBELL SOUP ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	481,000	22,258	XXX	20,998	21,164	(166)	0	0	(166)	0	20,998	0	1,260	1,260	150	XXX	L.....
14040H 10 5	CAPITAL ONE FINANCIAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,514,000	119,430	XXX	125,579	124,981	598	0	0	598	0	125,579	0	(6,149)	(6,149)	454	XXX	L.....
14149Y 10 8	CARDINAL HEALTH INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	901,000	80,138	XXX	74,094	72,738	1,356	0	0	1,356	0	74,094	0	6,044	6,044	309	XXX	L.....
14170T 10 1	CAREFUSION CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	556,000	33,546	XXX	32,857	32,993	(136)	0	0	(136)	0	32,857	0	689	689	0	XXX	L.....
143130 10 2	CARMAX INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	587,000	37,928	XXX	34,677	39,082	(4,405)	0	0	(4,405)	0	34,677	0	3,251	3,251	0	XXX	L.....
143658 30 0	CARNIVAL CORP.....	E	03/05/2015	BARCLAYS CAPITAL INC.....	1,228,000	55,830	XXX	54,801	55,665	(864)	0	0	(864)	0	54,801	0	1,029	1,029	307	XXX	L.....
149123 10 1	CATERPILLAR INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,649,000	134,399	XXX	162,896	150,933	11,963	0	0	11,963	0	162,896	0	(28,497)	(28,497)	1,154	XXX	L.....
12504L 10 9	CBRE GROUP INC. CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	761,000	26,273	XXX	25,048	26,064	(1,016)	0	0	(1,016)	0	25,048	0	1,225	1,225	0	XXX	L.....
124857 20 2	CBS CORPORATION CLASS B.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,301,000	80,069	XXX	71,679	71,997	(319)	0	0	(319)	0	71,679	0	8,390	8,390	197	XXX	L.....
151020 10 4	CELGENE CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,176,000	262,649	XXX	248,379	243,407	4,972	0	0	4,972	0	248,379	0	14,270	14,270	0	XXX	U.....
15189T 10 7	CENTERPOINT ENERGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,168,000	24,475	XXX	27,512	27,366	146	0	0	146	0	27,512	0	(3,037)	(3,037)	289	XXX	L.....
156700 10 6	CENTURYLINK INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,554,000	56,137	XXX	61,671	61,507	163	0	0	163	0	61,671	0	(5,533)	(5,533)	839	XXX	L.....
156782 10 4	CERNER CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	828,000	60,033	XXX	53,031	53,538	(508)	0	0	(508)	0	53,031	0	7,002	7,002	0	XXX	U.....
125269 10 0	CF INDUSTRIES HOLDINGS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	136,000	41,246	XXX	36,491	37,065	(574)	0	0	(574)	0	36,491	0	4,755	4,755	204	XXX	L.....
808513 10 5	CHARLES SCHWAB CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,132,000	94,600	XXX	93,880	94,555	(675)	0	0	(675)	0	93,880	0	720	720	188	XXX	L.....
165167 10 7	CHESAPEAKE ENERGY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,413,000	22,487	XXX	27,264	27,652	(389)	0	0	(389)	0	27,264	0	(4,776)	(4,776)	124	XXX	L.....
166764 10 0	CHEVRON CORP.....		03/05/2015	Various.....	47,915,000	5,223,285	XXX	5,233,683	5,375,105	(141,422)	0	0	(141,422)	0	5,233,683	0	(10,398)	(10,398)	5,507	XXX	L.....
169656 10 5	CHIPOTLE MEXICAN GRILL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	84,000	56,320	XXX	55,488	57,499	(2,011)	0	0	(2,011)	0	55,488	0	831	831	0	XXX	L.....
171232 10 1	CHUBB CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	668,000	67,430	XXX	69,308	69,118	190	0	0	190	0	69,308	0	(1,878)	(1,878)	339	XXX	L.....
125509 10 9	CIGNA CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	712,000	87,222	XXX	74,557	73,272	1,285	0	0	1,285	0	74,557	0	12,665	12,665	0	XXX	L.....
171798 10 1	CIMAREX ENERGY CO.....		03/05/2015	BARCLAYS CAPITAL INC.....	237,000	26,329	XXX	24,855	25,122	(267)	0	0	(267)	0	24,855	0	1,474	1,474	38	XXX	L.....
172062 10 1	CINCINNATI FINANCIAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	451,000	23,788	XXX	23,243	23,375	(133)	0	0	(133)	0	23,243	0	545	545	195	XXX	U.....

QE05.21

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
172908 10 5	CINTAS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	267,000	22,143	XXX	19,506	20,943	(1,438)	0	0	(1,438)	0	19,506	0	2,638	2,638	0	XXX	U.....
17275R 10 2	CISCO SYSTEMS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	13,921,000	407,808	XXX	382,930	387,213	(4,283)	0	0	(4,283)	0	382,930	0	24,879	24,879	2,645	XXX	U.....
172967 42 4	CITIGROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	8,254,000	442,035	XXX	462,841	446,624	16,217	0	0	16,217	0	462,841	0	(20,806)	(20,806)	83	XXX	L.....
177376 10 0	CITRIX SYSTEMS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	439,000	27,224	XXX	29,073	28,008	1,065	0	0	1,065	0	29,073	0	(1,849)	(1,849)	0	XXX	U.....
189054 10 9	CLOROX ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	351,000	38,664	XXX	34,702	36,578	(1,876)	0	0	(1,876)	0	34,702	0	3,962	3,962	260	XXX	L.....
12572Q 10 5	CME GROUP INC CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	862,000	83,453	XXX	76,513	76,416	96	0	0	96	0	76,513	0	6,940	6,940	1,724	XXX	U.....
125896 10 0	CMS ENERGY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	751,000	26,003	XXX	25,155	26,097	(943)	0	0	(943)	0	25,155	0	848	848	218	XXX	L.....
189754 10 4	COACH INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	748,000	31,494	XXX	25,810	28,095	(2,285)	0	0	(2,285)	0	25,810	0	5,684	5,684	252	XXX	L.....
19122T 10 9	COCA-COLA ENTERPRISES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	606,000	26,897	XXX	26,788	26,797	(9)	0	0	(9)	0	26,788	0	109	109	170	XXX	L.....
191216 10 0	COCA-COLA ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	10,728,000	454,805	XXX	466,969	452,936	14,033	0	0	14,033	0	466,969	0	(12,164)	(12,164)	0	XXX	L.....
192446 10 2	COGNIZANT TECHNOLOGY SOLUTIONS COR.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,659,000	103,445	XXX	88,196	87,363	833	0	0	833	0	88,196	0	15,249	15,249	0	XXX	U.....
194162 10 3	COLGATE-PALMOLIVE ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,328,000	166,344	XXX	161,511	161,074	436	0	0	436	0	161,511	0	4,834	4,834	838	XXX	L.....
20030N 10 1	COMCAST CORPORATION CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	7,017,000	423,258	XXX	395,376	407,056	(11,680)	0	0	(11,680)	0	395,376	0	27,881	27,881	1,579	XXX	U.....
200340 10 7	COMERICA INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	492,000	22,619	XXX	23,717	23,045	672	0	0	672	0	23,717	0	(1,098)	(1,098)	100	XXX	L.....
205363 10 4	COMPUTER SCIENCES CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	382,000	26,684	XXX	25,050	24,085	965	0	0	965	0	25,050	0	1,634	1,634	88	XXX	L.....
205887 10 2	CONAGRA FOODS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,156,000	40,292	XXX	42,765	41,940	825	0	0	825	0	42,765	0	(2,473)	(2,473)	289	XXX	L.....
20825C 10 4	CONOCOPHILLIPS.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,351,000	212,198	XXX	227,457	231,420	(3,963)	0	0	(3,963)	0	227,457	0	(15,259)	(15,259)	2,446	XXX	L.....
20854P 10 9	CONSOL ENERGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	626,000	19,008	XXX	23,040	21,165	1,875	0	0	1,875	0	23,040	0	(4,032)	(4,032)	39	XXX	L.....
209115 10 4	CONSOLIDATED EDISON INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	795,000	49,540	XXX	50,296	52,478	(2,182)	0	0	(2,182)	0	50,296	0	(756)	(756)	517	XXX	L.....
21036P 10 8	CONSTELLATION BRANDS INC. CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	455,000	51,785	XXX	43,268	44,667	(1,399)	0	0	(1,399)	0	43,268	0	8,517	8,517	0	XXX	L.....
219350 10 5	CORNING INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,495,000	86,028	XXX	74,601	80,140	(5,540)	0	0	(5,540)	0	74,601	0	11,427	11,427	419	XXX	L.....
22160K 10 5	COSTCO WHOLESALE CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,192,000	180,185	XXX	170,756	168,966	1,790	0	0	1,790	0	170,756	0	9,430	9,430	6,383	XXX	U.....
G2554F 11 3	COVIDIEN ORD.....	R.	01/27/2015	HIMCO OPERATIONAL TRANSACTION	1,234,000	132,595	XXX	127,939	126,214	1,726	0	0	1,726	0	127,939	0	4,656	4,656	444	XXX	L.....
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT CO.....		03/05/2015	BARCLAYS CAPITAL INC.....	909,000	78,404	XXX	72,051	71,538	513	0	0	513	0	72,051	0	6,353	6,353	0	XXX	L.....
126408 10 3	CSX CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,711,000	91,833	XXX	100,185	98,220	1,965	0	0	1,965	0	100,185	0	(8,352)	(8,352)	434	XXX	L.....
231021 10 6	CUMMINS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	465,000	66,152	XXX	70,152	67,039	3,113	0	0	3,113	0	70,152	0	(4,000)	(4,000)	363	XXX	L.....
126650 10 0	CVS HEALTH CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,122,000	322,668	XXX	283,181	300,680	(17,499)	0	0	(17,499)	0	283,181	0	39,487	39,487	1,093	XXX	L.....
23331A 10 9	D.R. HORTON INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	905,000	24,448	XXX	22,530	22,887	(357)	0	0	(357)	0	22,530	0	1,918	1,918	57	XXX	L.....
235851 10 2	DANAHER CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,663,000	143,572	XXX	141,187	142,536	(1,348)	0	0	(1,348)	0	141,187	0	2,385	2,385	166	XXX	L.....
237194 10 5	DARDEN RESTAURANTS INC.....		03/05/2015	Various.....	360,000	23,011	XXX	21,069	21,107	(38)	0	0	(38)	0	21,069	0	1,942	1,942	198	XXX	L.....
23918K 10 8	DAVITA HEALTHCARE PARTNERS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	467,000	35,923	XXX	35,322	35,371	(48)	0	0	(48)	0	35,322	0	601	601	0	XXX	L.....
244199 10 5	DEERE ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	974,000	88,102	XXX	87,404	86,170	1,234	0	0	1,234	0	87,404	0	698	698	584	XXX	L.....
G27823 10 6	DELPHI AUTOMOTIVE PLC.....	F.	03/05/2015	BARCLAYS CAPITAL INC.....	805,000	64,499	XXX	59,083	58,540	543	0	0	543	0	59,083	0	5,416	5,416	201	XXX	L.....
247361 70 2	DELTA AIR LINES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,287,000	101,507	XXX	108,141	112,498	(4,357)	0	0	(4,357)	0	108,141	0	(6,634)	(6,634)	206	XXX	L.....
247916 20 8	DENBURY RESOURCES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	964,000	8,025	XXX	7,167	7,837	(670)	0	0	(670)	0	7,167	0	858	858	60	XXX	L.....
249030 10 7	DENTSPLY INTERNATIONAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	387,000	20,369	XXX	21,684	20,615	1,068	0	0	1,068	0	21,684	0	(1,314)	(1,314)	26	XXX	U.....

QE05.22

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25179M 10 3	DEVON ENERGY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,048,000	63,743	XXX	62,788	64,148	(1,361)	0	0	(1,361)	0	62,788	0	956	956	0	XXX	L.....
25271C 10 2	DIAMOND OFFSHORE DRILLING INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	181,000	5,557	XXX	5,415	6,645	(1,230)	0	0	(1,230)	0	5,415	0	143	143	23	XXX	L.....
25490A 30 9	DIRECTV.....		03/19/2015	Various.....	253,867,000	21,847,416	XXX	22,244,757	117,912	(2,278)	0	0	(2,278)	0	22,244,757	0	(397,341)	(397,341)	0	XXX	U.....
254709 10 8	DISCOVER FINANCIAL SERVICES.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,235,000	72,981	XXX	80,096	80,880	(784)	0	0	(784)	0	80,096	0	(7,115)	(7,115)	296	XXX	L.....
25470F 30 2	DISCOVERY COMMUNICATIONS - C.....		03/05/2015	BARCLAYS CAPITAL INC.....	732,000	23,530	XXX	24,422	24,683	(261)	0	0	(261)	0	24,422	0	(892)	(892)	0	XXX	U.....
25470F 10 4	DISCOVERY COMMUNICATIONS INC - A.....		03/05/2015	BARCLAYS CAPITAL INC.....	419,000	14,059	XXX	14,236	14,435	(199)	0	0	(199)	0	14,236	0	(176)	(176)	0	XXX	U.....
256677 10 5	DOLLAR GENERAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	826,000	59,227	XXX	56,358	58,398	(2,040)	0	0	(2,040)	0	56,358	0	2,869	2,869	0	XXX	L.....
256746 10 8	DOLLAR TREE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	560,000	44,477	XXX	38,312	39,413	(1,100)	0	0	(1,100)	0	38,312	0	6,165	6,165	0	XXX	U.....
25746U 10 9	DOMINION RESOURCES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,588,000	113,024	XXX	114,628	122,117	(7,490)	0	0	(7,490)	0	114,628	0	(1,604)	(1,604)	1,028	XXX	L.....
260003 10 8	DOVER CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	453,000	32,822	XXX	34,299	32,489	1,810	0	0	1,810	0	34,299	0	(1,477)	(1,477)	181	XXX	L.....
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	532,000	41,971	XXX	38,275	38,134	141	0	0	141	0	38,275	0	3,697	3,697	218	XXX	L.....
233331 10 7	DTE ENERGY ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	481,000	39,025	XXX	39,444	41,544	(2,100)	0	0	(2,100)	0	39,444	0	(419)	(419)	332	XXX	L.....
26441C 20 4	DUKE ENERGY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,924,000	149,252	XXX	155,362	160,731	(5,369)	0	0	(5,369)	0	155,362	0	(6,110)	(6,110)	1,530	XXX	L.....
263534 10 9	E I DU PONT DE NEMOURS ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,466,000	193,121	XXX	180,203	182,336	(2,133)	0	0	(2,133)	0	180,203	0	12,918	12,918	1,159	XXX	L.....
269246 40 1	E*TRADE FINANCIAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	794,000	21,410	XXX	18,949	19,258	(310)	0	0	(310)	0	18,949	0	2,461	2,461	0	XXX	U.....
277432 10 0	EASTMAN CHEMICAL COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	407,000	29,932	XXX	32,770	30,875	1,895	0	0	1,895	0	32,770	0	(2,837)	(2,837)	163	XXX	L.....
G29183 10 3	EATON CORP. PLC.....	E	03/05/2015	BARCLAYS CAPITAL INC.....	1,294,000	89,731	XXX	89,822	87,940	1,882	0	0	1,882	0	89,822	0	(91)	(91)	712	XXX	L.....
278642 10 3	EBAY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,077,000	181,770	XXX	168,723	172,681	(3,958)	0	0	(3,958)	0	168,723	0	13,048	13,048	0	XXX	U.....
278865 10 0	ECOLAB INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	734,000	85,704	XXX	80,025	76,718	3,307	0	0	3,307	0	80,025	0	5,679	5,679	240	XXX	L.....
281020 10 7	EDISON INTERNATIONAL.....		03/05/2015	BARCLAYS CAPITAL INC.....	887,000	56,603	XXX	56,449	58,081	(1,632)	0	0	(1,632)	0	56,449	0	154	154	370	XXX	L.....
28176E 10 8	EDWARDS LIFESCIENCES CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	292,000	39,608	XXX	37,884	37,195	689	0	0	689	0	37,884	0	1,724	1,724	0	XXX	L.....
285512 10 9	ELECTRONIC ARTS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	851,000	48,821	XXX	39,708	40,010	(302)	0	0	(302)	0	39,708	0	9,113	9,113	0	XXX	U.....
532457 10 8	ELI LILLY AND COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,667,000	188,247	XXX	191,641	183,996	7,644	0	0	7,644	0	191,641	0	(3,394)	(3,394)	1,334	XXX	L.....
268648 10 2	EMC CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	5,537,000	155,061	XXX	167,956	164,670	3,286	0	0	3,286	0	167,956	0	(12,895)	(12,895)	637	XXX	L.....
291011 10 4	EMERSON ELECTRIC CO.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,885,000	109,469	XXX	122,308	116,361	5,947	0	0	5,947	0	122,308	0	(12,839)	(12,839)	886	XXX	L.....
SBJ3V9 05 6	ENDO INTERNATIONAL PLC.....	F	03/05/2015	BARCLAYS CAPITAL INC.....	440,000	38,589	XXX	34,897	0	0	0	0	0	0	34,897	0	3,693	3,693	0	XXX	U.....
G3157S 10 6	ENSCO PLC CLASS A.....	F	03/05/2015	BARCLAYS CAPITAL INC.....	637,000	15,214	XXX	19,795	19,078	717	0	0	717	0	19,795	0	(4,580)	(4,580)	96	XXX	L.....
29364G 10 3	ENERGY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	491,000	37,814	XXX	40,618	42,953	(2,335)	0	0	(2,335)	0	40,618	0	(2,804)	(2,804)	408	XXX	L.....
26875P 10 1	EOG RESOURCES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,493,000	133,748	XXX	135,540	137,461	(1,921)	0	0	(1,921)	0	135,540	0	(1,792)	(1,792)	250	XXX	L.....
26884L 10 9	EQT CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	411,000	33,103	XXX	35,812	31,113	4,700	0	0	4,700	0	35,812	0	(2,709)	(2,709)	12	XXX	L.....
294429 10 5	EQUIFAX INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	327,000	30,804	XXX	26,469	26,444	25	0	0	25	0	26,469	0	4,335	4,335	95	XXX	L.....
29476L 10 7	EQUITY RESIDENTIAL REIT.....		03/05/2015	BARCLAYS CAPITAL INC.....	986,000	76,241	XXX	69,332	70,834	(1,502)	0	0	(1,502)	0	69,332	0	6,909	6,909	493	XXX	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	175,000	39,582	XXX	35,368	36,155	(787)	0	0	(787)	0	35,368	0	4,213	4,213	228	XXX	L.....
30040W 10 8	EVERSOURCE ENERGY ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	860,000	43,468	XXX	44,155	0	0	0	0	0	0	44,155	0	(687)	(687)	359	XXX	L.....
30161N 10 1	EXELON CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,340,000	77,137	XXX	83,315	86,767	(3,453)	0	0	(3,453)	0	83,315	0	(6,178)	(6,178)	725	XXX	L.....
30212P 30 3	EXPEDIA INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	271,000	24,762	XXX	24,757	23,133	1,625	0	0	1,625	0	24,757	0	5	5	0	XXX	U.....

