

QUARTERLY STATEMENT

OF THE

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

Of

Omaha

in the state of NE

to the Insurance Department

of the State of

For the Period Ended

March 31, 2013

2013



QUARTERLY STATEMENT

As of March 31, 2013
of the Condition and Affairs of the

American Family Life Assurance Company of Columbus (Aflac)

NAIC Group Code.....370, 370 (Current Period) (Prior Period)	NAIC Company Code..... 60380	Employer's ID Number..... 58-0663085
Organized under the Laws of Nebraska	State of Domicile or Port of Entry Nebraska	Country of Domicile US
Incorporated/Organized..... November 17, 1955	Commenced Business..... April 1, 1956	
Statutory Home Office	10306 Regency Parkway Drive..... Omaha NE US 68114-3743 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1932 Wynnton Road..... Columbus GA US 31999-0001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	706-323-3431 <i>(Area Code) (Telephone Number)</i>
Mail Address	1932 Wynnton Road..... Columbus GA US 31999-0001 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1932 Wynnton Road..... Columbus GA US 31999-0001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	706-323-3431 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	aflac.com	
Statutory Statement Contact	Daniel A. Bellware <i>(Name)</i> dbellware@aflac.com <i>(E-Mail Address)</i>	706-596-3251 <i>(Area Code) (Telephone Number) (Extension)</i> 706-596-3280 <i>(Fax Number)</i>

OFFICERS

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

OTHER

Joey Meredith Loudermilk #	Executive Vice President	Teresa Lynne White	Executive Vice President
June Posey Howard	Senior Vice President, Chief Accounting Officer	Susan Rynearson Blanck	Executive Vice President, Corporate Actuary
Audrey Tillman #	Executive Vice President, Corporate Services	JAPAN BRANCH MANAGEMENT	
Charles Ditmars Lake II	Chairman	Tohru Tonoike	President
Hiroshi Yamauchi	Executive Vice President	Koji Ariyoshi	Executive Vice President
Masahiko Furutani #	Executive Vice President	Hisayuki Shinkai	First Senior Vice President
Jun Isonaka #	First Senior Vice President		

DIRECTORS OR TRUSTEES

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

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

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

_____ (Signature) Paul Shelby Amos II 1. (Printed Name) President, Chief Operating Officer (Title)	_____ (Signature) Joseph Matthew Loudermilk 2. (Printed Name) VP, Secretary (Title)	_____ (Signature) Kriss Cloninger III 3. (Printed Name) Executive Vice President, CFO (Title)
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Subscribed and sworn to before me
This _____ day of _____

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	100,185,975,930	0	100,185,975,930	105,468,691,779
2. Stocks:				
2.1 Preferred stocks.....	4,901,141	0	4,901,141	4,899,090
2.2 Common stocks.....	707,490,977	5,591	707,485,386	639,191,176
3. Mortgage loans on real estate:				
3.1 First liens.....	3,581,457	0	3,581,457	4,007,565
3.2 Other than first liens.....	5,239,131	5,239,131	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	276,423,948	0	276,423,948	301,159,037
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....1,027,152,714), cash equivalents (\$.....0) and short-term investments (\$.....327,295,721).....	1,354,448,435	0	1,354,448,435	6,214,179,972
6. Contract loans (including \$.....0 premium notes).....	144,945,440	0	144,945,440	151,959,622
7. Derivatives.....	21,357,709	0	21,357,709	0
8. Other invested assets.....	382,346,794	0	382,346,794	382,479,127
9. Receivables for securities.....	954,721,531	0	954,721,531	1,575
10. Securities lending reinvested collateral assets.....	207,330,244	0	207,330,244	158,978,970
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	104,248,762,736	5,244,721	104,243,518,015	113,325,547,913
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	744,018,884	0	744,018,884	824,263,159
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	424,021,859	39,832,956	384,188,903	388,321,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	6,412,287	0	6,412,287	5,731,460
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,919,166	0	6,919,166	4,713,900
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	42,136,414	0	42,136,414	35,157,221
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	0	0	0	0
19. Guaranty funds receivable or on deposit.....	949,827	0	949,827	948,927
20. Electronic data processing equipment and software.....	34,957,483	24,905,660	10,051,823	12,629,222
21. Furniture and equipment, including health care delivery assets (\$.....0).....	27,484,434	27,484,434	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.....	150,120,827	0	150,120,827	436,431,926
24. Health care (\$.....0) and other amounts receivable.....	8,219,826	8,219,826	(0)	0
25. Aggregate write-ins for other than invested assets.....	265,911,799	155,407,297	110,504,502	108,625,624
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	105,959,915,543	261,094,895	105,698,820,649	115,142,371,019
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	207,126,320	0	207,126,320	204,296,975
28. Total (Lines 26 and 27).....	106,167,041,863	261,094,895	105,905,946,968	115,346,667,994

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Refundable deposits in Japan, primarily leased office space.....	48,396,934	1,458,509	46,938,425	49,307,546
2502. Funds held by premium collection agencies.....	44,797,083	0	44,797,083	46,486,652
2503. Prepaid expenses.....	104,823,349	104,823,349	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	67,894,434	49,125,439	18,768,995	12,831,426
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	265,911,799	155,407,297	110,504,502	108,625,624

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....18,054,522,211 less \$.....0 included in Line 6.3 (including \$.....1,311,381 Modco Reserve).....	18,054,522,211	18,458,405,532
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	57,440,223,404	61,433,824,463
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	139,791,734	129,643,340
4. Contract claims:		
4.1 Life.....	210,876,847	207,625,272
4.2 Accident and health.....	3,401,835,378	3,577,815,969
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	3,023	3,023
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....341,746,193 discount; including \$.....327,668,826 accident and health premiums.....	11,463,441,153	11,364,284,979
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	43,061,825	45,482,885
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....44,644,110 assumed and \$.....0 ceded.....	44,644,110	47,612,826
9.4 Interest Maintenance Reserve.....	1,335,017,941	1,255,030,370
10. Commissions to agents due or accrued - life and annuity contracts \$.....50,206,908, accident and health \$.....140,752,865 and deposit-type contract funds \$.....0.....	190,959,773	189,390,599
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	495,786,660	622,734,918
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	40,557,117	82,442,723
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	146,343,734	227,070,204
15.2 Net deferred tax liability.....	1,555,688,040	1,441,004,982
16. Unearned investment income.....	0	0
17. Amounts withheld or retained by company as agent or trustee.....	19,500,031	12,316,593
18. Amounts held for agents' account, including \$.....6,521,188 agents' credit balances.....	11,261,423	8,950,957
19. Remittances and items not allocated.....	127,812,915	97,492,411
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	59,494,570	37,038,209
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	46,581,213	90,198,290
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	271,726,154	534,615,532
24.09 Payable for securities.....	1,074,048,138	7,031,312
24.10 Payable for securities lending.....	207,330,244	6,277,147,737
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	162,554,438	103,449,824
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	96,543,062,077	106,250,612,950
27. From Separate Accounts statement.....	207,126,319	204,296,975
28. Total liabilities (Lines 26 and 27).....	96,750,188,397	106,454,909,925
29. Common capital stock.....	3,879,605	3,879,605
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	569,929,529	569,929,529
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	8,581,949,437	8,317,948,935
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	9,151,878,966	8,887,878,464
38. Totals of Lines 29, 30 and 37.....	9,155,758,571	8,891,758,069
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	105,905,946,968	115,346,667,994