QE05.23

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHIN...		03/05/2015	BARCLAYS CAPITAL INC.....	526,000	25,229	XXX	23,967	23,465	502	0	0	502	0	23,967	0	1,262	1,262	0	XXX	U.....
30219G 10 8	EXPRESS SCRIPTS HOLDING COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,997,000	168,294	XXX	168,916	169,086	(170)	0	0	(170)	0	168,916	0	(622)	(622)	0	XXX	U.....
30231G 10 2	EXXON MOBIL CORP.....		03/05/2015	Various.....	377,577,000	34,767,142	XXX	35,122,939	34,906,994	215,945	0	0	215,945	0	35,122,939	0	(355,797)	(355,797)	7,954	XXX	L.....
315616 10 2	F5 NETWORKS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	202,000	24,081	XXX	26,920	26,354	566	0	0	566	0	26,920	0	(2,839)	(2,839)	0	XXX	U.....
30303M 10 2	FACEBOOK INC. CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	5,694,000	462,373	XXX	434,991	444,246	(9,255)	0	0	(9,255)	0	434,991	0	27,381	27,381	0	XXX	U.....
307000 10 9	FAMILY DOLLAR STORES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	259,000	20,382	XXX	20,664	20,515	149	0	0	149	0	20,664	0	(283)	(283)	0	XXX	L.....
311900 10 4	FASTENAL COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	742,000	30,136	XXX	35,067	35,290	(223)	0	0	(223)	0	35,067	0	(4,931)	(4,931)	208	XXX	U.....
31428X 10 6	FEDEX CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	719,000	125,690	XXX	130,883	124,862	6,022	0	0	6,022	0	130,883	0	(5,194)	(5,194)	144	XXX	L.....
31620M 10 6	FIDELITY NATIONAL INFORMATION SERV.....		03/05/2015	BARCLAYS CAPITAL INC.....	770,000	51,778	XXX	47,451	47,894	(443)	0	0	(443)	0	47,451	0	4,326	4,326	0	XXX	L.....
316773 10 0	FIFTH THIRD BANCORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,250,000	43,435	XXX	46,429	45,844	585	0	0	585	0	46,429	0	(2,993)	(2,993)	293	XXX	U.....
336433 10 7	FIRST SOLAR INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	206,000	12,701	XXX	9,664	9,187	478	0	0	478	0	9,664	0	3,036	3,036	0	XXX	U.....
337932 10 7	FIRSTENERGY CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,145,000	39,782	XXX	42,381	44,644	(2,263)	0	0	(2,263)	0	42,381	0	(2,599)	(2,599)	412	XXX	L.....
337738 10 8	FISERV INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	664,000	51,761	XXX	47,393	47,124	269	0	0	269	0	47,393	0	4,368	4,368	0	XXX	U.....
302445 10 1	FLIR SYSTEMS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	384,000	12,267	XXX	12,232	12,407	(175)	0	0	(175)	0	12,232	0	34	34	42	XXX	U.....
34354P 10 5	FLOWERVE CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	372,000	21,953	XXX	23,025	22,257	768	0	0	768	0	23,025	0	(1,072)	(1,072)	60	XXX	L.....
343412 10 2	FLUOR CORPORATION.....		03/05/2015	Various.....	430,000	24,979	XXX	26,830	26,071	759	0	0	759	0	26,830	0	(1,851)	(1,851)	0	XXX	L.....
302491 30 3	FMC CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	363,000	22,624	XXX	20,678	20,702	(24)	0	0	(24)	0	20,678	0	1,945	1,945	54	XXX	L.....
30249U 10 1	FMC TECHNOLOGIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	635,000	25,073	XXX	29,855	29,743	111	0	0	111	0	29,855	0	(4,782)	(4,782)	0	XXX	L.....
345370 86 0	FORD MOTOR COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	10,491,000	168,954	XXX	164,761	162,611	2,151	0	0	2,151	0	164,761	0	4,193	4,193	1,574	XXX	L.....
34988V 10 6	FOSSIL GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	123,000	10,537	XXX	13,467	13,621	(154)	0	0	(154)	0	13,467	0	(2,930)	(2,930)	0	XXX	U.....
354613 10 1	FRANKLIN RESOURCES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,067,000	57,686	XXX	62,203	59,080	3,124	0	0	3,124	0	62,203	0	(4,517)	(4,517)	694	XXX	L.....
35671D 85 7	FREEPORT MCMORAN INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,833,000	57,183	XXX	73,661	66,179	7,482	0	0	7,482	0	73,661	0	(16,478)	(16,478)	885	XXX	L.....
35906A 10 8	FRONTIER COMMUNICATIONS CORPORATIO.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,731,000	21,342	XXX	18,858	18,216	642	0	0	642	0	18,858	0	2,485	2,485	0	XXX	L.....
36467W 10 9	GAMESTOP CORP. CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	297,000	11,878	XXX	11,115	10,039	1,077	0	0	1,077	0	11,115	0	763	763	0	XXX	L.....
364730 10 1	GANNETT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	616,000	21,439	XXX	20,140	19,669	471	0	0	471	0	20,140	0	1,299	1,299	0	XXX	L.....
H2906T 10 9	GARMIN LTD.....	F.....	03/05/2015	BARCLAYS CAPITAL INC.....	332,000	16,834	XXX	18,577	17,540	1,038	0	0	1,038	0	18,577	0	(1,743)	(1,743)	159	XXX	U.....
369550 10 8	GENERAL DYNAMICS CORPORATION.....		03/23/2015	Various.....	60,858,000	8,269,850	XXX	8,608,843	8,375,278	233,565	0	0	233,565	0	8,608,843	0	(338,993)	(338,993)	37,732	XXX	L.....
369604 10 3	GENERAL ELECTRIC COMPANY.....		03/05/2015	Various.....	253,319,000	6,235,345	XXX	6,392,281	6,401,371	(9,090)	0	0	(9,090)	0	6,392,281	0	(156,936)	(156,936)	6,242	XXX	L.....
370023 10 3	GENERAL GROWTH PROPERTIES REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,708,000	49,608	XXX	46,614	48,046	(1,432)	0	0	(1,432)	0	46,614	0	2,994	2,994	288	XXX	L.....
370334 10 4	GENERAL MILLS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,639,000	87,316	XXX	87,072	87,408	(336)	0	0	(336)	0	87,072	0	244	244	672	XXX	L.....
37045V 10 0	GENERAL MOTORS COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,677,000	138,271	XXX	124,751	128,364	(3,613)	0	0	(3,613)	0	124,751	0	13,520	13,520	0	XXX	L.....
372460 10 5	GENUINE PARTS ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	415,000	39,103	XXX	42,856	44,227	(1,370)	0	0	(1,370)	0	42,856	0	(3,753)	(3,753)	0	XXX	L.....
37247D 10 6	GENWORTH FINANCIAL INC. CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,395,000	10,609	XXX	12,046	11,858	188	0	0	188	0	12,046	0	(1,437)	(1,437)	0	XXX	L.....
375558 10 3	GILEAD SCIENCES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,109,000	424,904	XXX	429,827	387,314	42,513	0	0	42,513	0	429,827	0	(4,923)	(4,923)	0	XXX	U.....
38141G 10 4	GOLDMAN SACHS GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,104,000	209,839	XXX	215,782	213,988	1,794	0	0	1,794	0	215,782	0	(5,943)	(5,943)	662	XXX	L.....
382550 10 1	GOODYEAR TIRE & RUBBER ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	752,000	19,702	XXX	20,744	21,485	(741)	0	0	(741)	0	20,744	0	(1,042)	(1,042)	45	XXX	L.....

QE05.24

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38259P 50 8	GOOGLE INC CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	776.000	451,181	XXX	409,740	411,792	(2,052)	0	0	(2,052)	0	409,740	0	41,441	41,441	0	XXX	U.....
38259P 70 6	GOOGLE INC CLASS C.....		03/05/2015	BARCLAYS CAPITAL INC.....	775.000	445,869	XXX	406,910	407,960	(1,050)	0	0	(1,050)	0	406,910	0	38,958	38,958	0	XXX	U.....
093671 10 5	H&R BLOCK INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	747.000	23,907	XXX	25,693	25,159	534	0	0	534	0	25,693	0	(1,786)	(1,786)	0	XXX	L.....
406216 10 1	HALLIBURTON ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,307.000	99,049	XXX	93,145	90,734	2,411	0	0	2,411	0	93,145	0	5,904	5,904	415	XXX	L.....
412822 10 8	HARLEY-DAVIDSON INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	583.000	36,725	XXX	40,900	38,426	2,475	0	0	2,475	0	40,900	0	(4,175)	(4,175)	181	XXX	L.....
413086 10 9	HARMAN INTERNATIONAL INDUSTRIES.....		03/05/2015	BARCLAYS CAPITAL INC.....	188.000	25,933	XXX	19,963	20,061	(99)	0	0	(99)	0	19,963	0	5,971	5,971	62	XXX	L.....
413875 10 5	HARRIS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	282.000	21,554	XXX	20,113	20,253	(141)	0	0	(141)	0	20,113	0	1,442	1,442	0	XXX	L.....
418056 10 7	HASBRO INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	308.000	19,227	XXX	17,628	16,937	691	0	0	691	0	17,628	0	1,598	1,598	132	XXX	L.....
40412C 10 1	HCA HOLDINGS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	810.000	59,052	XXX	59,119	0	0	0	0	0	0	59,119	0	(68)	(68)	0	XXX	L.....
40414L 10 9	HCP REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,249.000	52,376	XXX	55,342	54,993	349	0	0	349	0	55,342	0	(2,967)	(2,967)	706	XXX	L.....
42217K 10 6	HEALTH CARE REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	943.000	72,303	XXX	69,934	67,573	(1,463)	0	0	(1,463)	0	69,934	0	2,369	2,369	737	XXX	L.....
423452 10 1	HELMERICH & PAYNE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	295.000	20,094	XXX	19,896	19,889	7	0	0	7	0	19,896	0	197	197	203	XXX	L.....
427866 10 8	HERSHEY FOODS ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	401.000	41,040	XXX	40,022	41,676	(1,654)	0	0	(1,654)	0	40,022	0	1,018	1,018	215	XXX	L.....
42809H 10 7	HESS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	694.000	51,005	XXX	52,553	51,231	1,322	0	0	1,322	0	52,553	0	(1,549)	(1,549)	0	XXX	L.....
428236 10 3	HEWLETT PACKARD ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	5,082.000	172,759	XXX	201,028	203,941	(2,913)	0	0	(2,913)	0	201,028	0	(28,269)	(28,269)	809	XXX	L.....
437076 10 2	HOME DEPOT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,588.000	415,859	XXX	357,526	376,632	(19,106)	0	0	(19,106)	0	357,526	0	58,333	58,333	0	XXX	L.....
438516 10 6	HONEYWELL INTERNATIONAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,130.000	219,652	XXX	212,372	212,830	(457)	0	0	(457)	0	212,372	0	7,280	7,280	1,102	XXX	L.....
440452 10 0	HORMEL FOODS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	364.000	21,088	XXX	19,210	18,964	246	0	0	246	0	19,210	0	1,878	1,878	91	XXX	L.....
441060 10 0	HOSPIRA INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	459.000	40,320	XXX	27,588	28,114	(526)	0	0	(526)	0	27,588	0	12,732	12,732	0	XXX	L.....
44107P 10 4	HOST HOTELS & RESORTS REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,069.000	42,734	XXX	48,715	49,180	(466)	0	0	(466)	0	48,715	0	(5,980)	(5,980)	538	XXX	L.....
443683 10 7	HUDSON CITY BANCORP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,299.000	13,009	XXX	12,906	13,146	(240)	0	0	(240)	0	12,906	0	104	104	52	XXX	U.....
444859 10 2	HUMANA INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	419.000	67,921	XXX	60,472	60,181	291	0	0	291	0	60,472	0	7,449	7,449	117	XXX	L.....
446150 10 4	HUNTINGTON BANCSHARES INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,232.000	24,250	XXX	23,291	23,481	(190)	0	0	(190)	0	23,291	0	959	959	137	XXX	U.....
452308 10 9	ILLINOIS TOOL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	979.000	97,032	XXX	94,664	92,711	1,953	0	0	1,953	0	94,664	0	2,367	2,367	475	XXX	L.....
G47791 10 1	INGERSOLL-RAND PLC.....	F..	03/05/2015	BARCLAYS CAPITAL INC.....	727.000	49,199	XXX	46,241	46,085	156	0	0	156	0	46,241	0	2,958	2,958	182	XXX	L.....
45822P 10 5	INTEGRYS ENERGY GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	218.000	16,006	XXX	16,323	16,971	(649)	0	0	(649)	0	16,323	0	(316)	(316)	148	XXX	L.....
458140 10 0	INTEL CORPORATION CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	13,166.000	444,015	XXX	496,029	477,794	18,235	0	0	18,235	0	496,029	0	(52,014)	(52,014)	3,160	XXX	U.....
45866F 10 4	INTERCONTINENTAL EXCHANGE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	307.000	71,869	XXX	69,006	67,322	1,684	0	0	1,684	0	69,006	0	2,863	2,863	0	XXX	L.....
459200 10 1	INTERNATIONAL BUSINESS MACHINES CO.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,505.000	403,736	XXX	409,004	401,902	7,102	0	0	7,102	0	409,004	0	(5,268)	(5,268)	2,756	XXX	L.....
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANCES.....		03/05/2015	BARCLAYS CAPITAL INC.....	220.000	26,592	XXX	22,754	22,299	454	0	0	454	0	22,754	0	3,839	3,839	103	XXX	L.....
460146 10 3	INTERNATIONAL PAPER COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,155.000	64,176	XXX	63,612	61,885	1,727	0	0	1,727	0	63,612	0	565	565	462	XXX	L.....
461202 10 3	INTUIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	777.000	76,234	XXX	72,795	71,632	1,163	0	0	1,163	0	72,795	0	3,439	3,439	194	XXX	U.....
46120E 60 2	INTUITIVE SURGICAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	99.000	49,451	XXX	50,401	52,365	(1,964)	0	0	(1,964)	0	50,401	0	(950)	(950)	0	XXX	U.....
G491BT 10 8	INVECO LTD.....	E..	03/05/2015	BARCLAYS CAPITAL INC.....	1,178.000	47,832	XXX	48,481	46,555	1,926	0	0	1,926	0	48,481	0	(649)	(649)	295	XXX	L.....
462846 10 6	IRON MOUNTAIN INC.....		01/21/2015	CONVERSION.....	510.000	19,041	XXX	19,041	19,717	(676)	0	0	(676)	0	19,041	0	0	0	0	XXX	L.....
46284V 10 1	IRON MOUNTAIN INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	510.000	18,658	XXX	19,041	0	0	0	0	0	0	19,041	0	(383)	(383)	242	XXX	L.....

QE05.25

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.26

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
469814 10 7	JACOBS ENGINEERING GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	356.000	15,609	XXX	16,488	15,910	579	0	0	579	0	16,488	0	(880)	(880)	0		XXX	L.....
478160 10 4	JOHNSON & JOHNSON ORD.....		03/05/2015	Various.....	71,140.000	7,289,265	XXX	7,611,457	7,439,110	172,347	0	0	172,347	0	7,611,457	0	(322,192)	(322,192)	5,335		XXX	L.....
478366 10 7	JOHNSON CONTROLS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,814.000	91,741	XXX	89,967	87,689	2,278	0	0	2,278	0	89,967	0	1,774	1,774	469		XXX	L.....
481165 10 8	JOY GLOBAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	267.000	10,662	XXX	13,720	12,421	1,299	0	0	1,299	0	13,720	0	(3,057)	(3,057)	53		XXX	U.....
46625H 10 0	JPMORGAN CHASE ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	10,184.000	631,345	XXX	638,588	637,315	1,273	0	0	1,273	0	638,588	0	(7,242)	(7,242)	4,074		XXX	L.....
48203R 10 4	JUNIPER NETWORKS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,050.000	24,302	XXX	23,462	23,436	26	0	0	26	0	23,462	0	840	840	105		XXX	L.....
485170 30 2	KANSAS CITY SOUTHERN.....		03/05/2015	BARCLAYS CAPITAL INC.....	300.000	34,807	XXX	35,192	36,609	(1,418)	0	0	(1,418)	0	35,192	0	(385)	(385)	84		XXX	L.....
487836 10 8	KELLOGG COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	683.000	43,742	XXX	45,355	44,696	659	0	0	659	0	45,355	0	(1,613)	(1,613)	335		XXX	L.....
49271M 10 0	KEURIG GREEN MOUNTAIN INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	331.000	42,713	XXX	44,425	43,823	602	0	0	602	0	44,425	0	(1,712)	(1,712)	95		XXX	U.....
493267 10 8	KEYCORP ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,372.000	33,385	XXX	32,698	32,971	(273)	0	0	(273)	0	32,698	0	687	687	154		XXX	L.....
494368 10 3	KIMBERLY CLARK CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,011.000	109,646	XXX	115,300	116,811	(1,511)	0	0	(1,511)	0	115,300	0	(5,654)	(5,654)	0		XXX	L.....
49446R 10 9	KIMCO REALTY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,125.000	29,446	XXX	28,513	28,283	231	0	0	231	0	28,513	0	933	933	270		XXX	L.....
49456B 10 1	KINDER MORGAN INC. CLASS P.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,629.000	189,022	XXX	190,380	195,853	(5,473)	0	0	(5,473)	0	190,380	0	(1,358)	(1,358)	2,083		XXX	L.....
482480 10 0	KLA TENCOR CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	450.000	28,001	XXX	31,799	31,644	155	0	0	155	0	31,799	0	(3,799)	(3,799)	225		XXX	U.....
500255 10 4	KOHL'S CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	550.000	40,477	XXX	31,386	33,572	(2,186)	0	0	(2,186)	0	31,386	0	9,091	9,091	0		XXX	L.....
50076Q 10 6	KRAFT FOODS GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,602.000	101,076	XXX	96,561	100,381	(3,821)	0	0	(3,821)	0	96,561	0	4,516	4,516	881		XXX	U.....
501044 10 1	KROGER ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,339.000	99,493	XXX	81,685	85,977	(4,293)	0	0	(4,293)	0	81,685	0	17,808	17,808	248		XXX	L.....
501797 10 4	L BRANDS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	669.000	61,028	XXX	55,480	57,902	(2,422)	0	0	(2,422)	0	55,480	0	5,548	5,548	1,673		XXX	L.....
502424 10 4	L-3 COMMUNICATIONS HOLDINGS INC.....		03/23/2015	Various.....	30,232.000	3,859,623	XXX	3,854,356	3,815,581	38,775	0	0	38,775	0	3,854,356	0	5,267	5,267	19,651		XXX	L.....
50540R 40 9	LABORATORY CORPORATION OF AMERICA.....		03/05/2015	BARCLAYS CAPITAL INC.....	270.000	33,284	XXX	29,092	24,817	(404)	0	0	(404)	0	29,092	0	4,192	4,192	0		XXX	L.....
512807 10 8	LAM RESEARCH CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	434.000	35,051	XXX	36,588	34,434	2,155	0	0	2,155	0	36,588	0	(1,537)	(1,537)	79		XXX	U.....
524901 10 5	LEGG MASON INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	277.000	15,857	XXX	15,090	14,783	306	0	0	306	0	15,090	0	767	767	45		XXX	L.....
524660 10 7	LEGGETT & PLATT INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	375.000	17,150	XXX	15,662	15,979	(317)	0	0	(317)	0	15,662	0	1,488	1,488	116		XXX	L.....
526057 10 4	LENNAR CORPORATION CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	487.000	24,406	XXX	22,185	21,822	363	0	0	363	0	22,185	0	2,220	2,220	19		XXX	L.....
527288 10 4	LEUCADIA NATIONAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	857.000	20,529	XXX	19,775	19,214	561	0	0	561	0	19,775	0	754	754	0		XXX	L.....
52729N 30 8	LEVEL 3 COMMUNICATIONS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	762.000	42,256	XXX	36,892	37,628	(735)	0	0	(735)	0	36,892	0	5,364	5,364	0		XXX	U.....
534187 10 9	LINCOLN NATIONAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	745.000	43,451	XXX	42,774	42,964	(190)	0	0	(190)	0	42,774	0	677	677	149		XXX	L.....
535678 10 6	LINEAR TECHNOLOGY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	647.000	31,292	XXX	30,487	29,503	983	0	0	983	0	30,487	0	805	805	194		XXX	U.....
539830 10 9	LOCKHEED MARTIN CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	730.000	145,337	XXX	138,609	140,576	(1,967)	0	0	(1,967)	0	138,609	0	6,728	6,728	1,095		XXX	L.....
540424 10 8	LOEWS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	877.000	35,680	XXX	36,005	36,852	(846)	0	0	(846)	0	36,005	0	(325)	(325)	55		XXX	L.....
544147 10 1	LORILLARD INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	980.000	66,536	XXX	62,413	61,681	732	0	0	732	0	62,413	0	4,123	4,123	647		XXX	L.....
548661 10 7	LOWES COMPANIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,649.000	197,493	XXX	171,827	182,251	(10,424)	0	0	(10,424)	0	171,827	0	25,665	25,665	609		XXX	L.....
N53745 10 0	LYONDELLBASELL INDUSTRIES NV.....	F..	03/05/2015	BARCLAYS CAPITAL INC.....	1,134.000	99,762	XXX	91,599	90,028	1,571	0	0	1,571	0	91,599	0	8,163	8,163	794		XXX	L.....
55261F 10 4	M&T BANK CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	358.000	44,110	XXX	45,837	44,972	865	0	0	865	0	45,837	0	(1,726)	(1,726)	251		XXX	L.....
554382 10 1	MACERICH COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	383.000	33,728	XXX	30,719	31,946	(1,228)	0	0	(1,228)	0	30,719	0	3,010	3,010	249		XXX	L.....
55616P 10 4	MACYS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	940.000	59,393	XXX	58,614	61,805	(3,191)	0	0	(3,191)	0	58,614	0	779	779	299		XXX	L.....