DETAILS OF WRITE-INS

2501. Accrued pension liability.....	64,726,837	0
2502. Other liabilities.....	67,910,767	73,209,702
2503. Funds held for escheat.....	29,916,834	30,240,122
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	162,554,438	103,449,824
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	5,400,670,414	5,700,461,923	23,102,514,153
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	829,334,174	866,789,994	3,399,354,102
4. Amortization of Interest Maintenance Reserve (IMR).....	20,452,931	16,581,711	67,108,010
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	53,648	77,406	246,272
7. Reserve adjustments on reinsurance ceded.....	(1,858)	(32,957)	(82,420)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	3,099,421	2,950,345	11,852,501
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	21,660,573	9,737,911	36,615,273
9. Totals (Lines 1 to 8.3).....	6,275,269,303	6,596,566,333	26,617,607,891
10. Death benefits.....	103,062,496	104,606,816	373,951,634
11. Matured endowments (excluding guaranteed annual pure endowments).....	2,522,754	2,044,141	10,265,585
12. Annuity benefits.....	1,464,191	1,087,622	5,235,041
13. Disability benefits and benefits under accident and health contracts.....	2,045,631,398	2,283,442,752	9,120,247,397
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	150,581,722	161,443,480	629,873,260
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	405,004	308,277	1,385,447
18. Payments on supplementary contracts with life contingencies.....	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	1,510,012,862	1,350,669,477	6,169,965,670
20. Totals (Lines 10 to 19).....	3,813,680,426	3,903,602,565	16,310,924,034
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	701,501,917	776,516,766	3,118,664,052
22. Commissions and expense allowances on reinsurance assumed.....	22,072,933	0	109,230,934
23. General insurance expenses.....	633,624,254	647,077,283	2,748,087,286
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	49,019,122	49,190,782	230,898,958
25. Increase in loading on deferred and uncollected premiums.....	500,529	198,456	336,717
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	4,161,353	0	14,473,736
28. Totals (Lines 20 to 27).....	5,224,560,535	5,376,585,852	22,532,615,717
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,050,708,767	1,219,980,481	4,084,992,174
30. Dividends to policyholders.....	915	891	5,725
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	1,050,707,853	1,219,979,590	4,084,986,449
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	248,872,610	343,325,710	779,712,756
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	801,835,243	876,653,880	3,305,273,693
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....0 (excluding taxes of \$.....0 transferred to the IMR).....	(43,996,742)	(157,547,318)	(967,996,234)
35. Net income (Line 33 plus Line 34).....	757,838,500	719,106,562	2,337,277,459
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	8,891,758,066	6,371,117,681	6,371,117,681
37. Net income (Line 35).....	757,838,500	719,106,562	2,337,277,459
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....4,836,224.....	3,511,954	19,047,794	60,235,751
39. Change in net unrealized foreign exchange capital gain (loss).....	(182,782,912)	(212,727,261)	(352,659,197)
40. Change in net deferred income tax.....	(120,162,103)	100,115,741	(263,353,731)
41. Change in nonadmitted assets.....	20,249,802	(297,822)	314,441,187
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(22,456,361)	(4,271,216)	(21,598,467)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	435,161,823	435,161,823
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(163,435,140)	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(28,763,236)	2,211,495	11,135,560
54. Net change in capital and surplus (Lines 37 through 53).....	264,000,505	1,058,347,116	2,520,640,385
55. Capital and surplus as of statement date (Lines 36 + 54).....	9,155,758,571	7,429,464,797	8,891,758,066
DETAILS OF WRITE-INS			
08.301. Administrative service fees from affiliates.....	6,055,804	3,881,297	17,706,159
08.302. Interest on agents' balances.....	363,681	366,105	1,478,663
08.303. Realized foreign exchange gain/(loss).....	13,498,510	5,987,805	7,185,645
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	1,742,577	(497,296)	10,244,806
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	21,660,573	9,737,911	36,615,273
2701. Reserve adjustment from reinsurance assumed.....	4,161,353	0	14,473,736
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	4,161,353	0	14,473,736
5301. Minimum pension liability.....	(27,623,726)	2,211,495	10,171,446
5302. Derivatives in other assets.....	(1,139,510)	0	964,114
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(28,763,236)	2,211,495	11,135,560

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	6,385,047,220	7,382,177,722	29,660,867,878
2. Net investment income.....	883,772,410	900,794,258	3,215,938,460
3. Miscellaneous income.....	8,020,592	9,672,818	34,210,826
4. Total (Lines 1 through 3).....	7,276,840,222	8,292,644,798	32,911,017,164
5. Benefit and loss related payments.....	2,267,027,093	2,518,869,146	9,828,566,587
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,413,957,537	1,606,839,498	6,064,941,242
8. Dividends paid to policyholders.....	915	891	5,725
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	291,713,843	355,565,222	770,151,358
10. Total (Lines 5 through 9).....	3,972,699,388	4,481,274,757	16,663,664,912
11. Net cash from operations (Line 4 minus Line 10).....	3,304,140,834	3,811,370,041	16,247,352,252
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	3,011,303,400	2,417,703,864	12,806,020,820
12.2 Stocks.....	0	0	377,234
12.3 Mortgage loans.....	225,586	357,932	1,718,752
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	302,225,316
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	1,067,016,826	16,180,994	30,654,033
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,078,545,812	2,434,242,790	13,140,996,155
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	4,308,943,655	6,091,000,649	29,166,587,136
13.2 Stocks.....	60,000,000	0	442,562,401
13.3 Mortgage loans.....	0	0	231,000
13.4 Real estate.....	55,535	0	1,369,514
13.5 Other invested assets.....	0	60,000,000	226,428,218
13.6 Miscellaneous applications.....	1,853,664,779	70,267,477	1,575
13.7 Total investments acquired (Lines 13.1 to 13.6).....	6,222,663,969	6,221,268,126	29,837,179,844
14. Net increase (decrease) in contract loans and premium notes.....	(7,014,182)	(4,928,962)	4,944,868
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,137,103,975)	(3,782,096,374)	(16,701,128,557)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	16,967,445	4,220,178	32,188,395
16.5 Dividends to stockholders.....	163,435,140	0	0
16.6 Other cash provided (applied).....	(5,880,300,699)	(730,761,814)	5,085,577,916
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(6,026,768,394)	(726,541,636)	5,117,766,311
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(4,859,731,535)	(697,267,969)	4,663,990,006
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	6,214,179,970	1,550,189,964	1,550,189,964
19.2 End of period (Line 18 plus Line 19.1).....	1,354,448,435	852,921,995	6,214,179,970
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Reclassification of assets - Sch. BA (other inv. assets) to common stocks.....	0	0	302,225,316

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	.0	.0	.0
2. Ordinary life insurance.....	1,393,036,382	1,283,079,143	5,311,464,848
3. Ordinary individual annuities.....	142,359,091	159,218,035	696,769,291
4. Credit life (group and individual).....	.0	.0	.0
5. Group life insurance.....	546,165	627,625	2,384,519
6. Group annuities.....	.0	.0	.0
7. A&H - group.....	2,780,153	2,915,074	11,171,957
8. A&H - credit (group and individual).....	.0	.0	.0
9. A&H - other.....	3,834,892,116	4,261,343,166	17,010,279,714
10. Aggregate of all other lines of business.....	.0	.0	.0
11. Subtotal.....	5,373,613,907	5,707,183,043	23,032,070,329
12. Deposit-type contracts.....	.0	.0	.0
13. Total.....	5,373,613,907	5,707,183,043	23,032,070,329

DETAILS OF WRITE-INS

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

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

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

- The Company has reported as admitted assets the refundable lease deposits on the leases of commercial office space which house Aflac Japan's sales operations. These lease deposits are unique and part of the ordinary course of doing business in the country of Japan; these assets would be non-admitted under SAP.
- The Company utilizes book value accounting for certain guaranteed separate account funding agreements instead of fair value accounting as required by SAP. As of March 31, 2013 and December 31, 2012, the underlying separate account assets had unrealized gains of \$45.2 million and \$46.4 million, respectively. See Note 34 - Separate Accounts for a discussion of the Company's separate account holdings.

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

	State of Domicile	March 2013	December 2012
Net Income	Nebraska		
(1) Net Income, state basis	\$	757,838,500	\$ 2,337,277,459
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4) Net Income, NAIC basis (1-2-3=4)		<u>757,838,500</u>	<u>2,337,277,459</u>
Surplus	Nebraska		
(5) Capital and surplus, state basis	\$	9,155,758,571	\$ 8,891,758,069
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP:			
Refundable lease deposits - Japan		(46,938,425)	(49,307,546)
Separate Account Funding Agreements		45,200,079	46,418,136
(8) Capital and surplus, NAIC basis (5-6-7=8)	\$	<u>9,154,020,225</u>	<u>8,888,868,659</u>

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

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

C. Foreign Currency Translation

No significant change.