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
G5785G 10 7	MALLINCKRODT PLC.....	F...	03/05/2015	BARCLAYS CAPITAL INC.....	318,000	38,698	XXX	30,437	31,492	(1,055)	0	0	(1,055)	0	30,437	0	8,261	8,261	0	XXX	L.....
565849 10 6	MARATHON OIL CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,841,000	50,323	XXX	53,811	52,082	1,729	0	0	1,729	0	53,811	0	(3,488)	(3,488)	387	XXX	L.....
56585A 10 2	MARATHON PETROLEUM CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	764,000	77,732	XXX	70,406	68,959	1,448	0	0	1,448	0	70,406	0	7,325	7,325	382	XXX	L.....
571903 20 2	MARRIOTT INTERNATIONAL INC. CLASS.....		03/05/2015	BARCLAYS CAPITAL INC.....	582,000	48,244	XXX	45,975	45,413	562	0	0	562	0	45,975	0	2,269	2,269	116	XXX	L.....
571748 10 2	MARSH & MCLENNAN INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,519,000	86,559	XXX	88,459	86,948	1,511	0	0	1,511	0	88,459	0	(1,900)	(1,900)	425	XXX	L.....
573284 10 6	MARTIN MARIETTA MATERIALS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	169,000	24,074	XXX	19,939	18,644	1,295	0	0	1,295	0	19,939	0	4,135	4,135	68	XXX	L.....
574599 10 6	MASCO CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	972,000	26,073	XXX	24,179	24,494	(316)	0	0	(316)	0	24,179	0	1,895	1,895	87	XXX	L.....
57636Q 10 4	MASTERCARD INCORPORATED CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,668,000	247,599	XXX	237,668	229,875	7,793	0	0	7,793	0	237,668	0	9,931	9,931	427	XXX	L.....
577081 10 2	MATTEL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	918,000	23,936	XXX	28,352	28,408	(55)	0	0	(55)	0	28,352	0	(4,416)	(4,416)	349	XXX	U.....
579780 20 6	MCCORMICK & COMPANY INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	351,000	26,228	XXX	25,741	26,079	(339)	0	0	(339)	0	25,741	0	487	487	140	XXX	L.....
580135 10 1	MCDONALD'S CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,645,000	262,128	XXX	254,753	247,837	6,917	0	0	6,917	0	254,753	0	7,375	7,375	2,248	XXX	L.....
580645 10 9	MCGRAW HILL FINANCIAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	739,000	75,964	XXX	69,237	65,756	3,481	0	0	3,481	0	69,237	0	6,727	6,727	244	XXX	L.....
58155Q 10 3	MCKESSON CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	631,000	144,619	XXX	134,167	130,983	3,184	0	0	3,184	0	134,167	0	10,453	10,453	0	XXX	L.....
582839 10 6	MEAD JOHNSON NUTRITION COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	550,000	56,630	XXX	56,856	55,297	1,559	0	0	1,559	0	56,856	0	(226)	(226)	206	XXX	L.....
583334 10 7	MEADWESTVACO CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	456,000	23,135	XXX	20,609	20,242	367	0	0	367	0	20,609	0	2,526	2,526	114	XXX	L.....
585055 10 6	MEDTRONIC INC.....		01/27/2015	CONVERSION.....	2,680,000	201,109	XXX	201,109	193,496	7,613	0	0	7,613	0	201,109	0	0	0	817	XXX	L.....
G5960L 10 3	MEDTRONIC PLC.....	E...	03/05/2015	BARCLAYS CAPITAL INC.....	3,859,000	302,907	XXX	290,229	0	0	0	0	0	0	290,229	0	12,677	12,677	0	XXX	L.....
58933Y 10 5	MERCK & CO. INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	7,761,000	449,936	XXX	477,263	440,747	36,516	0	0	36,516	0	477,263	0	(27,327)	(27,327)	3,515	XXX	L.....
59156R 10 8	METLIFE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,141,000	162,497	XXX	176,880	169,897	6,983	0	0	6,983	0	176,880	0	(14,383)	(14,383)	1,099	XXX	L.....
G60754 10 1	MICHAEL KORS HOLDINGS LTD.....	F...	03/05/2015	BARCLAYS CAPITAL INC.....	561,000	37,662	XXX	43,544	42,131	1,413	0	0	1,413	0	43,544	0	(5,882)	(5,882)	0	XXX	L.....
595017 10 4	MICROCHIP TECHNOLOGY INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	543,000	27,625	XXX	25,138	24,495	643	0	0	643	0	25,138	0	2,486	2,486	194	XXX	U.....
595112 10 3	MICRON TECHNOLOGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,927,000	85,686	XXX	106,781	102,474	4,307	0	0	4,307	0	106,781	0	(21,095)	(21,095)	0	XXX	U.....
594918 10 4	MICROSOFT CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	22,444,000	967,431	XXX	1,086,758	1,042,524	44,234	0	0	44,234	0	1,086,758	0	(119,327)	(119,327)	6,958	XXX	U.....
608190 10 4	MOHAWK INDUSTRIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	169,000	31,294	XXX	26,279	26,256	23	0	0	23	0	26,279	0	5,015	5,015	0	XXX	L.....
60871R 20 9	MOLSON COORS BREWING COMPANY CLASS.....		03/05/2015	BARCLAYS CAPITAL INC.....	434,000	32,304	XXX	32,517	32,342	176	0	0	176	0	32,517	0	(213)	(213)	178	XXX	L.....
609207 10 5	MONDELEZ INTERNATIONAL INC. CLASS.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,575,000	167,007	XXX	176,150	166,187	9,963	0	0	9,963	0	176,150	0	(9,142)	(9,142)	686	XXX	L.....
61166W 10 1	MONSANTO COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,317,000	157,069	XXX	159,181	157,342	1,839	0	0	1,839	0	159,181	0	(2,112)	(2,112)	645	XXX	L.....
611740 10 1	MONSTER BEVERAGE CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	393,000	55,029	XXX	41,941	42,582	(641)	0	0	(641)	0	41,941	0	13,088	13,088	0	XXX	U.....
615369 10 5	MOODYS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	501,000	48,153	XXX	49,396	48,001	1,395	0	0	1,395	0	49,396	0	(1,243)	(1,243)	170	XXX	L.....
617446 44 8	MORGAN STANLEY.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,161,000	147,775	XXX	154,994	161,447	(6,453)	0	0	(6,453)	0	154,994	0	(7,219)	(7,219)	416	XXX	L.....
620076 30 7	MOTOROLA SOLUTIONS INC.....		03/05/2015	Various.....	573,000	38,922	XXX	37,248	38,437	(1,189)	0	0	(1,189)	0	37,248	0	1,674	1,674	202	XXX	L.....
626717 10 2	MURPHY OIL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	454,000	22,643	XXX	22,212	22,936	(724)	0	0	(724)	0	22,212	0	431	431	159	XXX	L.....
628530 10 7	MYLAN INC.....		03/02/2015	CONVERSION.....	9,443,000	538,259	XXX	538,259	532,302	5,957	0	0	5,957	0	538,259	0	0	0	0	XXX	U.....
SBVFMF G8 8	MYLAN NV.....	E...	03/05/2015	BARCLAYS CAPITAL INC.....	1,018,000	57,699	XXX	59,466	0	0	0	0	0	0	59,466	0	(1,767)	(1,767)	0	XXX	U.....
G6359F 10 3	NABORS INDUSTRIES LTD.....	F...	03/05/2015	BARCLAYS CAPITAL INC.....	791,000	10,382	XXX	9,662	10,267	(605)	0	0	(605)	0	9,662	0	720	720	47	XXX	L.....
637071 10 1	NATIONAL OILWELL VARCO INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,171,000	62,759	XXX	78,335	76,736	1,600	0	0	1,600	0	78,335	0	(15,577)	(15,577)	0	XXX	L.....

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
63938C 10 8	NAVIENT CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,120,000	22,383	XXX	23,526	24,203	(678)	0	0	(678)	0	23,526	0	(1,143)	(1,143)	179	XXX	U.....
64110D 10 4	NETAPP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	849,000	32,720	XXX	36,855	35,191	1,664	0	0	1,664	0	36,855	0	(4,135)	(4,135)	140	XXX	U.....
64110L 10 6	NETFLIX INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	164,000	76,692	XXX	57,541	56,024	1,517	0	0	1,517	0	57,541	0	19,151	19,151	0	XXX	U.....
651229 10 6	NEWELL RUBBER INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	742,000	29,186	XXX	27,183	28,263	(1,080)	0	0	(1,080)	0	27,183	0	2,003	2,003	141	XXX	L.....
651290 10 8	NEWFIELD EXPLORATION COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	435,000	14,253	XXX	11,711	10,170	(474)	0	0	(474)	0	11,711	0	2,541	2,541	0	XXX	L.....
651639 10 6	NEWMONT MINING CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,354,000	34,249	XXX	25,775	25,591	185	0	0	185	0	25,775	0	8,474	8,474	0	XXX	L.....
65249B 10 9	NEWS CORP CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,362,000	23,276	XXX	21,554	21,370	184	0	0	184	0	21,554	0	1,723	1,723	0	XXX	U.....
65339F 10 1	NEXTERA ENERGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,187,000	121,220	XXX	122,210	126,166	(3,956)	0	0	(3,956)	0	122,210	0	(990)	(990)	914	XXX	L.....
N63218 10 6	NIELSEN NV.....	E	03/05/2015	BARCLAYS CAPITAL INC.....	879,000	39,365	XXX	38,263	39,318	(1,055)	0	0	(1,055)	0	38,263	0	1,103	1,103	187	XXX	L.....
654106 10 3	NIKE INC. CLASS B.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,900,000	187,061	XXX	188,737	182,685	6,052	0	0	6,052	0	188,737	0	(1,675)	(1,675)	533	XXX	L.....
65473P 10 5	NISOURCE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	857,000	36,760	XXX	35,835	36,354	(518)	0	0	(518)	0	35,835	0	925	925	223	XXX	L.....
655044 10 5	NOBLE ENERGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,042,000	47,999	XXX	52,526	46,576	3,112	0	0	3,112	0	52,526	0	(4,527)	(4,527)	177	XXX	L.....
SBFG3K F2 8	NOBLE PLC.....	F	03/05/2015	BARCLAYS CAPITAL INC.....	694,000	11,080	XXX	11,371	11,500	(128)	0	0	(128)	0	11,371	0	(292)	(292)	260	XXX	L.....
655664 10 0	NORDSTROM INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	385,000	31,048	XXX	29,089	30,565	(1,476)	0	0	(1,476)	0	29,089	0	1,959	1,959	142	XXX	L.....
655844 10 8	NORFOLK SOUTHERN CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	843,000	92,016	XXX	90,272	92,401	(2,129)	0	0	(2,129)	0	90,272	0	1,744	1,744	497	XXX	L.....
664397 10 6	NORTHEAST UTILITIES ORD.....		02/19/2015	CONVERSION.....	860,000	44,155	XXX	44,155	46,027	(1,872)	0	0	(1,872)	0	44,155	0	0	0	336	XXX	L.....
665859 10 4	NORTHERN TRUST CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	604,000	41,962	XXX	41,292	40,710	583	0	0	583	0	41,292	0	670	670	0	XXX	U.....
666807 10 2	NORTHROP GRUMMAN CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	550,000	89,800	XXX	81,232	81,065	168	0	0	168	0	81,232	0	8,567	8,567	385	XXX	L.....
629377 50 8	NRG ENERGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	918,000	23,009	XXX	25,956	24,740	1,216	0	0	1,216	0	25,956	0	(2,947)	(2,947)	133	XXX	L.....
670346 10 5	NUCOR CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	868,000	41,346	XXX	47,267	42,575	4,692	0	0	4,692	0	47,267	0	(5,921)	(5,921)	323	XXX	L.....
67066G 10 4	NVIDIA CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,400,000	31,996	XXX	29,505	28,070	1,435	0	0	1,435	0	29,505	0	2,491	2,491	119	XXX	U.....
674599 10 5	OCCIDENTAL PETROLEUM CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,111,000	163,568	XXX	172,015	170,168	1,847	0	0	1,847	0	172,015	0	(8,447)	(8,447)	1,520	XXX	L.....
681919 10 6	OMNICOM GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	675,000	52,848	XXX	52,876	52,292	584	0	0	584	0	52,876	0	(28)	(28)	340	XXX	L.....
682680 10 3	ONEOK INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	567,000	26,073	XXX	29,756	28,231	1,525	0	0	1,525	0	29,756	0	(3,683)	(3,683)	343	XXX	L.....
68389X 10 5	ORACLE CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	8,807,000	385,695	XXX	369,350	396,051	(26,701)	0	0	(26,701)	0	369,350	0	16,345	16,345	1,057	XXX	U.....
67103H 10 7	OREILLY AUTOMOTIVE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	276,000	57,411	XXX	51,873	53,163	(1,290)	0	0	(1,290)	0	51,873	0	5,538	5,538	0	XXX	U.....
690768 40 3	OWENS-ILLINOIS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	450,000	11,059	XXX	11,900	12,146	(245)	0	0	(245)	0	11,900	0	(842)	(842)	0	XXX	L.....
693718 10 8	PACCAR INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	966,000	60,321	XXX	67,863	65,698	2,166	0	0	2,166	0	67,863	0	(7,543)	(7,543)	1,176	XXX	U.....
696429 30 7	PALL CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	291,000	29,692	XXX	28,639	29,452	(813)	0	0	(813)	0	28,639	0	1,053	1,053	89	XXX	L.....
701094 10 4	PARKER-HANNIFIN CORPORATION.....		03/23/2015	Various.....	30,406,000	3,620,818	XXX	3,942,708	3,920,854	21,855	0	0	21,855	0	3,942,708	0	(321,890)	(321,890)	19,156	XXX	L.....
703395 10 3	PATTERSON COMPANIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	231,000	11,647	XXX	11,260	11,111	149	0	0	149	0	11,260	0	387	387	46	XXX	U.....
704326 10 7	PAYCHEX INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	888,000	43,667	XXX	42,096	40,999	1,097	0	0	1,097	0	42,096	0	1,571	1,571	337	XXX	U.....
G7S00T 10 4	PENTAIR ORD.....	F	03/05/2015	BARCLAYS CAPITAL INC.....	509,000	32,980	XXX	32,176	33,808	(1,631)	0	0	(1,631)	0	32,176	0	804	804	163	XXX	L.....
712704 10 5	PEOPLES UNITED FINANCIAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	834,000	12,572	XXX	12,443	12,660	(217)	0	0	(217)	0	12,443	0	129	129	138	XXX	U.....
713291 10 2	PEPCO HOLDINGS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	682,000	18,588	XXX	18,711	18,366	344	0	0	344	0	18,711	0	(123)	(123)	184	XXX	L.....
713448 10 8	PEPSICO INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,072,000	395,893	XXX	398,099	385,048	13,051	0	0	13,051	0	398,099	0	(2,206)	(2,206)	2,667	XXX	L.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
714046	10 9 PERKINELMER INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	309.000	14,608	XXX	13,619	13,513	107	0	0	107	0	13,619	0	989	989	22	XXX	L.....
G97822	10 3 PERRIGO PLC.....	F..	03/05/2015	BARCLAYS CAPITAL INC.....	383.000	61,277	XXX	60,403	64,022	(3,619)	0	0	(3,619)	0	60,403	0	874	874	48	XXX	U.....
716768	10 6 PETSMA RT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	271.000	22,486	XXX	21,194	22,031	(837)	0	0	(837)	0	21,194	0	1,292	1,292	0	XXX	U.....
717081	10 3 PFIZER INC.....		03/05/2015	Various.....	797,153.000	25,566,215	XXX	25,469,810	24,831,316	638,494	0	0	638,494	0	25,469,810	0	96,405	96,405	4,803	XXX	L.....
69331C	10 8 PG&E CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,294.000	69,648	XXX	65,965	68,893	(2,927)	0	0	(2,927)	0	65,965	0	3,683	3,683	589	XXX	L.....
718172	10 9 PHILIP MORRIS INTERNATIONAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,228.000	345,442	XXX	368,433	344,371	24,062	0	0	24,062	0	368,433	0	(22,990)	(22,990)	4,228	XXX	L.....
718546	10 4 PHILLIPS 66.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,508.000	115,925	XXX	110,122	108,124	1,998	0	0	1,998	0	110,122	0	5,804	5,804	754	XXX	L.....
723484	10 1 PINNACLE WEST CAPITAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	303.000	19,248	XXX	19,969	20,698	(729)	0	0	(729)	0	19,969	0	(722)	(722)	180	XXX	L.....
723787	10 7 PIONEER NATURAL RESOURCES COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	406.000	65,135	XXX	58,235	60,433	(2,198)	0	0	(2,198)	0	58,235	0	6,901	6,901	0	XXX	L.....
724479	10 0 PITNEY BOWES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	552.000	12,373	XXX	13,913	13,452	461	0	0	461	0	13,913	0	(1,540)	(1,540)	104	XXX	L.....
729251	10 8 PLUM CREEK TIMBER COMPANY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	480.000	20,776	XXX	19,946	20,539	(593)	0	0	(593)	0	19,946	0	830	830	211	XXX	L.....
693475	10 5 PNC FINANCIAL SERVICES GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,432.000	132,508	XXX	129,145	130,641	(1,496)	0	0	(1,496)	0	129,145	0	3,363	3,363	687	XXX	L.....
693506	10 7 PPG INDUSTRIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	374.000	88,055	XXX	83,348	86,450	(3,102)	0	0	(3,102)	0	83,348	0	4,707	4,707	251	XXX	L.....
69351T	10 6 PPL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,808.000	60,395	XXX	63,749	65,685	(1,935)	0	0	(1,935)	0	63,749	0	(3,354)	(3,354)	669	XXX	L.....
74005P	10 4 PRAXAIR INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	790.000	100,909	XXX	102,334	102,352	(18)	0	0	(18)	0	102,334	0	(1,425)	(1,425)	565	XXX	L.....
740189	10 5 PRECISION CASTPARTS CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	388.000	83,936	XXX	94,170	93,461	708	0	0	708	0	94,170	0	(10,233)	(10,233)	12	XXX	L.....
74251V	10 2 PRINCIPAL FINANCIAL GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	793.000	40,208	XXX	42,406	41,188	1,217	0	0	1,217	0	42,406	0	(2,197)	(2,197)	285	XXX	L.....
742718	10 9 PROCTER & GAMBLE ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	7,354.000	622,321	XXX	664,731	669,876	(5,144)	0	0	(5,144)	0	664,731	0	(42,411)	(42,411)	4,733	XXX	L.....
74340W	10 3 PROLOGIS REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,362.000	58,095	XXX	58,000	58,607	(607)	0	0	(607)	0	58,000	0	95	95	447	XXX	L.....
744320	10 2 PRUDENTIAL FINANCIAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,271.000	102,955	XXX	112,287	114,975	(2,688)	0	0	(2,688)	0	112,287	0	(9,331)	(9,331)	737	XXX	L.....
744573	10 6 PUBLIC SERVICE ENTERPRISE GROUP IN.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,375.000	56,986	XXX	56,286	56,939	(653)	0	0	(653)	0	56,286	0	700	700	509	XXX	L.....
74460D	10 9 PUBLIC STORAGE REIT.....		03/05/2015	BARCLAYS CAPITAL INC.....	394.000	77,063	XXX	72,720	72,831	(111)	0	0	(111)	0	72,720	0	4,343	4,343	0	XXX	L.....
745867	10 1 PULTEGROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	915.000	20,345	XXX	19,714	19,636	78	0	0	78	0	19,714	0	631	631	74	XXX	L.....
693656	10 0 PVH CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	223.000	23,518	XXX	27,379	28,582	(1,203)	0	0	(1,203)	0	27,379	0	(3,861)	(3,861)	8	XXX	L.....
74733V	10 0 QEP RESOURCES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	453.000	9,819	XXX	10,077	9,160	917	0	0	917	0	10,077	0	(258)	(258)	9	XXX	L.....
747525	10 3 QUALCOMM INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,526.000	321,001	XXX	332,095	336,418	(4,322)	0	0	(4,322)	0	332,095	0	(11,095)	(11,095)	1,901	XXX	U.....
74762E	10 2 QUANTA SERVICES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	594.000	17,045	XXX	17,835	16,864	971	0	0	971	0	17,835	0	(790)	(790)	0	XXX	L.....
74834L	10 0 QUEST DIAGNOSTICS INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	394.000	28,488	XXX	25,612	26,422	(810)	0	0	(810)	0	25,612	0	2,876	2,876	130	XXX	L.....
751212	10 1 RALPH LAUREN CORPORATION CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	165.000	22,157	XXX	30,245	30,551	(306)	0	0	(306)	0	30,245	0	(8,089)	(8,089)	74	XXX	L.....
75281A	10 9 RANGE RESOURCES CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	457.000	22,738	XXX	26,933	24,427	2,507	0	0	2,507	0	26,933	0	(4,196)	(4,196)	18	XXX	L.....
755111	50 7 RAYTHEON COMPANY.....		03/23/2015	Various.....	45,839.000	5,145,492	XXX	5,036,022	4,958,405	77,618	0	0	77,618	0	5,036,022	0	109,470	109,470	27,733	XXX	L.....
756577	10 2 RED HAT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	514.000	34,939	XXX	31,706	35,538	(3,832)	0	0	(3,832)	0	31,706	0	3,232	3,232	0	XXX	L.....
75886F	10 7 REGENERON PHARMACEUTICALS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	202.000	86,645	XXX	85,502	82,871	2,632	0	0	2,632	0	85,502	0	1,143	1,143	0	XXX	U.....
7591EP	10 0 REGIONS FINANCIAL CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,784.000	36,685	XXX	39,259	39,959	(700)	0	0	(700)	0	39,259	0	(2,574)	(2,574)	189	XXX	L.....
760759	10 0 REPUBLIC SERVICES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	681.000	28,135	XXX	26,998	27,410	(412)	0	0	(412)	0	26,998	0	1,137	1,137	191	XXX	L.....
761713	10 6 REYNOLDS AMERICAN INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	838.000	61,906	XXX	56,053	53,858	2,195	0	0	2,195	0	56,053	0	5,853	5,853	558	XXX	L.....

QE05.29

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
770323 10 3	ROBERT HALF INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	373,000	22,870	XXX	21,061	21,776	(714)	0	0	(714)	0	21,061	0	1,809	1,809	75	XXX	L.....
773903 10 9	ROCKWELL AUTOMATION INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	370,000	42,251	XXX	42,289	41,144	1,145	0	0	1,145	0	42,289	0	(38)	(38)	241	XXX	L.....
774341 10 1	ROCKWELL COLLINS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	361,000	32,812	XXX	30,745	30,497	247	0	0	247	0	30,745	0	2,068	2,068	108	XXX	L.....
776696 10 6	ROPER INDUSTRIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	271,000	45,691	XXX	42,848	42,371	478	0	0	478	0	42,848	0	2,843	2,843	68	XXX	L.....
778296 10 3	ROSS STORES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	570,000	59,818	XXX	51,696	53,728	(2,032)	0	0	(2,032)	0	51,696	0	8,121	8,121	248	XXX	U.....
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.....	E..	03/05/2015	BARCLAYS CAPITAL INC.....	457,000	37,252	XXX	35,824	37,671	(1,846)	0	0	(1,846)	0	35,824	0	1,428	1,428	273	XXX	L.....
783549 10 8	RYDER SYSTEM INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	147,000	13,796	XXX	13,766	13,649	117	0	0	117	0	13,766	0	31	31	54	XXX	L.....
786514 20 8	SAFEWAY INC.....		01/26/2015	MERRILL LYNCH, PIERCE, FENNER & SM	629,000	22,075	XXX	21,829	22,090	(261)	0	0	(261)	0	21,829	0	246	246	145	XXX	L.....
79466L 30 2	SALESFORCE.COM INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,599,000	104,868	XXX	94,150	94,837	(687)	0	0	(687)	0	94,150	0	10,719	10,719	0	XXX	L.....
80004C 10 1	SANDISK CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	603,000	49,753	XXX	62,998	59,082	3,916	0	0	3,916	0	62,998	0	(13,246)	(13,246)	181	XXX	U.....
80589M 10 2	SCANA CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	386,000	21,463	XXX	22,097	23,314	(1,218)	0	0	(1,218)	0	22,097	0	(633)	(633)	203	XXX	L.....
806857 10 8	SCHLUMBERGER NV.....	E..	03/05/2015	BARCLAYS CAPITAL INC.....	3,502,000	297,017	XXX	305,252	299,106	6,146	0	0	6,146	0	305,252	0	(8,235)	(8,235)	0	XXX	L.....
811065 10 1	SCRIPPS NETWORKS INTERACTIVE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	276,000	20,293	XXX	22,159	20,775	1,384	0	0	1,384	0	22,159	0	(1,866)	(1,866)	63	XXX	L.....
G7945M 10 7	SEAGATE TECHNOLOGY PLC.....	F..	03/05/2015	BARCLAYS CAPITAL INC.....	893,000	52,177	XXX	59,310	59,385	(75)	0	0	(75)	0	59,310	0	(7,133)	(7,133)	482	XXX	U.....
81211K 10 0	SEALED AIR CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	580,000	26,758	XXX	23,389	24,609	(1,221)	0	0	(1,221)	0	23,389	0	3,369	3,369	75	XXX	L.....
816851 10 9	SEMPRA ENERGY.....		03/05/2015	BARCLAYS CAPITAL INC.....	628,000	68,328	XXX	69,177	69,934	(757)	0	0	(757)	0	69,177	0	(849)	(849)	412	XXX	L.....
826552 10 1	SIGMA-ALDRICH CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	324,000	44,727	XXX	44,322	44,475	(154)	0	0	(154)	0	44,322	0	406	406	75	XXX	U.....
828806 10 9	SIMON PROPERTY GROUP REIT INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	846,000	158,305	XXX	153,005	154,065	(1,060)	0	0	(1,060)	0	153,005	0	5,300	5,300	1,184	XXX	L.....
833034 10 1	SNAP-ON INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	159,000	23,426	XXX	21,747	21,742	6	0	0	6	0	21,747	0	1,679	1,679	84	XXX	L.....
842587 10 7	SOUTHERN ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,445,000	110,060	XXX	116,283	120,074	(3,791)	0	0	(3,791)	0	116,283	0	(6,223)	(6,223)	1,284	XXX	L.....
844741 10 8	SOUTHWEST AIRLINES CO.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,853,000	81,707	XXX	76,205	78,419	(2,214)	0	0	(2,214)	0	76,205	0	5,502	5,502	223	XXX	L.....
845467 10 9	SOUTHWESTERN ENERGY COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,028,000	25,222	XXX	30,553	26,144	2,745	0	0	2,745	0	30,553	0	(5,331)	(5,331)	0	XXX	L.....
847560 10 9	SPECTRA ENERGY CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,822,000	64,999	XXX	67,659	66,139	1,521	0	0	1,521	0	67,659	0	(2,661)	(2,661)	674	XXX	L.....
790849 10 3	ST. JUDE MEDICAL INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	779,000	52,757	XXX	54,475	50,658	3,817	0	0	3,817	0	54,475	0	(1,719)	(1,719)	210	XXX	L.....
854502 10 1	STANLEY BLACK & DECKER INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	425,000	41,486	XXX	40,636	40,834	(198)	0	0	(198)	0	40,636	0	849	849	221	XXX	L.....
855030 10 2	STAPLES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,755,000	28,948	XXX	25,237	31,801	(6,564)	0	0	(6,564)	0	25,237	0	3,711	3,711	211	XXX	U.....
855244 10 9	STARBUCKS CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,037,000	190,711	XXX	170,230	167,136	3,094	0	0	3,094	0	170,230	0	20,481	20,481	652	XXX	U.....
85590A 40 1	STARWOOD HOTELS & RESORTS WORLDWID		03/05/2015	BARCLAYS CAPITAL INC.....	485,000	39,161	XXX	39,559	39,319	240	0	0	240	0	39,559	0	(398)	(398)	182	XXX	L.....
857477 10 3	STATE STREET CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,138,000	84,967	XXX	90,226	89,333	893	0	0	893	0	90,226	0	(5,259)	(5,259)	341	XXX	L.....
858912 10 8	STERICYCLE INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	231,000	31,480	XXX	30,230	30,279	(50)	0	0	(50)	0	30,230	0	1,250	1,250	0	XXX	U.....
863667 10 1	STRYKER CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	813,000	75,595	XXX	76,931	76,690	241	0	0	241	0	76,931	0	(1,336)	(1,336)	280	XXX	L.....
867914 10 3	SUNTRUST BANKS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,422,000	58,607	XXX	58,764	59,582	(818)	0	0	(818)	0	58,764	0	(158)	(158)	284	XXX	L.....
871503 10 8	SYMANTEC CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,876,000	46,214	XXX	49,630	48,129	1,501	0	0	1,501	0	49,630	0	(3,415)	(3,415)	281	XXX	U.....
871829 10 7	SYSCO CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,595,000	62,387	XXX	63,696	63,306	391	0	0	391	0	63,696	0	(1,309)	(1,309)	479	XXX	L.....
74144T 10 8	T. ROWE PRICE GROUP.....		03/05/2015	BARCLAYS CAPITAL INC.....	707,000	58,676	XXX	59,738	60,703	(965)	0	0	(965)	0	59,738	0	(1,062)	(1,062)	0	XXX	U.....
87612E 10 6	TARGET CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,734,000	135,588	XXX	127,741	131,628	(3,887)	0	0	(3,887)	0	127,741	0	7,847	7,847	902	XXX	L.....

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
H84989 10 4	TE CONNECTIVITY LTD.....	F...	03/05/2015	BARCLAYS CAPITAL INC.....	1,106,000	80,200	XXX	71,896	69,955	1,941	0	0	1,941	0	71,896	0	8,305	8,305	321	XXX	L.....
872375 10 0	TECO ENERGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	646,000	12,445	XXX	12,704	13,237	(533)	0	0	(533)	0	12,704	0	(259)	(259)	145	XXX	L.....
88033G 40 7	TENET HEALTHCARE CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	267,000	13,143	XXX	13,829	13,529	300	0	0	300	0	13,829	0	(686)	(686)	0	XXX	L.....
88076W 10 3	TERADATA CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	421,000	18,534	XXX	18,753	18,389	364	0	0	364	0	18,753	0	(219)	(219)	0	XXX	L.....
881609 10 1	TESORO CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	346,000	30,899	XXX	26,350	25,725	625	0	0	625	0	26,350	0	4,549	4,549	147	XXX	L.....
882508 10 4	TEXAS INSTRUMENTS INCORPORATED.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,875,000	167,710	XXX	159,807	153,712	6,095	0	0	6,095	0	159,807	0	7,903	7,903	978	XXX	L.....
883203 10 1	TEXTRON INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	755,000	33,223	XXX	31,955	31,793	162	0	0	162	0	31,955	0	1,268	1,268	15	XXX	L.....
00101J 10 6	THE ADT CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	475,000	18,537	XXX	16,542	17,209	(667)	0	0	(667)	0	16,542	0	1,995	1,995	100	XXX	L.....
00130H 10 5	THE AES CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,805,000	22,914	XXX	24,701	24,855	(153)	0	0	(153)	0	24,701	0	(1,787)	(1,787)	181	XXX	L.....
020002 10 1	THE ALLSTATE CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,182,000	82,212	XXX	81,186	83,036	(1,850)	0	0	(1,850)	0	81,186	0	1,027	1,027	0	XXX	L.....
064058 10 0	THE BANK OF NEW YORK MELLON CORPOR.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,063,000	120,021	XXX	125,935	124,266	1,669	0	0	1,669	0	125,935	0	(5,914)	(5,914)	521	XXX	L.....
097023 10 5	THE BOEING COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,805,000	278,804	XXX	238,648	234,614	4,034	0	0	4,034	0	238,648	0	40,156	40,156	1,643	XXX	L.....
260543 10 3	THE DOW CHEMICAL COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	3,020,000	147,630	XXX	151,498	137,742	13,756	0	0	13,756	0	151,498	0	(3,868)	(3,868)	1,268	XXX	L.....
26483E 10 0	THE DUN & BRADSTREET CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	99,000	12,924	XXX	12,288	11,975	313	0	0	313	0	12,288	0	635	635	46	XXX	L.....
518439 10 4	THE ESTEE LAUDER COMPANIES INC. CL.....		03/05/2015	BARCLAYS CAPITAL INC.....	610,000	50,760	XXX	45,546	46,482	(936)	0	0	(936)	0	45,546	0	5,215	5,215	146	XXX	L.....
364760 10 8	THE GAP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	727,000	30,115	XXX	29,622	30,614	(992)	0	0	(992)	0	29,622	0	494	494	160	XXX	L.....
460690 10 0	THE INTERPUBLIC GROUP OF COMPANIES.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,144,000	25,185	XXX	23,503	23,761	(257)	0	0	(257)	0	23,503	0	1,681	1,681	137	XXX	L.....
832696 40 5	THE J. M. SMUCKER COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	276,000	31,526	XXX	28,076	27,870	206	0	0	206	0	28,076	0	3,449	3,449	177	XXX	L.....
61945C 10 3	THE MOSAIC COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	860,000	43,365	XXX	39,547	39,259	288	0	0	288	0	39,547	0	3,818	3,818	215	XXX	L.....
631103 10 8	THE NASDAQ OMX GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	321,000	16,298	XXX	14,665	15,395	(730)	0	0	(730)	0	14,665	0	1,634	1,634	0	XXX	U.....
741503 40 3	THE PRICELINE GROUP INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	143,000	176,158	XXX	162,413	163,050	(637)	0	0	(637)	0	162,413	0	13,745	13,745	0	XXX	U.....
743315 10 3	THE PROGRESSIVE CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,559,000	41,367	XXX	42,500	42,077	422	0	0	422	0	42,500	0	(1,133)	(1,133)	1,070	XXX	L.....
824348 10 6	THE SHERWIN-WILLIAMS COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	222,000	64,193	XXX	54,806	58,395	(3,589)	0	0	(3,589)	0	54,806	0	9,387	9,387	149	XXX	L.....
872540 10 9	THE TJX COMPANIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,874,000	128,770	XXX	122,906	128,519	(5,613)	0	0	(5,613)	0	122,906	0	5,863	5,863	328	XXX	L.....
89417E 10 9	THE TRAVELERS COMPANIES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	929,000	99,954	XXX	97,735	98,335	(599)	0	0	(599)	0	97,735	0	2,218	2,218	521	XXX	L.....
254687 10 6	THE WALT DISNEY COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	4,248,000	446,138	XXX	398,314	400,119	(1,805)	0	0	(1,805)	0	398,314	0	47,824	47,824	4,917	XXX	L.....
959802 10 9	THE WESTERN UNION COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,424,000	27,746	XXX	26,351	25,504	847	0	0	847	0	26,351	0	1,395	1,395	180	XXX	L.....
883556 10 2	THERMO FISHER SCIENTIFIC INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,089,000	143,152	XXX	139,985	136,441	3,544	0	0	3,544	0	139,985	0	3,167	3,167	162	XXX	L.....
886547 10 8	TIFFANY & CO.....		03/05/2015	BARCLAYS CAPITAL INC.....	307,000	26,701	XXX	32,984	32,806	178	0	0	178	0	32,984	0	(6,283)	(6,283)	116	XXX	L.....
88732J 20 7	TIME WARNER CABLE INC.....		03/23/2015	Various.....	60,764,000	9,452,984	XXX	9,117,235	9,239,774	(122,539)	0	0	(122,539)	0	9,117,235	0	335,749	335,749	45,573	XXX	L.....
887317 30 3	TIME WARNER INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,284,000	190,151	XXX	192,461	195,099	(2,638)	0	0	(2,638)	0	192,461	0	(2,310)	(2,310)	799	XXX	L.....
891027 10 4	TORCHMARK CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	397,000	21,301	XXX	21,476	21,505	(30)	0	0	(30)	0	21,476	0	(175)	(175)	50	XXX	L.....
891906 10 9	TOTAL SYSTEM SERVICES INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	448,000	17,057	XXX	15,068	15,214	(146)	0	0	(146)	0	15,068	0	1,989	1,989	45	XXX	L.....
892356 10 6	TRACTOR SUPPLY COMPANY.....		03/05/2015	BARCLAYS CAPITAL INC.....	371,000	31,662	XXX	29,151	29,242	(91)	0	0	(91)	0	29,151	0	2,511	2,511	59	XXX	U.....
H8817H 10 0	TRANSOCEAN LTD.....	F...	03/05/2015	BARCLAYS CAPITAL INC.....	925,000	14,795	XXX	17,321	16,955	365	0	0	365	0	17,321	0	(2,526)	(2,526)	694	XXX	L.....
896945 20 1	TRIPADVISOR INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	304,000	26,744	XXX	23,452	22,697	755	0	0	755	0	23,452	0	3,292	3,292	0	XXX	U.....