D. Recognition of Premium Income and Related Expenses

No significant change.

E. Cash and Cash Equivalents

No significant change.

F. Investments

No significant change.

G. Policy Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

H. Policy and Contract Claims

No significant change.

I. Income Taxes

No significant change.

J. Investment in Subsidiary

No significant change.

(2) Accounting Changes and Corrections of Errors

SSAP No. 92, Accounting for Postretirement Benefits Other Than Pensions, and SSAP No. 102, Accounting for Pensions, became effective January 1, 2013. SSAP No. 92 requires any underfunded defined benefit postretirement plan amounts, as determined when the accumulated benefit obligation exceeds the fair value of plan assets, to be recognized as a liability under SSAP No. 5R Liabilities, Contingencies and Impairments of Assets. SSAP No. 102 requires any underfunded defined benefit pension amounts, as determined when the projected benefit obligation exceeds the fair value of plan assets, to be recognized as a liability under SSAP No. 5R. Such liabilities are required to be reported in the first quarter statutory financial statement after the transition date with a corresponding entry to unassigned funds. SSAP No. 92 is applicable to the other health care benefit plan sponsored by Aflac Incorporated. SSAP No. 102 is applicable to the qualified non-contributory defined-benefit pension plan and the non-qualified unfunded supplemental retirement plans sponsored by Aflac Incorporated. Additionally, SSAP No. 102 is applicable to Aflac Japan's non-contributory defined benefit pension plan and non-qualified unfunded supplemental retirement plan. The Company elected to utilize the minimum transition option for both the defined benefit pension plans and postretirement plan. The minimum transition liability follows:

	Defined-Benefit Plans		Postretirement Benefits
	U.S.	Japan	
Minimum Transition Liability	\$ 52,979,334	\$ 12,719,885	\$ 5,532,799
Recognized Surplus Impact at Transition & Remaining Transition Liability:			
Transition Liability	\$ 136,177,724	\$ 37,411,425	\$ 55,327,988
Amount Recognized January 1, 2013	(8,263,887)	(12,719,885)	(5,532,799)
Amount Recognized prior to January 1, 2013	(44,715,447)	-	-
Remaining Transition Liability	\$ 83,198,390	\$ 24,691,540	\$ 49,795,189

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

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

	U.S.		Japan	
	December 31, 2012	January 1, 2013	December 31, 2012	January 1, 2013
Total Accumulated Benefit Obligation	\$ (278,587,533)	\$ (278,587,533)	\$ 276,424,897	\$ (276,424,897)
Vested Projected Benefit Obligation	\$ (354,262,559)	\$ (354,262,559)	\$ (315,212,056)	\$ (315,212,056)
Non-Vested Projected Benefit Obligation	(7,523,364)	(7,523,364)	2,345,474	2,345,474
Total Projected Benefit Obligation	\$ (361,785,923)	\$ (361,785,923)	\$ (312,866,582)	(312,866,582)
Plan Assets at Fair Value	208,084,849	208,084,849	186,418,989	186,418,989
Funded Status	\$ (153,701,074)	\$ (153,701,074)	\$ (126,447,593)	\$ (126,447,593)
Prior Service Cost - Non-Vested	7,523,364		(2,345,474)	
Unrecognized Losses/(Gains)	133,231,631		39,756,899	
Total Unrecognized	140,754,995		37,411,425	
Net Liability for Benefits	\$ (12,946,079)	\$ (70,502,684)	\$ (89,036,168)	\$ (101,756,053)

Other Postretirement Benefits:

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

In the March 31, 2013 financial statements, the \$70,502,684 and \$101,756,053 liabilities for the U.S. and Japan pension benefits, respectively, and the \$25,422,927 liability for other postretirement benefits were reflected in the financial statements as follows:

	Defined-Benefit Plans		Postretirement Benefits
	U.S.	Japan	
Aggregate Write-Ins for Liabilities	\$ 46,474,153	\$ 12,719,885	\$ 5,532,799
Accrued Benefit Cost	\$ 24,028,531	\$ 89,036,168	\$ 19,890,128
Surplus Deferral - Unrecognized Transition Liability	\$ 83,198,390	\$ 24,691,540	\$ 49,795,189

(3) Business Combinations and Goodwill

No significant change.