QE05.31

SCHEDULE D - PART 4

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

QE05.32

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		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90130A 10 1	TWENTY-FIRST CENTURY FOX INC. CLA.....			03/05/2015	BARCLAYS CAPITAL INC.....	5,051,000	176,100	XXX	191,004	193,984	(2,980)	0	0	(2,980)	0	191,004	0	(14,904)	(14,904)	0	XXX	U.....
G91442 10 6	TYCO INTERNATIONAL PLC.....		E.	03/05/2015	BARCLAYS CAPITAL INC.....	1,138,000	48,552	XXX	49,349	49,913	(563)	0	0	(563)	0	49,349	0	(798)	(798)	205	XXX	L.....
902494 10 3	TYSON FOODS INC. CLASS A.....			03/05/2015	BARCLAYS CAPITAL INC.....	800,000	32,443	XXX	33,324	32,072	1,252	0	0	1,252	0	33,324	0	(881)	(881)	80	XXX	L.....
904311 10 7	UNDER ARMOUR INC. CLASS A.....			03/05/2015	BARCLAYS CAPITAL INC.....	455,000	34,482	XXX	31,592	30,895	697	0	0	697	0	31,592	0	2,890	2,890	0	XXX	L.....
907818 10 8	UNION PACIFIC CORP.....			03/05/2015	BARCLAYS CAPITAL INC.....	2,422,000	286,578	XXX	287,286	288,533	(1,247)	0	0	(1,247)	0	287,286	0	(708)	(708)	1,332	XXX	L.....
911312 10 6	UNITED PARCEL SERVICE INC. CLASS.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,897,000	191,053	XXX	210,539	210,889	(351)	0	0	(351)	0	210,539	0	(19,486)	(19,486)	1,385	XXX	L.....
911363 10 9	UNITED RENTALS INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	274,000	25,223	XXX	31,227	27,951	3,276	0	0	3,276	0	31,227	0	(6,004)	(6,004)	0	XXX	L.....
913017 10 9	UNITED TECHNOLOGIES CORP.....			03/05/2015	BARCLAYS CAPITAL INC.....	2,307,000	278,646	XXX	256,792	265,305	(8,513)	0	0	(8,513)	0	256,792	0	21,854	21,854	1,476	XXX	L.....
91324P 10 2	UNITEDHEALTH GROUP INCORPORATED.....			03/05/2015	BARCLAYS CAPITAL INC.....	2,613,000	299,928	XXX	262,175	264,148	(1,973)	0	0	(1,973)	0	262,175	0	37,752	37,752	0	XXX	L.....
913903 10 0	UNIVERSAL HEALTH SERVICES INC. CL.....			03/05/2015	BARCLAYS CAPITAL INC.....	249,000	28,603	XXX	26,769	27,704	(935)	0	0	(935)	0	26,769	0	1,835	1,835	25	XXX	L.....
91529Y 10 6	UNUM GROUP.....			03/05/2015	BARCLAYS CAPITAL INC.....	751,000	25,192	XXX	25,282	26,195	(912)	0	0	(912)	0	25,282	0	(91)	(91)	124	XXX	L.....
91704F 10 4	URBAN EDGE PROPERTIES ORD.....			01/23/2015	Various.....	237,500	5,708	XXX	5,055	0	0	0	0	0	0	5,055	0	653	653	0	XXX	L.....
917047 10 2	URBAN OUTFITTERS INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	274,000	10,613	XXX	8,539	9,626	(1,086)	0	0	(1,086)	0	8,539	0	2,074	2,074	0	XXX	U.....
902973 30 4	US BANCORP ORD.....			03/05/2015	BARCLAYS CAPITAL INC.....	4,874,000	217,255	XXX	219,988	219,086	902	0	0	902	0	219,988	0	(2,733)	(2,733)	1,194	XXX	L.....
91913Y 10 0	VALERO ENERGY CORPORATION.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,421,000	85,194	XXX	70,744	70,340	405	0	0	405	0	70,744	0	14,450	14,450	568	XXX	L.....
92220P 10 5	VARIAN MEDICAL SYSTEMS INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	271,000	25,532	XXX	23,668	23,444	224	0	0	224	0	23,668	0	1,864	1,864	0	XXX	L.....
92276F 10 0	VENTAS REIT INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	871,000	63,490	XXX	62,385	57,432	(506)	0	0	(506)	0	62,385	0	1,106	1,106	1,304	XXX	L.....
92343E 10 2	VERISIGN INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	296,000	19,058	XXX	17,412	16,872	540	0	0	540	0	17,412	0	1,645	1,645	0	XXX	U.....
92343V 10 4	VERIZON COMMUNICATIONS INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	11,294,000	552,436	XXX	548,937	528,333	20,604	0	0	20,604	0	548,937	0	3,499	3,499	6,212	XXX	L.....
92532F 10 0	VERTEX PHARMACEUTICALS INCORPORATE.....			03/05/2015	BARCLAYS CAPITAL INC.....	655,000	83,154	XXX	77,270	77,814	(544)	0	0	(544)	0	77,270	0	5,884	5,884	0	XXX	U.....
918204 10 8	VF CORP.....			03/05/2015	BARCLAYS CAPITAL INC.....	938,000	71,348	XXX	69,114	70,256	(1,142)	0	0	(1,142)	0	69,114	0	2,233	2,233	0	XXX	L.....
92553P 20 1	VIACOM INC. CLASS B.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,007,000	70,826	XXX	77,443	75,777	1,667	0	0	1,667	0	77,443	0	(6,617)	(6,617)	341	XXX	L.....
92826C 83 9	VISA INC. CLASS A.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,330,000	364,580	XXX	350,262	348,726	1,536	0	0	1,536	0	350,262	0	14,317	14,317	638	XXX	L.....
929042 10 9	VORNADO REALTY TRUST REIT.....			03/05/2015	Various.....	475,000	56,908	XXX	53,619	55,912	(2,294)	0	0	(2,294)	0	53,619	0	3,289	3,289	299	XXX	L.....
929160 10 9	VULCAN MATERIALS COMPANY.....			03/05/2015	BARCLAYS CAPITAL INC.....	355,000	30,162	XXX	23,670	23,334	335	0	0	335	0	23,670	0	6,492	6,492	36	XXX	L.....
931427 10 8	WALGREEN BOOTS ALLIANCE INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	2,369,000	197,085	XXX	162,525	180,518	(17,993)	0	0	(17,993)	0	162,525	0	34,560	34,560	800	XXX	L.....
931142 10 3	WALMART STORES INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	4,297,000	359,072	XXX	361,512	369,026	(7,514)	0	0	(7,514)	0	361,512	0	(2,440)	(2,440)	0	XXX	L.....
94106L 10 9	WASTE MANAGEMENT INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,154,000	62,886	XXX	57,071	59,223	(2,152)	0	0	(2,152)	0	57,071	0	5,815	5,815	444	XXX	L.....
941848 10 3	WATERS CORPORATION.....			03/05/2015	BARCLAYS CAPITAL INC.....	228,000	27,789	XXX	26,324	25,700	624	0	0	624	0	26,324	0	1,466	1,466	0	XXX	L.....
949746 10 1	WELLS FARGO & COMPANY.....			03/05/2015	BARCLAYS CAPITAL INC.....	12,853,000	704,781	XXX	707,365	704,601	2,763	0	0	2,763	0	707,365	0	(2,584)	(2,584)	4,499	XXX	L.....
958102 10 5	WESTERN DIGITAL CORPORATION.....			03/05/2015	BARCLAYS CAPITAL INC.....	595,000	62,697	XXX	62,520	65,867	(3,347)	0	0	(3,347)	0	62,520	0	177	177	238	XXX	L.....
962166 10 4	WEYERHAEUSER REIT.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,435,000	48,968	XXX	50,993	51,502	(509)	0	0	(509)	0	50,993	0	(2,024)	(2,024)	416	XXX	L.....
963320 10 6	WHIRLPOOL CORP.....			03/05/2015	BARCLAYS CAPITAL INC.....	212,000	44,692	XXX	40,033	41,073	(1,040)	0	0	(1,040)	0	40,033	0	4,659	4,659	159	XXX	L.....
966837 10 6	WHOLE FOODS MARKET INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	983,000	55,190	XXX	47,474	49,563	(2,089)	0	0	(2,089)	0	47,474	0	7,716	7,716	128	XXX	U.....
969457 10 0	WILLIAMS INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,834,000	87,985	XXX	91,738	82,420	9,318	0	0	9,318	0	91,738	0	(3,754)	(3,754)	0	XXX	L.....
97382A 10 1	WINDSTREAM HOLDINGS INC.....			03/05/2015	BARCLAYS CAPITAL INC.....	1,642,000	12,733	XXX	15,927	13,530	2,397	0	0	2,397	0	15,927	0	(3,194)	(3,194)	411	XXX	U.....

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
976657 10 6	WISCONSIN ENERGY CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	615,000	31,042	XXX	30,839	32,435	(1,596)	0	0	(1,596)	0	30,839	0	202	202	260	XXX	L.....	
384802 10 4	WW GRAINGER INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	165,000	39,275	XXX	41,723	42,057	(334)	0	0	(334)	0	41,723	0	(2,448)	(2,448)	178	XXX	L.....	
98310W 10 8	WYNDHAM WORLDWIDE CORPORATION.....		03/05/2015	BARCLAYS CAPITAL INC.....	336,000	30,688	XXX	28,575	28,815	(240)	0	0	(240)	0	28,575	0	2,113	2,113	0	XXX	L.....	
983134 10 7	WYNN RESORTS LIMITED.....		03/23/2015	Various.....	50,221,000	6,632,717	XXX	7,410,223	7,470,876	(60,653)	0	0	(60,653)	0	7,410,223	0	(777,506)	(777,506)	75,332	XXX	U.....	
98389B 10 0	XCEL ENERGY INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,369,000	47,811	XXX	47,278	49,174	(1,896)	0	0	(1,896)	0	47,278	0	533	533	411	XXX	L.....	
984121 10 3	XEROX CORP.....		03/05/2015	BARCLAYS CAPITAL INC.....	2,928,000	39,571	XXX	41,944	40,582	1,362	0	0	1,362	0	41,944	0	(2,372)	(2,372)	183	XXX	L.....	
983919 10 1	XILINX INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	720,000	29,789	XXX	33,959	31,169	2,790	0	0	2,790	0	33,959	0	(4,169)	(4,169)	209	XXX	U.....	
G98290 10 2	XL GROUP PLC.....	F..	03/05/2015	BARCLAYS CAPITAL INC.....	792,000	29,070	XXX	28,326	27,221	1,105	0	0	1,105	0	28,326	0	744	744	127	XXX	L.....	
98419M 10 0	XYLEM INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	496,000	17,645	XXX	19,143	18,883	260	0	0	260	0	19,143	0	(1,498)	(1,498)	70	XXX	L.....	
984332 10 6	YAHOO! INC.....		03/19/2015	Various.....	377,401,000	16,973,204	XXX	16,721,189	121,275	1,164	0	0	1,164	0	16,721,189	0	252,015	252,015	0	XXX	U.....	
988498 10 1	YUMI BRANDS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,189,000	95,731	XXX	93,105	86,619	6,486	0	0	6,486	0	93,105	0	2,626	2,626	487	XXX	L.....	
98956P 10 2	ZIMMER HOLDINGS INC.....		03/05/2015	BARCLAYS CAPITAL INC.....	461,000	54,939	XXX	52,999	52,287	712	0	0	712	0	52,999	0	1,940	1,940	101	XXX	L.....	
989701 10 7	ZIONS BANCORPORATION ORD.....		03/05/2015	BARCLAYS CAPITAL INC.....	557,000	15,270	XXX	15,933	15,880	53	0	0	53	0	15,933	0	(663)	(663)	22	XXX	U.....	
98978V 10 3	ZOETIS INC. CLASS A.....		03/05/2015	BARCLAYS CAPITAL INC.....	1,367,000	63,503	XXX	60,124	58,822	1,302	0	0	1,302	0	60,124	0	3,379	3,379	113	XXX	L.....	
9099999. Total Common Stocks - Industrial and Miscellaneous.....						302,922,689	XXX	299,915,663	257,903,981	2,744,656	0	0	0	2,744,656	0	299,915,663	0	3,007,026	3,007,026	555,538	XXX	XXX
Common Stocks - Mutual Funds																						
922908 36 3	VANGUARD 500 INDEX FUND.....		02/05/2015	ITG INC.....	175,000	32,902	XXX	32,623	0	0	0	0	0	0	32,623	0	279	279	0	XXX	U.....	
018914 50 7	ALLIANCE BERNSTEIN.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	8,526	XXX	0	0	0	0	0	0	0	0	0	8,526	8,526	0	XXX	L.....	
399874 84 1	AMERICAN GROWTH.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	8,886	XXX	0	0	0	0	0	0	0	0	0	8,886	8,886	0	XXX	L.....	
26200Q 10 5	DREYFUS INDEX.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	8,052	XXX	0	0	0	0	0	0	0	0	0	8,052	8,052	0	XXX	L.....	
355148 82 6	FRANKLIN SMALL CAP.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	6,093	XXX	0	0	0	0	0	0	0	0	0	6,093	6,093	0	XXX	L.....	
354713 55 4	FRANKLIN STRATEGIC.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	488	XXX	0	0	0	0	0	0	0	0	0	488	488	0	XXX	L.....	
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	197,545	XXX	0	0	0	0	0	0	0	0	0	197,545	197,545	0	XXX	L.....	
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4.....		01/01/2015	DIRECT WITH ISSUER.....	701,624	45,536	XXX	14,993	14,993	0	0	0	0	0	14,993	0	30,542	30,542	0	XXX	L.....	
416641 87 6	HARTFORD GROWTH OPPORT FD - R4.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	13,033	XXX	0	0	0	0	0	0	0	0	0	13,033	13,033	0	XXX	L.....	
416649 24 2	HARTFORD INTL OPPORTUNITIES FUND.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	3,800	XXX	0	0	0	0	0	0	0	0	0	3,800	3,800	0	XXX	L.....	
416649 39 0	HARTFORD SMALL COMPANY FUND.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	69,889	XXX	0	0	0	0	0	0	0	0	0	69,889	69,889	0	XXX	L.....	
416649 25 9	HARTFORD TOTAL RETURN BOND FUND.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	3,169	XXX	0	0	0	0	0	0	0	0	0	3,169	3,169	0	XXX	L.....	
00141M 59 8	INVESCO MID CAP.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	3,253	XXX	0	0	0	0	0	0	0	0	0	3,253	3,253	0	XXX	L.....	
00141L 50 9	INVESCO SM CAP.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	7,559	XXX	0	0	0	0	0	0	0	0	0	7,559	7,559	0	XXX	L.....	
55272P 25 7	MFS RESEARCH.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	18	XXX	0	0	0	0	0	0	0	0	0	18	18	0	XXX	L.....	
552981 46 6	MFS TOTAL RETURN FUND-R3.....		01/01/2015	DIRECT WITH ISSUER.....	536,112	79,984	XXX	7,700	7,700	0	0	0	0	0	7,700	0	72,284	72,284	0	XXX	L.....	
55273H 64 3	MFS VALUE FUND.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	8	XXX	0	0	0	0	0	0	0	0	0	8	8	0	XXX	L.....	
880208 84 8	TEMPLETON GLOBAL.....		01/01/2015	DIRECT WITH ISSUER.....	0.000	38	XXX	0	0	0	0	0	0	0	0	0	38	38	0	XXX	L.....	
9299999. Total Common Stocks - Mutual Funds.....						488,778	XXX	55,317	22,693	0	0	0	0	0	55,317	0	433,462	433,462	0	XXX	XXX	
9799997. Total Common Stocks - Part 4.....						303,411,467	XXX	299,970,979	257,926,674	2,744,656	0	0	0	2,744,656	0	299,970,979	0	3,440,488	3,440,488	555,538	XXX	XXX

QE05.33

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9799999	Total Common Stocks.....					303,411,467	XXX	299,970,979	257,926,674	2,744,656	0	0	2,744,656	0	299,970,979	0	3,440,488	3,440,488	555,538	XXX	XXX
9899999	Total Preferred and Common Stocks.....					303,411,467	XXX	299,970,979	257,926,674	2,744,656	0	0	2,744,656	0	299,970,979	0	3,440,488	3,440,488	555,538	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					872,368,443	XXX	865,878,745	707,993,542	2,772,287	(997,347)	83,693	1,691,247	0	862,914,169	0	9,454,274	9,454,274	7,754,611	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....111.

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(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
USD PUT/JPY CALL @ 56.74 EO...	VAGLB Hedge - Macro Hedge.....	N/A.....	D.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	07/07/2014	04/02/2015	.....0	..200,000,000	.....56.7400	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	3.....
USD PUT/JPY CALL @ 55.4 EO....	VAGLB Hedge - Macro Hedge.....	N/A.....	D.....	CITIBANK, N.A. E570DZWF32TWEFA76....	07/07/2014	04/09/2015	.....0	..200,000,000	.....55.4000	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	3.....
JAN17 SPX C @ 2250.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27....	03/12/2015	01/20/2017	.....0	..129,243,125	.....2,250.0000	.....0	.....5,496,875	.....0	.....5,426,429		.....5,426,429	.....(70,446)	.....0	.....0	.....0	.....0	.....0	3.....
JAN17 SPX C @ 2250.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97....	03/12/2015	01/20/2017	.....0	..129,243,125	.....2,250.0000	.....0	.....5,638,125	.....0	.....5,426,429		.....5,426,429	.....(211,696)	.....0	.....0	.....0	.....0	.....0	3.....
JAN17 SPX C @ 2250.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653....	03/13/2015	01/20/2017	.....0	..253,316,525	.....2,250.0000	.....0	.....10,325,525	.....0	.....10,635,800		.....10,635,800	.....310,275	.....0	.....0	.....0	.....0	.....0	3.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										.....0	.....21,460,525	.....0	.....21,488,657	XXX	.....21,488,657	.....28,132	.....0	.....0	.....0	.....0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
NDX IDX PUT @ 1926.19 11/16/15.	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	.....0	..195,015,960	.....1,926.1900	.....16,637,457	.....0	.....0	.....41,175		.....41,175	.....(99,913)	.....0	.....0	.....0	.....0	.....0	4.....
S&P IDX PUT @ 1206.55 11/13/20.	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/15/2010	11/13/2020	.....0	..206,789,000	.....1,206.5500	.....29,862,110	.....0	.....0	.....12,308,304		.....12,308,304	.....218,406	.....0	.....0	.....0	.....0	.....0	4.....
S&P IDX PUT @ 1177.05 11/16/20.	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	11/16/2010	11/16/2020	.....0	..105,410,693	.....1,177.0500	.....15,030,030	.....0	.....0	.....5,939,081		.....5,939,081	.....100,922	.....0	.....0	.....0	.....0	.....0	4.....
S&P IDX PUT @ 1063.08 11/17/20.	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	11/17/2010	11/17/2020	.....0	..103,394,500	.....1,063.0800	.....12,402,600	.....0	.....0	.....4,602,220		.....4,602,220	.....60,159	.....0	.....0	.....0	.....0	.....0	4.....
EAFE IDX PUT @ 1463.21 11/18/15	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97....	11/18/2010	11/18/2015	.....0	..120,207,100	.....1,463.2100	.....20,818,279	.....0	.....0	.....1,144,032		.....1,144,032	.....(1,280,098)	.....0	.....0	.....0	.....0	.....0	4.....
S&P IDX PUT @ 1064.12 11/23/20.	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	11/23/2010	11/23/2020	.....0	..227,467,900	.....1,064.1200	.....27,897,540	.....0	.....0	.....10,188,888		.....10,188,888	.....138,775	.....0	.....0	.....0	.....0	.....0	4.....
S&P IDX PUT @ 1320 02/05/21.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	CREDIT SUISSE FB INT E58DKMJYYYJLN8C3868....	02/07/2011	02/05/2021	.....0	..186,110,100	.....1,320.0000	.....22,531,050	.....0	.....0	.....14,285,044		.....14,285,044	.....380,183	.....0	.....0	.....0	.....0	.....0	4.....
MSCI EAFE PUT @ 1474.23 08/07/15	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97....	08/08/2012	08/07/2015	.....0	..62,722,215	MXCI EAFE INDEX.....	.....10,475,000	.....0	.....0	.....370,940		.....370,940	.....(525,515)	.....0	.....0	.....0	.....0	.....0	4.....
S&P IDX PUT @ 1431.25 10/21/22.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	WELLS FARGO BANK KB1H1DSPRFMYMUCUFX09....	10/19/2012	10/21/2022	.....0	..144,481,406	.....1,431.2500	.....30,380,002	.....0	.....0	.....17,132,929		.....17,132,929	.....1,006,052	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1426.25 10/21/22.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27....	10/22/2012	10/21/2022	.....0	..144,987,915	.....1,426.2500	.....30,400,002	.....0	.....0	.....17,074,578		.....17,074,578	.....1,002,625	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1410.77 10/21/22.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	10/23/2012	10/21/2022	.....0	..146,579,301	.....1,410.7700	.....30,749,999	.....0	.....0	.....16,893,365		.....16,893,365	.....991,974	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1411.60 10/21/22.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	10/25/2012	10/21/2022	.....0	..146,491,395	.....1,411.6000	.....29,899,861	.....0	.....0	.....16,903,010		.....16,903,010	.....992,541	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1409.50 10/21/22.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	10/26/2012	10/21/2022	.....0	..146,710,592	.....1,409.5000	.....30,249,672	.....0	.....0	.....16,878,488		.....16,878,488	.....991,099	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1425.10 10/21/22.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/01/2012	10/21/2022	.....0	..145,103,841	.....1,425.1000	.....29,999,780	.....0	.....0	.....17,061,021		.....17,061,021	.....1,001,828	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1412.30 12/18/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97....	11/05/2012	12/18/2020	.....0	..146,420,053	.....1,412.3000	.....28,440,000	.....0	.....0	.....12,786,129		.....12,786,129	.....322,232	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1431.68 12/18/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	11/06/2012	12/18/2020	.....0	..144,438,498	.....1,431.6800	.....27,899,998	.....0	.....0	.....13,011,121		.....13,011,121	.....333,332	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1381.80 12/18/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97....	11/09/2012	12/18/20200	..149,652,1651,381.800028,580,0000012,431,772	12,431,772304,90000000	3.....

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P IDX PUT @ 1370.00 11/18/22	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPF3BB653...	11/14/2012	11/18/2022	.....0	..150,939,427	.....1,370.0000	....30,799,704	.....0	.....0	.....16,573,682	.....	..16,573,682	.....989,549	.....0	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1350.00 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	WELLS FARGO BANK KB1H1DSPRFMYMUFXT09	11/15/2012	12/18/2020	.....0	..153,177,029	.....1,350.0000	....28,779,998	.....0	.....0	.....12,061,995	.....	..12,061,995	.....287,023	.....0	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 1455.67 01/20/23	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K528...	01/08/2013	01/20/2023	.....0	..142,057,633	.....1,455.6700	....29,638,591	.....0	.....0	.....17,943,161	.....	..17,943,161	.....1,102,263	.....0	.....0	.....0	.....0	.....0	.....0	3.....
SWPTN: 10Y RTP 3ML(2.59%) 07/14/15	Bond Portfolio.....	D PART 1.....	C.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/14/2014	07/14/2015	.....0	....3,400,000	.....2.5900	.....86,360	.....0	.....0	.....10,370	.....	..10,370	.....(36,173)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.59%) 07/14/15	Bond Portfolio.....	D PART 1.....	C.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/14/2014	07/14/2015	.....0	....485,000	.....2.5900	.....12,319	.....0	.....0	.....1,479	.....	..1,479	.....(5,160)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.59%) 07/14/15	Bond Portfolio.....	D PART 1.....	C.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/14/2014	07/14/2015	.....0	....7,765,000	.....2.5900	.....197,231	.....0	.....0	.....23,683	.....	..23,683	.....(82,612)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.52%) 07/14/15	Bond Portfolio.....	D PART 1.....	C.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/15/2014	07/14/2015	.....0	....3,600,000	.....2.5200	.....92,520	.....0	.....0	.....14,890	.....	..14,890	.....(44,093)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.52%) 07/14/15	Bond Portfolio.....	D PART 1.....	C.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/15/2014	07/14/2015	.....0	....515,000	.....2.5200	.....13,236	.....0	.....0	.....2,130	.....	..2,130	.....(6,308)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.52%) 07/14/15	Bond Portfolio.....	D PART 1.....	C.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/15/2014	07/14/2015	.....0	....8,235,000	.....2.5200	.....211,640	.....0	.....0	.....34,060	.....	..34,060	.....(100,862)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.70%) 07/30/15	Bond Portfolio.....	D PART 1.....	C.....	CITIBANK, N.A. E57ODZWZFF32TWEFA76...	10/30/2014	07/30/2015	.....0	....4,040,000	.....2.7000	.....102,212	.....0	.....0	.....10,815	.....	..10,815	.....(36,505)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.69%) 07/30/15	Bond Portfolio.....	D PART 1.....	C.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/30/2014	07/30/2015	.....0	....6,960,000	.....2.6900	.....171,564	.....0	.....0	.....19,418	.....	..19,418	.....(64,290)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.64%) 12/02/15	Bond Portfolio.....	D PART 1.....	C.....	MORGAN STANLEY CAP I7331LVCZKQKX57XV54	12/02/2014	09/02/2015	.....0	....12,000,000	.....2.6400	.....298,200	.....0	.....0	.....62,472	.....	..62,472	.....(130,248)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
SWPTN: 10Y RTP 3ML(2.61%) 07/29/15	Bond Portfolio.....	D PART 1.....	C.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	01/20/2015	07/29/2015	.....0	....40,000,000	.....2.6100	.....0	.....236,000	.....0	.....146,440	.....	..146,440	.....(89,560)	.....0	.....0	.....0	.....0	.....0	.....0	2.....
MAY15 SPX P @ 1550.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPF3BB653...	02/12/2015	05/15/2015	.....0	1,033,945,000	.....1,550.0000	.....0	.....2,360,000	.....0	.....99,161	.....	..99,161	.....(2,260,840)	.....0	.....0	.....0	.....0	.....0	.....0	3.....
MAY15 SPX P @ 1550.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	UNION BANK OF SWITZE BFM8T61CT2L1QCCEMIK50....	02/13/2015	05/15/2015	.....0	1,033,945,000	.....1,550.0000	.....0	.....2,085,000	.....0	.....99,161	.....	..99,161	.....(1,985,840)	.....0	.....0	.....0	.....0	.....0	.....0	3.....
MAY15 SPX P @ 1550.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	02/18/2015	05/15/2015	.....0	..672,064,250	.....1,550.0000	.....0	.....1,264,250	.....0	.....64,454	.....	..64,454	.....(1,199,796)	.....0	.....0	.....0	.....0	.....0	.....0	3.....
CLG6 PUT @ 35 01/14/2016.....	Bond Portfolio.....	D PART 1.....	G.....	CITIBANK, N.A. E57ODZWZFF32TWEFA76...	03/30/2015	01/14/2016	.....0	....78,372,000	.....35.0000	.....0	.....1,445,220	.....0	.....1,386,000	.....	..1,386,000	.....(59,220)	.....0	.....0	.....0	.....0	.....0	.....0	100/100.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										..512,656,955	..7,390,470	.....0	.....237,605,469	XXX	237,605,469	..2,216,833	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										..512,656,955	..28,850,995	.....0	.....259,094,126	XXX	259,094,126	..2,244,965	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										.....0	..21,460,525	.....0	.....21,488,657	XXX	21,488,657	..28,132	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....										..512,656,955	..7,390,470	.....0	.....237,605,469	XXX	237,605,469	..2,216,833	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0429999. Total-Purchased Options.....										..512,656,955	..28,850,995	.....0	.....259,094,126	XXX	259,094,126	..2,244,965	.....0	.....0	.....0	.....0	.....0	XXX	XXX

Written Options - Hedging Other - Put Options

S&P IDX PUT @ 712.55 10/21/22.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	11/01/2012	10/21/2022	.....0	..290,207,683	.....712.5500	.....(19,119,860)	.....0	.....0	.....(8,414,111)	.....	..(8,414,111)	.....(376,381)	.....0	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 700.00 10/21/22.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	11/07/2012	10/21/2022	.....0	..289,504,600	.....700.0000	.....(18,760,000)	.....0	.....0	.....(7,714,674)	.....	..(7,714,674)	.....(387,350)	.....0	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 700.00 10/21/22.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	11/08/2012	10/21/2022	.....0	..289,504,600	.....700.0000	.....(18,862,200)	.....0	.....0	.....(7,714,674)	.....	..(7,714,674)	.....(387,350)	.....0	.....0	.....0	.....0	.....0	.....0	3.....

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(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P IDX PUT @ 700.00 10/21/22..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A. E570DZWZ7F32TWEFA76...	12/21/2012	10/21/2022	.....0	289,504,600	.....700.0000	...(17,788,400)	.....0	.....0	.....(7,358,513)		...(7,358,513)	.....423,462	.....0	.....0	.....0	.....0	.....0	.....0	3.....
S&P IDX PUT @ 727.84 01/20/23...	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K528...	01/08/2013	01/20/2023	.....0	284,115,265	.....727.8400	...(17,708,687)	.....0	.....0	.....(8,648,814)		...(8,648,814)	.....(567,345)	.....0	.....0	.....0	.....0	.....0	.....0	3.....
0519999 Total-Written Options-Hedging Other-Put Options.....										.....(92,239,147)	.....0	.....0	.....(39,850,786)	XXX	(39,850,786)	.....(1,294,964)	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0569999 Total-Written Options-Hedging Other.....										.....(92,239,147)	.....0	.....0	.....(39,850,786)	XXX	(39,850,786)	.....(1,294,964)	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0799999 Total-Written Options-Put Options.....										.....(92,239,147)	.....0	.....0	.....(39,850,786)	XXX	(39,850,786)	.....(1,294,964)	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0849999 Total-Written Options.....										.....(92,239,147)	.....0	.....0	.....(39,850,786)	XXX	(39,850,786)	.....(1,294,964)	.....0	.....0	.....0	.....0	.....0	XXX	XXX

Swaps - Hedging Effective - Interest Rate

SWP: 3ML(0.67%) 08/15/16.....	202795HN3 - COMMONWEALTH EDISON	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	04/07/2014	08/15/2016	.....0	6,000,000	3ML(0.67%).....	.....0	.....0	.....(6,466)		.....(6,858)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	35,218	93/92.....	
SWP: 3ML(0.77%) 11/01/16.....	26882PAX0 - ERAC USA FINANCE COMPANY	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	04/07/2014	11/01/2016	.....0	4,070,000	3ML(0.77%).....	.....0	.....0	.....(5,314)		.....(6,703)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	25,675	95/95.....
SWP: 3ML(0.93%) 03/09/17.....	62718QAA3 - MURRAY STREET INVESTMENT TRU	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	04/07/2014	03/09/2017	.....0	3,000,000	3ML(0.93%).....	.....0	.....0	.....(5,149)		.....(8,491)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	20,906	94/93.....
SWP: 3ML(0.91%) 02/22/17.....	30068PAZ - MACQUARIE BANK LTD	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	04/07/2014	02/22/2017	.....0	3,000,000	3ML(0.91%).....	.....0	.....0	.....(5,010)		.....(7,938)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	20,684	96/95.....
SWP: 3ML(1.13%) 08/17/17.....	85771PAB8 - STATOIL ASA.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	04/07/2014	08/17/2017	.....0	1,430,000	3ML(1.13%).....	.....0	.....0	.....(3,150)		.....(6,693)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	11,039	97/98.....
SWP: 3ML(1.18%) 09/26/17.....	853250AB4 - STANDARD CHARTERED BANK	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	04/07/2014	09/26/2017	.....0	800,000	3ML(1.18%).....	.....0	.....0	.....(1,839)		.....(4,227)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	6,316	92/92.....
SWP: 3ML(1.98%) 03/15/20.....	031162BB5 - AMGEN INC.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/12/2014	03/15/2020	.....0	1,000,000	3ML(1.98%).....	.....0	.....0	.....(4,339)		.....(21,959)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	11,137	95/99.....
SWP: 0.36%(3ML) 10/26/15.....	Bond Portfolio.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/12/2014	10/26/2015	.....0	20,000,000	0.36%(3ML).....	.....0	.....0	.....5,257		.....2,354	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	75,671	96/97.....
SWP: 0.73%(3ML) 10/25/16.....	Bond Portfolio.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/12/2014	10/25/2016	.....0	35,000,000	0.73%(3ML).....	.....0	.....0	.....42,276		.....42,529	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	219,456	97/99.....
SWP: 1.17%(3ML) 10/25/17.....	Bond Portfolio.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/12/2014	10/25/2017	.....0	35,000,000	1.17%(3ML).....	.....0	.....0	.....80,168		.....159,891	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	280,688	97/100.....
SWP: 1.55%(3ML) 10/25/18.....	Bond Portfolio.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/12/2014	10/25/2018	.....0	25,000,000	1.55%(3ML).....	.....0	.....0	.....81,181		.....259,045	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	236,267	97/100.....
SWP: 3ML(1.48%) 07/16/18.....	127097B#9 - CABOT OIL & GAS CORPORATION	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	08/06/2014	07/16/2018	.....0	6,000,000	3ML(1.48%).....	.....0	.....0	.....(18,645)		.....(58,033)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	54,464	92/99.....
SWP: 3ML(1.66%) 03/29/21.....	887317AK1 - TIME WARNER INC.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	01/13/2015	03/29/2021	.....0	2,500,000	3ML(1.66%).....	.....0	.....0	.....(7,573)		.....1,322	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	30,619	96/99.....
SWP: 3ML(1.38%) 05/15/19.....	292505AH7 - ENCANNA CORPORATION	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	01/13/2015	05/15/2019	.....0	5,000,000	3ML(1.38%).....	.....0	.....0	.....(12,322)		.....(1,891)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	50,782	98/99.....
SWP: 3ML(1.39%) 06/02/19.....	89417EAF6 - TRAVELERS CO INC	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	01/13/2015	06/02/2019	.....0	9,666,000	3ML(1.39%).....	.....0	.....0	.....(23,988)		.....(2,126)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	98,756	91/94.....
SWP: 3ML(1.66%) 03/01/21.....	883203BT7 - TEXTRON INC.....	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	01/13/2015	03/01/2021	.....0	6,700,000	3ML(1.66%).....	.....0	.....0	.....(20,560)		.....(241)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	81,532	100/96.....
SWP: 3ML(1.66%) 04/07/21.....	30068PAZ - MACQUARIE BANK LTD	D PART 1...	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	01/13/2015	04/07/2021	.....0	10,000,000	3ML(1.66%).....	.....0	.....0	.....(29,866)		.....7,258	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	122,726	95/99.....
0859999 Total-Swaps-Hedging Effective-Interest Rate.....									00	64,661		XXX	347,23900000000	1,381,933	XXX	XXX

Swaps - Hedging Effective - Foreign Exchange

CSWP: ZERO JPY(USD) 10/30/15..	Liability.....	N/A.....	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	01/30/2009	10/30/2015	.....0	222,022,086	JPY 0.00%(USD 0.00%)	.....0	.....0	.....0	.....0		(89,559,517)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	848,027	100/100.....
CSWP: ZERO JPY(USD) 10/31/16..	Liability.....	N/A.....	D.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	01/29/2009	10/31/2016	.....0	221,762,815	JPY 0.00%(USD 0.00%)	.....0	.....0	.....0	.....0		(89,509,463)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	1,397,740	100/100.....
CSWP: ZERO JPY(USD) 10/31/17..	Liability.....	N/A.....	D.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	01/29/2009	10/31/2017	.....0	221,762,815	JPY 0.00%(USD 0.00%)	.....0	.....0	.....0	.....0		(89,870,257)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	1,784,137	100/100.....
CSWP: ZERO JPY(USD) 10/31/18..	Liability.....	N/A.....	D.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	01/29/2009	10/31/2018	.....0	221,762,815	JPY 0.00%(USD 0.00%)	.....0	.....0	.....0	.....0		(89,268,182)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	2,100,622	100/100.....
CSWP: ZERO JPY(USD) 10/31/19..	Liability.....	N/A.....	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	01/28/2009	10/31/2019	.....0	222,269,574	JPY 0.00%(USD 0.00%)	.....0	.....0	.....0	.....0		(82,855,531)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	2,380,735	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0879999	Total-Swaps-Hedging Effective-Foreign Exchange									0	0	0	0	XXX	441,062,949	0	0	0	0	8,511,260	XXX	XXX
0909999	Total-Swaps-Hedging Effective									0	0	64,661	0	XXX	440,715,710	0	0	0	0	9,893,193	XXX	XXX

Swaps - Hedging Other - Interest Rate

SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	0	66,000,000	3ML(5.66%)	0	0	(893,876)		(15,569,147)	(15,569,147)	(650,355)	0	0	0	821,330	1	
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTTX036O1TB7DW3U69	06/14/2006	06/16/2021	0	46,500,000	3ML(5.63%)	0	0	(625,683)		(10,913,722)	(10,913,722)	(464,351)	0	0	0	579,687	1	
SWP: 4.30%(3ML) 06/16/21	OFFSET	OFFSET	C	HSBC BANK USA	1IE8VN30CEQV1H4R804	09/17/2008	06/16/2021	0	46,500,000	4.30%(3ML)	0	0	471,070		7,217,476	7,217,476	576,352	0	0	0	579,687	1	
SWP: ZERO 2.50%(3ML) 12/22/23	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	12/18/2008	12/22/2023	0	135,000,000	2.50%(3ML)	0	0	894,015		7,963,410	7,963,410	3,898,429	0	0	0	1,994,879	4	
SWP: ZERO 2.39%(3ML) 01/16/19	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	09/08/2009	01/16/2019	0	600,000,000	2.39%(3ML)	0	0	(71,257,453)		3,739,986	29,347,350	29,347,350	6,137,436	0	0	0	5,848,077	4
SWP: ZERO 4.37%(3ML) 10/27/34	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	10/23/2009	10/27/2034	0	30,000,000	4.37%(3ML)	0	0	388,356		19,040,973	19,040,973	3,356,965	0	0	0	663,893	4	
SWP: 3ML(3.26%) 03/15/17	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	03/11/2010	03/15/2017	0	300,000,000	3ML(3.26%)	0	0	(2,258,675)		(14,369,664)	(14,369,664)	592,140	0	0	0	2,099,413	4	
SWP: 3ML(3.75%) 03/26/20	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	03/24/2010	03/26/2020	0	100,000,000	3ML(3.75%)	0	0	(872,604)		(10,764,817)	(10,764,817)	(948,359)	0	0	0	1,117,115	4	
SWP: 3.76%(3ML) 06/08/21	OFFSET	OFFSET	C	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50	04/30/2010	06/08/2021	0	66,000,000	3.76%(3ML)	0	0	580,376		8,099,750	8,099,750	878,009	0	0	0	821,330	1	
SWP: ZERO 3.66%(3ML) 11/16/25	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	11/12/2010	11/16/2025	0	100,000,000	3.66%(3ML)	0	0	994,518		21,674,362	21,674,362	3,788,915	0	0	0	1,630,825	4	
SWP: 3ML(2.14%) 11/15/21	OFFSET	OFFSET	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	12/23/2011	11/15/2021	0	7,055,000	3ML(2.14%)	0	0	(33,512)		(173,597)	(173,597)	(120,934)	0	0	0	90,849	1	
SWP: 3ML(1.51%) 10/01/17	OFFSET	OFFSET	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	12/23/2011	10/01/2017	0	10,450,000	3ML(1.51%)	0	0	(32,651)		(138,912)	(138,912)	(50,534)	0	0	0	82,728	1	
SWP: 1.56%(3ML) 11/15/21	OFFSET	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573	07/19/2012	11/15/2021	0	7,055,000	1.56%(3ML)	0	0	23,129		(87,637)	(87,637)	128,125	0	0	0	90,849	1	
SWP: 0.87%(3ML) 10/01/17	OFFSET	OFFSET	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	07/19/2012	10/01/2017	0	10,450,000	0.87%(3ML)	0	0	15,931		(27,063)	(27,063)	66,542	0	0	0	82,728	1	
SWP: 1.55%(3ML) 07/27/22	VAGLB Hedge - GMWB Derivatives	N/A	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	07/25/2012	07/27/2022	0	250,000,000	1.55%(3ML)	0	0	813,531		(4,710,715)	(4,710,715)	4,999,670	0	0	0	3,383,962	4	
SWP: 3ML(1.68%) 10/02/22	VAGLB Hedge - GMWB Derivatives	N/A	A	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573	09/28/2012	10/02/2022	0	250,000,000	3ML(1.68%)	0	0	(889,858)		2,851,973	2,851,973	(5,082,773)	0	0	0	3,426,078	4	
SWP: 3ML(2.05%) 03/20/23	VAGLB Hedge - GMWB Derivatives	N/A	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	03/18/2013	03/20/2023	0	200,000,000	3ML(2.05%)	0	0	(898,653)		(2,552,766)	(2,552,766)	(4,177,334)	0	0	0	2,824,065	4	
SWP: 3ML(1.69%) 01/29/19	VAGLB Hedge - GMWB Derivatives	N/A	A	CME	LCZ7XYGSLJUHFXNXND88	01/27/2014	01/29/2019	0	200,000,000	3ML(1.69%)	0	0	(722,436)		(2,839,974)	(2,839,974)	(2,043,590)	0	0	0	1,958,473	4	
SWP: 3ML(2.30%) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	02/24/2014	02/26/2024	0	250,000,000	3ML(2.30%)	0	0	(1,284,715)		(7,228,235)	(7,228,235)	(5,600,550)	0	0	0	3,732,264	4	
SWP: 2.60%(3ML) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	02/24/2014	02/26/2024	0	165,000,000	2.60%(3ML)	0	0	971,662		8,900,366	8,900,366	3,635,985	0	0	0	2,463,294	4	
SWP: 3ML(2.30%) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	02/25/2014	02/27/2024	0	250,000,000	3ML(2.30%)	0	0	(1,284,452)		(7,229,705)	(7,229,705)	(5,603,038)	0	0	0	3,732,837	4	
SWP: 2.60%(3ML) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	02/25/2014	02/27/2024	0	150,000,000	2.60%(3ML)	0	0	883,171		8,093,199	8,093,199	3,306,971	0	0	0	2,239,702	4	
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXNXND88	04/09/2014	04/11/2024	0	30,000,000	3ML(2.81%)	0	0	(192,120)		(2,133,722)	(2,133,722)	(669,370)	0	0	0	450,958	1	
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXNXND88	04/09/2014	04/11/2024	0	2,000,000	3ML(2.81%)	0	0	(12,808)		(142,248)	(142,248)	(44,625)	0	0	0	30,064	1	
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXNXND88	04/09/2014	04/11/2024	0	9,000,000	3ML(2.81%)	0	0	(57,636)		(640,117)	(640,117)	(200,811)	0	0	0	135,287	1	
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXNXND88	05/07/2014	04/11/2024	0	24,000,000	3ML(2.69%)	0	0	(146,436)		(1,461,608)	(1,461,608)	(538,894)	0	0	0	360,766	1	