(4) Discontinued Operations

No significant change.

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

No significant change.

B. Debt Restructuring

The Company has not engaged in debt restructuring.

C. Reverse Mortgages

The Company has made no investments in reverse mortgages.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

3. Securities with recognized other-than-temporary impairments

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

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

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 months		\$ 22,037,355
2. 12 months or longer		\$ 256,963,177
b. The aggregate related fair value of securities with unrealized losses		
1. Less than 12 months		\$ 495,881,118
2. 12 months or longer		\$ 1,365,000,639

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

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

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

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

E. Repurchase Agreements and/or Security Lending Transactions

No significant change except for 3(b) below:

3b. The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	\$ 207,336,689
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(6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS**(7) Investment Income**

No significant change.

(8) Derivative Instruments

In order to hedge foreign exchange risk for certain expected profit repatriation in yen from Aflac Japan scheduled to occur in July 2013, the Company entered into foreign exchange options as part of a foreign exchange collar strategy. The Company uses a combination of options to protect expected future cash flows by simultaneously purchasing a call option (an option that limits exposure to increasing foreign exchange rates) and selling a put option (an option that limits exposure to decreasing foreign exchange rates). The combination of these two actions results in no net premium paid (i.e. a costless or zero-cost collar).

(9) Income Taxes

No significant change.

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

No significant change.

(11) Debt

No significant change.

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

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

A (6). No significant change.

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

No significant change.

(14) Contingencies

No significant change.

(15) Leases

No significant change.

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

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

	Assets		Liabilities	
	<u>2013</u>	<u>2012</u>	<u>2013</u>	<u>2012</u>
a. Swaps	\$ -	\$ -	\$ -	\$ -
b. Futures/Forwards	\$ 2,112,440,000	\$ -	\$ 6,548,132,000	\$ 6,943,557,000
c. Options	\$ 265,816,055	\$ -	\$ 265,816,055	\$ -
d. Total	\$ 2,378,256,055	\$ -	\$ 6,813,948,055	\$ 6,943,557,000

See Schedule DB for additional detail.

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

(3) The Company attempts to limit its credit exposure by dealing with counterparties with investment grade credit ratings. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance as of March 31, 2013.

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

NOTES TO FINANCIAL STATEMENTS**(17) Sale, Transfer, and Servicing of Financial Assets and Extinguishments of Liabilities**

B(2)b. No significant change.

B(4)a. No significant change.

B(4)b. No significant change.

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

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

No significant change.

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

No significant change.

(20) Fair Value Measurement

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

(1.) Fair Value Measurements at March 31, 2013

Description	Level 1	Level 2	Level 3	Total
a. Assets at fair value	\$			
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parent, Subsidiaries and	-	-	-	-
Total Perpetual Preferred	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	148,787,209	-	148,787,209
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and	-	-	-	-
Total Bonds	-	148,787,209	-	148,787,209
Common Stock				
Industrial and Misc	15,061,966	-	182,297	15,244,263
Parent, Subsidiaries and	-	506,475,990	-	506,475,990
Total Common Stocks	15,061,966	506,475,990	182,297	521,720,253
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets				
Total assets at fair value	15,061,966	655,263,199	182,297	670,507,462
b. Liabilities at fair value:				
Derivative liabilities	-	-	-	-
Total liabilities at fair value \$	-	-	-	-

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

NOTES TO FINANCIAL STATEMENTS

Description	Beginning Balance at 1/1/2013	Transfers into (Level 3)	Transfers out of (Level 3)	Total gains	Total gains	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2013
				and (losses) included in Net Income	and (losses) included in Surplus					
a. Assets										
Bonds										
Industrial and misc	-	-	-	-	-	-	-	-	-	-
Common stock										
Industrial and misc	204,098	-	-	-	(21,801)	-	-	-	-	182,297
Total	204,098	-	-	-	(21,801)	-	-	-	-	182,297

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

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

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

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

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

B. Not Applicable

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
(a) Assets:						
Bonds \$	104,216,627,912	\$ 100,185,975,929	\$ 38,784,307,420	\$ 65,035,923,861	\$ 396,396,631	\$
Pref. Stock	5,567,681	4,901,141		5,567,681		
Comm. Stock	521,720,253	521,720,253	15,061,966	506,475,990	182,297	
Mortgage Lns		3,581,457				3,581,457
Real Estate	220,776,424	276,423,947			220,776,424	
Contract Lns		144,945,440				144,945,440
Derivatives	21,357,709	21,357,709		21,357,709		
Oth. Inv. Assts	394,929,784	382,346,794		394,929,784		50,000,000
Sec. Lnd						
Reinv. Coll.						
Assts	72,983,842	72,980,560		72,983,842		
(b) Liabilities:						
Derivatives	271,726,155	271,726,155		271,726,155		

NOTES TO FINANCIAL STATEMENTS**D. Not Practicable to Estimate Fair Value**

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
(a)Assets:	\$	\$		
Bonds				
Preferred Stock				
Common Stock				
Mortgage Loans	3,581,457	Various	Various	No readily-available market data to estimate
Real Estate				
Contract Loans	144,945,440	Various	Various	No readily-available market data to estimate
Derivatives, net				
Other Invested Assets	50,000,000	3.25	09/01/2017	No readily-available market data to estimate
Sec. Lending Reinv Coll				

(21) Other Items

No significant change.

(22) Events Subsequent

In April 2013, the Company sold and entered into an agreement to sell the below-investment grade investments in CSAV (Tollo Shipping Co. S.A.) and Bankia SA (Bancaja Emisiones SA Unipersonal), respectively. CSAV and Bankia SA had amortized costs of \$107 million and \$59 million at March 31, 2013, respectively. Both of these securities had been previously impaired. The Company will recognize total gains of \$64 million on the sale of these securities.

In April 2013, the Company expanded the program to hedge foreign exchange risk for a portion of expected profit repatriation in yen from Aflac Japan scheduled to occur in July 2013. The Company entered into foreign exchange options to offset the existing foreign exchange collar as discussed in Note 4, and replaced this structure with a foreign currency forward contract to hedge the foreign exchange risk for U.S. dollars associated with 40 billion yen of profit repatriation. The foreign currency forward has a notional of 40 billion yen, and it hedges us against yen weakness above an exchange rate of 95.14 JPY/USD up to 105 JPY/USD.

(23) Reinsurance

No significant change.

(24) Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant change.

(25) Change in Incurred Losses

Changes in the liability for unpaid policy claims are presented using a constant yen/dollar exchange rate and summarized as follows on a Schedule H basis for the years ended March 31:

	2013	2012
Unpaid supplemental health claims -		
beginning of year	\$ 3,818,256,368	3,840,835,808
Add claims incurred during the year related to:		
Current year	2,247,709,165	9,246,099,705
Prior years	(219,656,158)	(122,363,205)
Total incurred	2,028,053,007	9,123,736,500
Less claims paid during the year:		
On claims incurred during current year	826,727,961	6,777,239,736
On claims incurred during prior years	1,185,190,356	2,088,475,916
Total paid	2,011,918,317	8,865,715,652
Effect of exchange rate changes on unpaid claims	(199,572,662)	(280,600,288)
Unpaid supplemental health claims - end of year	3,634,818,397	3,818,256,368
Unpaid claims for life and other business	210,876,847	207,625,272
Total liability for unpaid policy claims	\$ 3,845,695,244	4,025,881,640

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

(26) Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

- (27) **Structured Settlements**
No significant change.
- (28) **Health Care Receivables**
No significant change.
- (29) **Participating Policies**
No significant change.
- (30) **Premium Deficiency Reserves**
No significant change.
- (31) **Reserves for Life Contracts and Annuity Contracts**
No significant change.
- (32) **Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics**
No significant change.
- (33) **Premium and Annuity Consideration Deferred and Uncollected**
No significant change.
- (34) **Separate Accounts**
No significant change.
- (35) **Loss/Claim Adjustment Expenses**
No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 2/12/2009.....
- 6.4 By what department or departments?
Nebraska

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []

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

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

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

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

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

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

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

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

PART 1 - FINANCIAL

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

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
 13. Amount of real estate and mortgages held in short-term investments: \$.....0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$18,697,655	\$17,443,426
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$625,625,877	\$692,241,124
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$50,000,000	\$50,000,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$694,323,532	\$759,684,550
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$18,697,655	\$17,443,426

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

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

If no, attach a description with this statement.