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
SWP: 3ML(2.69%) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXND88...	05/07/2014	04/11/2024	.....0	1,000,000	3ML(2.69%).....	.....0	.....0	(6,102)	(60,900)		(60,900)	(22,454)	.....0	.....0	.....0	.....0	15,032	.....	1.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXND88...	05/15/2014	04/11/2024	.....0	25,000,000	2.57%(3ML).....	.....0	.....0	145,288	1,277,476		1,277,476	564,742	.....0	.....0	.....0	.....0	375,798	.....	1.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXND88...	05/15/2014	04/11/2024	.....0	1,000,000	2.57%(3ML).....	.....0	.....0	5,812	51,099		51,099	22,590	.....0	.....0	.....0	.....0	15,032	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/02/2014	04/11/2024	.....0	29,000,000	2.60%(3ML).....	.....0	.....0	170,600	1,551,706		1,551,706	654,133	.....0	.....0	.....0	.....0	435,926	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/02/2014	04/11/2024	.....0	2,000,000	2.60%(3ML).....	.....0	.....0	11,766	107,014		107,014	45,113	.....0	.....0	.....0	.....0	30,064	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXND88...	06/02/2014	04/11/2024	.....0	9,000,000	2.60%(3ML).....	.....0	.....0	52,945	481,564		481,564	203,007	.....0	.....0	.....0	.....0	135,287	.....	1.....
SWP: 3.35%(3ML) 07/15/34.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	07/11/2014	07/15/2034	.....0	50,000,000	3.35%(3ML).....	.....0	.....0	387,529	8,330,288		8,330,288	2,495,301	.....0	.....0	.....0	.....0	1,098,411	.....	4.....
SWP: 3.20%(3ML) 03/17/25.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88...	03/13/2015	03/17/2025	.....0	75,000,000	3.20%(3ML).....	.....0	.....0	84,876	8,104,892		8,104,892	8,104,892	.....0	.....0	.....0	.....0	1,184,066	.....	4.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										(71,257,453)	.....0	422,342	52,048,347	XXX	52,048,347	17,237,344	.....0	.....0	.....0	44,530,755	XXX	XXX	

Swaps - Hedging Other - Credit Default

CDS: TRANE INC. (IR) PAY 1.02%.	Bond Portfolio.....	D PART 1.....	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	12/12/2006	06/20/2015	.....0	5,700,000	CREDIT EVENT(1.02%)	.....0	.....0	(14,535)		(10,701)	(10,701)	.....15,865	.....0	.....0	.....0	.....0	2.....	100/96.....
CDS: CMBX.NA.AAA.4 PAY 0.35%.	OFFSET.....	OFFSET.....	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	09/15/2008	02/17/2051	.....0	16,797,291	CREDIT EVENT(0.35%)	2,006,924	.....0	(14,698)		38,634	38,634	(36,954)	.....0	.....0	.....0	.....0	1.....	1.....
CDS: CMBX.NA.AAA.4 PAY 0.35%.	OFFSET.....	OFFSET.....	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	09/15/2008	02/17/2051	.....0	16,797,291	CREDIT EVENT(0.35%)	2,006,924	.....0	(14,698)		38,634	38,634	(36,954)	.....0	.....0	.....0	.....0	1.....	1.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.	OFFSET.....	OFFSET.....	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	.....0	16,485,326	CREDIT EVENT(0.35%)	2,009,628	.....0	(14,425)		84,075	84,075	(29,674)	.....0	.....0	.....0	.....0	1.....	1.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.	OFFSET.....	OFFSET.....	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	.....0	16,485,326	CREDIT EVENT(0.35%)	2,009,628	.....0	(14,425)		84,075	84,075	(29,674)	.....0	.....0	.....0	.....0	1.....	1.....
CDS: CMBX.NA.AAA.5 REC 0.35%.	OFFSET.....	OFFSET.....	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	09/19/2008	02/15/2051	.....0	16,485,326	0.35%(CREDIT EVENT)	(1,475,696)	.....0	14,425		(84,075)	(84,075)	29,674	.....0	.....0	.....0	16,485,326	1.....	1.....
CDS: CMBX.NA.AAA.5 REC 0.35%.	OFFSET.....	OFFSET.....	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	09/19/2008	02/15/2051	.....0	16,485,326	0.35%(CREDIT EVENT)	(1,475,696)	.....0	14,425		(84,075)	(84,075)	29,674	.....0	.....0	.....0	16,485,326	1.....	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%.	OFFSET.....	OFFSET.....	B.....	CITIBANK, N.A.....	E570DZWZ7FF32WEFA76...	09/19/2008	02/17/2051	.....0	16,797,291	0.35%(CREDIT EVENT)	(1,405,230)	.....0	14,698		(38,634)	(38,634)	36,954	.....0	.....0	.....0	16,797,291	1.....	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%.	OFFSET.....	OFFSET.....	B.....	CITIBANK, N.A.....	E570DZWZ7FF32WEFA76...	09/19/2008	02/17/2051	.....0	16,797,291	0.35%(CREDIT EVENT)	(1,405,230)	.....0	14,698		(38,634)	(38,634)	36,954	.....0	.....0	.....0	16,797,291	1.....	1.....
CDS: ITRX EUROPE PAY 1.00%....	OFFSET.....	OFFSET.....	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86....	05/05/2010	06/20/2015	.....0	5,094,540	CREDIT EVENT(1.00%)	11,461	.....0	(10,536)		(7,535)	(7,535)	11,750	(1,212)	.....0	.....0	.....0	2.....	1.....
CDS: CREDIT SUISSE GROUP (CS) PAY 1.00%	OFFSET.....	OFFSET.....	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86....	05/05/2010	06/20/2015	.....0	22,940,868	CREDIT EVENT(1.00%)	62,450	.....0	(47,443)		(33,930)	(33,930)	54,056	(6,604)	.....0	.....0	.....0	2.....	1.....
CDS: ITRX EUROPE PAY 1.00%....	OFFSET.....	OFFSET.....	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27....	05/05/2010	06/20/2015	.....0	5,094,540	CREDIT EVENT(1.00%)	21,678	.....0	(10,536)		(7,535)	(7,535)	12,830	(2,292)	.....0	.....0	.....0	2.....	1.....
CDS: ITRX EUROPE PAY 1.00%....	OFFSET.....	OFFSET.....	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27....	05/05/2010	06/20/2015	.....0	5,094,540	CREDIT EVENT(1.00%)	16,274	.....0	(10,536)		(7,535)	(7,535)	12,259	(1,721)	.....0	.....0	.....0	2.....	1.....
CDS: ITRX EUROPE PAY 1.00%....	OFFSET.....	OFFSET.....	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQU57RNE97....	05/07/2010	06/20/2015	.....0	2,947,566	CREDIT EVENT(1.00%)	59,149	.....0	(6,199)		(4,433)	(4,433)	12,561	(6,361)	.....0	.....0	.....0	2.....	1.....
CDS: ITRX EUROPE PAY 1.00%....	OFFSET.....	OFFSET.....	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQU57RNE97....	05/07/2010	06/20/2015	.....0	2,947,566	CREDIT EVENT(1.00%)	65,890	.....0	(6,199)		(4,433)	(4,433)	13,286	(7,086)	.....0	.....0	.....0	2.....	1.....
CDS: ITRX EUROPE REC 1.00%....	OFFSET.....	OFFSET.....	B.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868....	11/04/2010	06/20/2015	.....0	48,892,451	1.00%(CREDIT EVENT)	190,988	.....0	91,448		65,401	65,401	(73,199)	(18,267)	.....0	.....0	48,892,451	2.....	1.....
CDS: GOVT OF JAPAN (JGB) REC 1.00%	OFFSET.....	OFFSET.....	B.....	CITIBANK, N.A.....	E570DZWZ7FF32WEFA76...	04/11/2012	06/20/2017	.....0	25,000,000	1.00%(CREDIT EVENT)	(61,620)	.....0	62,500		487,314	487,314	52,256	.....0	.....0	.....0	25,000,000	1.....	1.....
CDS: GOVT OF JAPAN (JGB) PAY 1.00%	OFFSET.....	OFFSET.....	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQU57RNE97....	09/14/2012	06/20/2017	.....0	25,000,000	CREDIT EVENT(1.00%)	(430,544)	.....0	(62,500)		(487,314)	(487,314)	(52,256)	.....0	.....0	.....0	.....0	1.....	1.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: GOVT OF JAPAN (JGB) REC 1.00%	OFFSET.....	OFFSET.....	B.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76...	11/19/2012	12/20/2017	0	15,000,000	1.00%(CREDIT EVENT)	199,911	0	37,500	346,308		346,308	55,448	0	0	0	15,000,000	1.....	1.....
CDS: GOVT OF JAPAN (JGB) PAY 1.00%	OFFSET.....	OFFSET.....	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97...	02/28/2013	12/20/2017	0	15,000,000	CREDIT EVENT(1.00%)	(224,667)	0	(25,805)	(346,308)		(346,308)	(67,143)	0	11,695	0	0	1.....	1.....
0929999. Total-Swaps-Hedging Other-Credit Default.....										2,182,222	0	(2,840)	(10,701)	XXX	(10,701)	47,714	(43,544)	11,695	0	155,457,683	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
CSWP: USD 6.02%(AUD 3MBBR) 06/27/16	Q2594#AK2 - COCA-COLA AMATIL SEN UNSECUR	D PART 1.....	D.....	HSBC BANK USA 1E8VN30JCEQV1H4R804.....	05/25/2006	06/27/2016	0	30,000,000	SD 6.02%(AUD 3MBBR)	0	0	206,915	1,840,264		1,840,264	0	1,800,786	0	0	167,291		100/100.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										0	0	206,915	1,840,264	XXX	1,840,264	0	1,800,786	0	0	167,291	XXX	XXX
Swaps - Hedging Other - Total Return																						
TRSWP: 3ML(SPTR IDX) 10/30/15	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804.....	10/31/2014	10/31/2015	0	100,547,810	3ML(SPTR IDX).....	0	0	0	(3,950,614)		(3,950,614)	(1,488,051)	0	0	0	384,949		4.....
TRSWP: 3ML(EAFE IDX) 12/19/15	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	MORGAN STANLEY CAP I7331LVCZKQX5T7XV54.....	12/19/2014	12/19/2015	0	65,443,511	3ML(EAFE IDX).....	0	0	0	(144,755)		(144,755)	(343,358)	0	0	0	277,759		4.....
0949999. Total-Swaps-Hedging Other-Total Return.....										0	0	0	(4,095,369)	XXX	(4,095,369)	(1,831,408)	0	0	0	662,708	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.23%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFQFN3B8653.....	06/18/2007	06/30/2057	0	3,403,017,093	GMWB (0.23%).....	0	0	(1,993,940)	83,217,317		83,217,317	9,379,739	0	0	0	110,636,597		4.....
SWP: DIVIDEND SWAP 01/04/17.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.....	01/12/2012	01/04/2017	0	1,725,000	0.00%(0.00%).....	0	0	0	(507,302)		(507,302)	111,721	0	0	0	11,465		4.....
SWP: DIVIDEND SWAP 01/03/18.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.....	01/12/2012	01/03/2018	0	1,795,000	0.00%(0.00%).....	0	0	0	(487,207)		(487,207)	(43,407)	0	0	0	14,922		4.....
SWP: DIVIDEND SWAP 01/03/19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.....	01/12/2012	01/03/2019	0	1,875,000	0.00%(0.00%).....	0	0	0	(437,514)		(437,514)	(38,791)	0	0	0	18,189		4.....
SWP: DIVIDEND SWAP 01/06/20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83.....	02/22/2012	01/06/2020	0	4,135,000	0.00%(0.00%).....	0	0	0	(639,981)		(639,981)	(31,748)	0	0	0	45,167		4.....
SWP: DIVIDEND SWAP 01/03/18.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76...	05/17/2012	01/03/2018	0	3,850,000	0.00%(0.00%).....	0	0	0	(721,862)		(721,862)	(84,290)	0	0	0	32,006		4.....
SWP: SPX VARIANCE SWP 12/15/17	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.....	06/01/2012	12/15/2017	0	1,000,000	SPX(0.00%).....	0	0	0	(11,784,182)		(11,784,182)	(1,071,563)	0	0	0	8,235		4.....
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.....	06/21/2012	12/20/2019	0	1,500,000	SPX(0.00%).....	0	0	0	(14,662,205)		(14,662,205)	(1,714,664)	0	0	0	16,305		4.....
SWP: DIVIDEND SWAP 01/03/19.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83.....	02/19/2013	01/03/2019	0	4,510,000	0.00%(0.00%).....	0	0	0	(151,485)		(151,485)	(67,462)	0	0	0	43,752		3.....
SWP: DIVIDEND SWAP 01/03/20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.....	02/19/2013	01/03/2020	0	4,690,000	0.00%(0.00%).....	0	0	0	(123,365)		(123,365)	(22,734)	0	0	0	51,185		3.....
SWP: DIVIDEND SWAP 01/06/21.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFQFN3B8653.....	02/22/2013	01/06/2021	0	4,795,000	0.00%(0.00%).....	0	0	0	(172,685)		(172,685)	9,757	0	0	0	57,617		3.....
TRSWP: 3ML(BASKET) 06/18/15.....	Equity Portfolio.....	D PART 2.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	03/18/2015	06/18/2015	0	103,426,769	3ML(BASKET).....	0	0	0	1,579,946		1,579,946	1,579,946	0	0	0	240,586		100/100.....
TRSWP: 3ML(BASKET) 06/19/15.....	Equity Portfolio.....	D PART 2.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	03/19/2015	06/19/2015	0	49,678,225	3ML(BASKET).....	0	0	0	625,597		625,597	625,597	0	0	0	116,288		100/100.....
0959999. Total-Swaps-Hedging Other-Other.....										0	0	(1,993,940)	55,735,072	XXX	55,735,072	8,632,101	0	0	0	111,292,314	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										(69,075,231)	0	(1,367,523)	105,517,612	XXX	105,517,612	24,085,750	1,757,242	11,695	0	312,110,752	XXX	XXX
Swaps - Replications - Credit Default																						
CDS: CMBX.NA.AS.7 REC 1.00%.....	12574#BB2 - BOND WITH CREDIT DEFAULT SWP		B.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76...	06/18/2014	01/17/2047	0	5,000,000	1.00%(CREDIT EVENT)	(30,776)	0	13,292	(30,036)		(50,000)	0	0	236	0	5,000,000	1.....	

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	12574#BM8 - BOND WITH CREDIT DEFAULT SWP		B	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	06/23/2014	01/17/2047	0	5,000,000	0.50%(CREDIT EVENT)	(111,361)	0	7,383	(108,730)		(123,000)	0	0	855	0	5,000,000	1	
	12574#BE6 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	06/23/2014	01/17/2047	0	5,000,000	0.50%(CREDIT EVENT)	(111,361)	0	7,383	(108,730)		(123,000)	0	0	855	0	5,000,000	1	
	12574#CK1 - BOND WITH CREDIT DEFAULT SWP		B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528....	08/15/2014	01/17/2047	0	8,000,000	0.50%(CREDIT EVENT)	(234,529)	0	12,253	(230,047)		(196,800)	0	0	1,809	0	8,000,000	1	
	12574#CS4 - BOND WITH CREDIT DEFAULT SWP		B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/29/2014	05/11/2063	0	9,000,000	0.50%(CREDIT EVENT)	(183,885)	0	12,694	(181,692)		(132,300)	0	0	944	0	9,000,000	1	
	12574#CT2 - BOND WITH CREDIT DEFAULT SWP		B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02....	09/11/2014	01/17/2047	0	5,000,000	0.50%(CREDIT EVENT)	(155,357)	0	7,728	(152,703)		(123,000)	0	0	1,201	0	5,000,000	1	
	12574#CR6 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	09/11/2014	01/17/2047	0	6,000,000	1.00%(CREDIT EVENT)	(90,632)	0	16,367	(89,083)		(60,000)	0	0	700	0	6,000,000	1	
	12574#CN5 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	09/29/2014	01/17/2047	0	2,000,000	2.00%(CREDIT EVENT)	(6,115)	0	10,492	(6,020)		15,000	0	0	47	0	2,000,000	1	
	12574#CQ8 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	09/29/2014	01/17/2047	0	1,000,000	2.00%(CREDIT EVENT)	(3,058)	0	5,246	(3,010)		7,500	0	0	24	0	1,000,000	1	
	12574#CY1 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	10/08/2014	01/17/2047	0	3,000,000	2.00%(CREDIT EVENT)	11,380	0	15,579	11,211		22,500	0	0	(88)	0	3,000,000	1	
	12574#CW5 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	10/09/2014	01/17/2047	0	2,000,000	2.00%(CREDIT EVENT)	11,475	0	10,356	11,306		15,000	0	0	(89)	0	2,000,000	1	
	12574#DB0 - BOND WITH CREDIT DEFAULT SWP		B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02....	01/16/2015	01/17/2047	0	6,000,000	0.50%(CREDIT EVENT)	0	(227,872)	7,655	(226,468)		(147,600)	0	0	1,405	0	6,000,000	1	
	12518#AX8 - BOND WITH CREDIT DEFAULT SWP		B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02....	01/16/2015	01/17/2047	0	6,000,000	0.50%(CREDIT EVENT)	0	(227,872)	7,655	(226,468)		(147,600)	0	0	1,405	0	6,000,000	1	
	12574#DA2 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	01/16/2015	01/17/2047	0	6,000,000	0.50%(CREDIT EVENT)	0	(227,872)	7,655	(226,468)		(147,600)	0	0	1,405	0	6,000,000	1	
	12574#CZ8 - BOND WITH CREDIT DEFAULT SWP		B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	01/16/2015	01/17/2047	0	6,000,000	0.50%(CREDIT EVENT)	0	(227,872)	7,655	(226,468)		(147,600)	0	0	1,405	0	6,000,000	1	
	12574#DC8 - BOND WITH CREDIT DEFAULT SWP		B	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	01/16/2015	01/17/2047	0	12,000,000	0.50%(CREDIT EVENT)	0	(455,745)	15,310	(452,935)		(295,200)	0	0	2,810	0	12,000,000	1	
	PENDING - BOND WITH CREDIT DEFAULT SWP		B	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	01/23/2015	01/17/2047	0	5,000,000	0.50%(CREDIT EVENT)	0	(172,948)	5,699	(171,972)		(123,000)	0	0	977	0	5,000,000	1	
	PENDING - BOND WITH CREDIT DEFAULT SWP		B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	01/23/2015	01/17/2047	0	5,000,000	0.50%(CREDIT EVENT)	0	(172,948)	5,699	(171,972)		(123,000)	0	0	977	0	5,000,000	1	
	12574#DH7 - BOND WITH CREDIT DEFAULT SWP		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	01/23/2015	01/17/2047	0	5,000,000	0.50%(CREDIT EVENT)	0	(173,912)	5,704	(172,930)		(123,000)	0	0	982	0	5,000,000	1	
	PENDING - BOND WITH CREDIT DEFAULT SWP		B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02....	01/30/2015	10/17/2057	0	10,000,000	0.50%(CREDIT EVENT)	0	(462,839)	10,248	(461,063)		(357,000)	0	0	1,776	0	10,000,000	1	
	PENDING - BOND WITH CREDIT DEFAULT SWP		B	CME LCZ7XYGSLJUHFXNXD88....	03/20/2015	06/20/2020	0	22,600,000	1.00%(CREDIT EVENT)	0	390,514	(16,986)	388,859		408,841	0	0	(1,656)	0	22,600,000	2	
	PENDING - BOND WITH CREDIT DEFAULT SWP		B	CME LCZ7XYGSLJUHFXNXD88....	03/27/2015	06/20/2020	0	15,400,000	5.00%(CREDIT EVENT)	0	1,038,730	8,003	1,038,177		1,055,352	0	0	(553)	0	15,400,000	4	
0989999	Total-Swaps-Replications-Credit Default									(904,220)	(920,638)	183,068	(1,797,239)	XXX	(895,507)	0	0	17,426	0	150,000,000	XXX	XXX
1029999	Total-Swaps-Replications									(904,220)	(920,638)	183,068	(1,797,239)	XXX	(895,507)	0	0	17,426	0	150,000,000	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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1159999	Total-Swaps-Interest Rate									(71,257,453)	0	487,003	52,048,347	XXX	52,395,585	17,237,344	0	0	0	45,912,688	XXX	XXX
1169999	Total-Swaps-Credit Default									1,278,002	(920,638)	180,227	(1,807,940)	XXX	(906,208)	47,714	(43,544)	29,121	0	305,457,683	XXX	XXX
1179999	Total-Swaps-Foreign Exchange									0	0	206,915	1,840,264	XXX	439,222,685	0	1,800,786	0	0	8,678,551	XXX	XXX
1189999	Total-Swaps-Total Return									0	0	0	(4,095,369)	XXX	(4,095,369)	(1,831,408)	0	0	0	662,708	XXX	XXX
1199999	Total-Swaps-Other									0	0	(1,993,940)	55,735,072	XXX	55,735,072	8,632,101	0	0	0	111,292,314	XXX	XXX
1209999	Total-Swaps									(69,979,451)	(920,638)	(1,119,793)	103,720,373	XXX	336,093,605	24,085,750	1,757,242	29,121	0	472,003,944	XXX	XXX
1399999	Total-Hedging Effective									0	0	64,661	0	XXX	440,715,710	0	0	0	0	9,893,193	XXX	XXX
1409999	Total-Hedging Other									351,342,578	28,850,995	(1,367,523)	324,760,953	XXX	324,760,953	25,035,750	1,757,242	11,695	0	312,110,752	XXX	XXX
1419999	Total-Replication									(904,220)	(920,638)	183,068	(1,797,239)	XXX	(895,507)	0	0	17,426	0	150,000,000	XXX	XXX
1449999	TOTAL									350,438,358	27,930,357	(1,119,793)	322,963,713	XXX	116,850,265	25,035,750	1,757,242	29,121	0	472,003,944	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX
G	COMMODITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the three months ended March 31, 2015, the hedge has been effective at achieving its objective.
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities on the Company's statutory surplus. For the three months ended March 31, 2015, the hedge has been effective at achieving the enterprise economic objective.
3 (cont)	
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit (GMWB) rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the three months ended March 31, 2015, the hedge has been effective at achieving its objective.
4 (cont)	

QE06.7

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Long Futures

Hedging Other

WNM5.....	.....148	.....148,000	US ULTRA T-BOND JUN 15.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	.06/19/2015	CBT.....	549300EX04Q2QBFTQ27...	.02/23/2015	.....164.3192	.....169.8800	.....(87.875)	.....0	.....0	.....0	.....822,998	.....822,998	.....562,400	.....4	.....1,000
12829999. Total-Long Futures-Hedging Other.....													.....(87.875)	.....0	.....0	.....0	.....822,998	.....822,998	.....562,400	XXX	XXX
1329999. Total-Long Futures.....													.....(87.875)	.....0	.....0	.....0	.....822,998	.....822,998	.....562,400	XXX	XXX

Short Futures

Hedging Other

ESM5.....	.....1,350	.....67,500	S&P500 EMINI JUN 15.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	.06/19/2015	CME.....	LCZ7XYGSLJUHFXNXND88..	.03/19/2015	.....2,069.8300	.....2,060.8000	.....(553,500)	.....0	.....0	.....0	.....609,525	.....609,525	.....6,210,000	.....4	.....50
ESM5.....	.....4,950	.....247,500	S&P500 EMINI JUN 15.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	.06/19/2015	CME.....	LCZ7XYGSLJUHFXNXND88..	.03/13/2015	.....2,046.9625	.....2,060.8000	.....(2,029,500)	.....0	.....0	.....0	.....(3,424,781)	.....(3,424,781)	.....22,770,000	.....3	.....50
MFSM5.....	.....125	.....6,250	EMINI MSCI EAFE INDEX JUN 15.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	.06/19/2015	CME.....	LCZ7XYGSLJUHFXNXND88..	.03/19/2015	.....1,814.0532	.....1,829.9000	.....172,500	.....0	.....0	.....0	.....(99,043)	.....(99,043)	.....412,500	.....4	.....50
NQM5.....	.....560	.....11,200	NASDAQ 100 E-MINI JUN 15.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	.06/19/2015	CME.....	LCZ7XYGSLJUHFXNXND88..	.03/19/2015	.....4,355.8304	.....4,329.5000	.....(42,000)	.....0	.....0	.....0	.....294,900	.....294,901	.....2,016,000	.....4	.....20
13429999. Total-Short Futures-Hedging Other.....													.....(2,452,500)	.....0	.....0	.....0	.....(2,619,398)	.....(2,619,398)	.....31,408,500	XXX	XXX
1389999. Total-Short Futures.....													.....(2,452,500)	.....0	.....0	.....0	.....(2,619,398)	.....(2,619,398)	.....31,408,500	XXX	XXX
1409999. Total-Hedging Other.....													.....(2,540,375)	.....0	.....0	.....0	.....(1,796,400)	.....(1,796,400)	.....31,970,900	XXX	XXX
1449999. TOTAL.....													.....(2,540,375)	.....0	.....0	.....0	.....(1,796,400)	.....(1,796,400)	.....31,970,900	XXX	XXX

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	.....0	.....25,007,000	.....25,007,000
GOLDMAN SACHS & CO	.....7,300,000	.....3,200,000	.....10,500,000
Total Net Cash Deposits.....	.....7,300,000	.....28,207,000	.....35,507,000

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities on the Company's statutory surplus. For the three months
3 (cont)	ended March 31, 2015, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit (GMWB) rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the three
4 (cont)	months ended March 31, 2015, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	35,507,000	0	35,507,000	0	(2,540,375)	0	31,970,900	31,970,900
NAIC 1 Designation											
BARCLAYS BANK PLC.....	Y	Y	22,778,000	32,285,753	(8,501,748)	1,006,005	32,285,753	(8,501,748)	1,006,005	3,516,927	3,516,927
BANK OF AMERICA, NA.....	Y	Y	21,889,000	22,501,007	(15,070)	596,937	22,501,007	(15,070)	596,937	0	0
BNP PARIBAS SA.....	Y	Y	0	0	(791,466)	0	0	(791,466)	0	88,919	0
CITIBANK, N.A.....	Y	Y	0	2,203,374	(15,763,669)	0	2,203,374	(15,763,633)	0	85,090,918	71,530,623
CREDIT SUISSE FB INT.....	Y	Y	186,579,727	92,399,057	(25,740,722)	0	92,436,540	(25,588,081)	0	92,246,651	0
DEUTSCHE BANK, AG.....	Y	Y	0	67,734,270	(15,233,041)	52,501,229	67,734,270	(283,688,506)	0	39,450,597	39,450,597
GOLDMAN SACHS BANK U.....	Y	Y	0	245,418	(1,077,401)	0	245,418	(785,901)	0	27,000,000	26,168,017
GOLDMAN SACHS INTL.....	Y	Y	4,180,000	20,148,705	(8,878,861)	7,089,844	20,148,705	(8,845,614)	7,123,091	8,356,874	8,356,874
HSBC BANK USA.....	Y	Y	39,565,490	42,839,238	(3,950,614)	0	42,839,238	(3,950,614)	0	1,131,927	455,061
JP MORGAN CHASE BANK.....	Y	Y	0	32,159,302	(28,844,263)	3,315,039	32,159,302	(201,259,311)	0	3,349,063	3,349,063
MERRILL LYNCH CAP SV.....	Y	Y	0	0	(10,913,722)	0	0	(10,913,722)	0	579,687	0
MERRILL LYNCH INTL.....	Y	Y	0	0	(15,569,147)	0	0	(15,569,147)	0	821,330	0
MORGAN STANLEY CAP.....	Y	Y	0	62,472	(893,037)	0	62,472	(715,806)	0	53,248,410	52,417,845
MORGAN STANLEY INTER.....	Y	Y	61,602,763	110,525,959	(172,685)	48,750,511	110,525,959	(172,685)	48,750,511	110,694,214	110,694,214
SOCIETE GENERALE.....	Y	Y	0	187,615	(15,429,349)	0	187,615	(15,429,349)	0	0	0
UNION BANK OF SWITZE.....	Y	Y	9,242,099	8,198,910	0	0	8,198,910	0	0	821,330	0
WELLS FARGO BANK.....	Y	Y	28,481,000	29,194,923	0	713,923	29,194,923	0	713,923	0	0
0299999. Total NAIC 1 Designation.....			374,318,079	460,686,003	(151,774,795)	113,973,488	460,723,486	(592,010,653)	58,190,467	426,396,847	315,939,221
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	14,918,286	21,331,075	(7,278,570)	0	21,840,631	(7,403,729)	0	45,607,097	44,741,316
0999999. Gross Totals.....			389,236,365	517,524,078	(159,053,365)	149,480,488	482,564,117	(601,954,757)	58,190,467	503,974,844	392,651,437
1. Offset per SSAP No. 64.....				0	0	0	0	0	0	0	0
2. Net after right of offset per SSAP No. 64.....				517,524,078	(159,053,365)						

QE08

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BARCLAYS CAPITAL INC.....	AC28XWWI3WIBK2824319.....	Cash.....	CASH.....	25,000,000	25,000,000	25,000,000		I.....
BARCLAYS CAPITAL INC.....	AC28XWWI3WIBK2824319.....	Cash.....	CASH.....	7,000	7,000	7,000		I.....
BNP PARIBAS SA.....	R0MUWSFPU8MPRO8K6P83.....	Treasury.....	912828 H7 8 TREASURY NOTE.....	852,029	852,000	852,706	.01/31/2017	
CITIBANK, N.A.....	E57ODZWZ7FF32WEFA76.....	Cash.....	CASH.....	1,590,000	1,590,000	1,590,000		
CITIBANK, N.A.....	E57ODZWZ7FF32WEFA76.....	Treasury.....	912810 RD 2 TREASURY BOND.....	13,439,489	10,672,000	10,403,651	.11/15/2043	
CME.....	LCZ7XYGSLJUHFXNXD88.....	Treasury.....	912810 RD 2 TREASURY BOND.....	8,330,418	6,615,000	6,455,599	.11/15/2043	I.....
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	3132GK ZQ 2 FGOLD 30YR.....	1,517,754	1,897,000	1,458,912	.11/01/2041	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	3132GK ZQ 2 FGOLD 30YR.....	6,240,633	7,800,000	5,999,739	.11/01/2041	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	3138AS RZ 7 FNMA 30YR.....	3,355,436	4,264,000	3,194,535	.09/01/2041	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	3138W9 VE 7 FNMA 30YR.....	551,722	539,000	531,805	.10/01/2043	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	3138Y5 WF 9 FNMA 30YR.....	241,785	230,000	241,091	.12/01/2044	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	31417G 2G 0 FNMA 30YR.....	5,706,355	6,150,000	5,504,910	.07/01/2043	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Treasury.....	912810 RD 2 TREASURY BOND.....	216,262,176	171,729,000	167,552,129	.11/15/2043	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Treasury.....	912828 F5 4 TREASURY NOTE.....	3,119,228	3,100,000	3,107,887	.10/15/2017	
GOLDMAN SACHS & CO.....	FOR8UP27PHTHYVLBNG30.....	Cash.....	CASH.....	10,500,000	10,500,000	10,500,000		I.....
GOLDMAN SACHS BK USA.....	KD3XUN7C6T14HNAYLU02.....	Cash.....	CASH.....	770,000	770,000	770,000		
ICE.....	549300R4IG1TWPZT5U32.....	Cash.....	CASH.....	-	-	-		V.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138AS RZ 7 FNMA 30YR.....	4,697,925	5,970,000	4,471,736	.09/01/2041	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138AV P7 4 FNMA 30YR.....	559,531	725,000	532,923	.10/01/2041	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138EL 5M 1 FNMA 30YR.....	143,850	143,000	136,478	.11/01/2043	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138EM HU 8 FNMA 30YR.....	20,428,280	19,775,000	19,349,020	.01/01/2044	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138EM HU 8 FNMA 30YR.....	25,126,526	24,323,000	23,802,229	.01/01/2044	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138W9 VE 7 FNMA 30YR.....	2,231,453	2,180,000	2,151,369	.10/01/2043	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138WA N5 2 FNMA 30YR.....	10,456,248	10,498,000	9,953,936	.12/01/2043	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138X6 Y5 8 FNMA 30YR.....	2,573,598	2,555,000	2,449,262	.11/01/2043	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	3138Y5 WF 9 FNMA 30YR.....	21,742,761	20,683,000	21,676,273	.12/01/2044	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Treasury.....	912810 RD 2 TREASURY BOND.....	93,691,068	74,398,000	72,585,471	.11/15/2043	
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69.....	Cash.....	CASH.....	280,000	280,000	280,000		
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69.....	Treasury.....	912810 RD 2 TREASURY BOND.....	11,743,181	9,325,000	9,096,525	.11/15/2043	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48.....	Cash.....	CASH.....	16,370,000	16,370,000	16,370,000		
MORGAN STANLEY CAP.....	I7331LVCZKQX5T7XV54.....	Loan-backed and Structured.....	3138EL 5M 1 FNMA 30YR.....	727,298	723,000	690,162	.11/01/2043	
MORGAN STANLEY CAP.....	I7331LVCZKQX5T7XV54.....	Treasury.....	912810 RD 2 TREASURY BOND.....	866,414	688,000	666,901	.11/15/2043	
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41.....	Cash.....	CASH.....	520,000	520,000	520,000		
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41.....	Cash.....	CASH.....	14,680,000	14,680,000	14,680,000		
0199999 Totals.....				524,322,158	455,551,000	442,582,249	XXX	XXX

QE09

Collateral Pledged to Reporting Entity								
BANK OF AMERICA, NA.....	B4TYDEB6GKMZ0031MB27.....	Cash.....	CASH.....	21,889,000	21,889,000	XXX		
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	Cash.....	CASH.....	22,778,000	22,778,000	XXX		
CME.....	LCZ7XYGSLJUHFXNXD88.....	Cash.....	CASH.....	14,918,286	14,918,286	XXX		V.....
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Cash.....	CASH.....	2,485,412	2,485,412	XXX		
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Cash.....	CASH.....	184,094,316	184,094,316	XXX		
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528.....	Cash.....	CASH.....	4,180,000	4,180,000	XXX		
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 C6 5 TREASURY NOTE.....	3,427,207	3,350,000	XXX	.03/31/2019	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 F5 4 TREASURY NOTE.....	4,568,159	4,540,000	XXX	.10/15/2017	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 SF 8 TREASURY NOTE.....	3,876,923	3,800,000	XXX	.02/15/2022	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 TM 2 TREASURY NOTE.....	4,568,456	4,580,000	XXX	.08/31/2017	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 TR 1 TREASURY NOTE.....	6,600,692	6,670,000	XXX	.09/30/2019	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 VE 7 TREASURY NOTE.....	6,299,919	6,281,000	XXX	.05/31/2018	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 VW 7 TREASURY NOTE.....	62,377	62,000	XXX	.09/15/2016	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 VW 7 TREASURY NOTE.....	9,590,993	9,533,000	XXX	.09/15/2016	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804.....	Treasury.....	912828 WJ 5 TREASURY NOTE.....	570,764	540,000	XXX	.05/15/2024	
MORGAN STANLEY INTL.....	4PQUHN3JPFQFN3BB653.....	Cash.....	CASH.....	61,602,763	61,602,763	XXX		
UNION BANK OF SWITZE.....	BFM8T61CT2L1QCCEMIK50.....	Treasury.....	912828 PM 6 TREASURY NOTE.....	9,242,099	9,066,000	XXX	.12/31/2015	
WELLS FARGO BANK.....	KB1H1DSPRFMYMCFXT09.....	Cash.....	CASH.....	28,481,000	28,481,000	XXX		
0299999 Totals.....				389,236,366	388,850,777	XXX	XXX	XXX

QE09.1

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America N.A. (Hartford).....	Springfield, MA.....	.....0.000	.....0	.....0	.....1,089,514	.....942,161	.....1,048,085	XXX
JP Morgan Chase Bank.....	GB, London.....	.....0.000	.....(543)	.....0	.....4,876,546	.....0	.....0	XXX
JP Morgan Chase Bank.....	GB, London.....	.....0.000	.....0	.....0	.....8,609	.....4,878,357	.....4,581,952	XXX
JP Morgan Chase Bank.....	GB, London.....	.....0.000	.....0	.....0	.....252,296,383	.....226,359,731	.....245,590,365	XXX
JP Morgan Chase, N.A.....	New York City, NY.....	.....0.000	.....0	.....0	.....116,068	.....4,087,619	.....343,731	XXX
JP Morgan Chase, N.A.....	New York City, NY.....	.....0.000	.....0	.....0	.....6,269,252	.....7,396,728	.....6,068,096	XXX
JP Morgan Chase, N.A.....	New York City, NY.....	.....0.000	.....0	.....0	.....81	.....1,607,544	.....128,690	XXX
Wells Fargo Bank, N.A.....	San Francisco, CA.....	.....0.000	.....0	.....0	.....613,416	.....892,487	.....745,201	XXX
0199998. Deposits in..... 108 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....426,792	.....571,310	.....457,409	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(543)	.....0	.....265,696,661	.....246,735,937	.....258,963,529	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(543)	.....0	.....265,696,661	.....246,735,937	.....258,963,529	XXX
0599999. Total Cash.....	XXX	XXX	.....(543)	.....0	.....265,696,661	.....246,735,937	.....258,963,529	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

QE13