See attached

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....207,336,689
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....207,330,244
 16.3 Total payable for securities lending reporting on the liability page: \$.....207,330,244

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Wall Street, New York, NY10286

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$.....	0
1.12 Residential mortgages.....	\$.....	3,581,457
1.13 Commercial mortgages.....	\$.....	0
1.14 Total mortgages in good standing.....	\$.....	3,581,457
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)	\$.....	3,581,457
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$.....	0
1.62 Residential mortgages.....	\$.....	0
1.63 Commercial mortgages.....	\$.....	0
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2. Operating Percentages:		
2.1 A&H loss percent.....	.....	0.0
2.2 A&H cost containment percent.....	.....	0.0
2.3 A&H expense percent excluding cost containment expenses.....	.....	0.0
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

American Family Life Assurance Company of Columbus (Aflac)

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status	Life Contracts		Direct Business Only				
			Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts	
1.	Alabama.....	AL	L	2,252,856	0	28,039,262	0	30,292,118	0
2.	Alaska.....	AK	L	181,504	0	3,647,350	0	3,828,854	0
3.	Arizona.....	AZ	L	713,376	0	15,176,067	0	15,889,443	0
4.	Arkansas.....	AR	L	1,185,355	0	18,143,571	0	19,328,926	0
5.	California.....	CA	L	5,092,686	0	86,682,833	0	91,775,519	0
6.	Colorado.....	CO	L	582,831	0	14,098,856	0	14,681,687	0
7.	Connecticut.....	CT	L	673,047	0	10,467,708	0	11,140,755	0
8.	Delaware.....	DE	L	259,540	0	3,730,608	0	3,990,148	0
9.	District of Columbia.....	DC	L	62,645	0	2,427,784	0	2,490,429	0
10.	Florida.....	FL	L	3,313,352	0	77,200,278	0	80,513,630	0
11.	Georgia.....	GA	L	3,358,560	0	48,005,919	0	51,364,479	0
12.	Hawaii.....	HI	L	254,178	0	7,828,643	0	8,082,821	0
13.	Idaho.....	ID	L	168,756	0	7,664,905	0	7,833,661	0
14.	Illinois.....	IL	L	1,480,288	0	32,918,574	0	34,398,862	0
15.	Indiana.....	IN	L	1,342,920	0	25,935,593	0	27,278,513	0
16.	Iowa.....	IA	L	509,969	0	16,383,717	0	16,893,686	0
17.	Kansas.....	KS	L	612,461	0	13,199,213	0	13,811,674	0
18.	Kentucky.....	KY	L	830,441	0	14,532,232	0	15,362,673	0
19.	Louisiana.....	LA	L	2,058,980	0	27,457,182	0	29,516,162	0
20.	Maine.....	ME	L	106,466	0	3,424,683	0	3,531,149	0
21.	Maryland.....	MD	L	862,315	0	25,679,982	0	26,542,297	0
22.	Massachusetts.....	MA	L	1,251,297	0	12,139,758	0	13,391,055	0
23.	Michigan.....	MI	L	1,486,517	0	35,897,499	0	37,384,016	0
24.	Minnesota.....	MN	L	947,608	0	16,324,536	0	17,272,144	0
25.	Mississippi.....	MS	L	1,628,362	0	20,236,152	0	21,864,514	0
26.	Missouri.....	MO	L	846,724	0	23,890,944	0	24,737,668	0
27.	Montana.....	MT	L	209,626	0	5,473,361	0	5,682,987	0
28.	Nebraska.....	NE	L	269,633	0	11,170,942	0	11,440,575	0
29.	Nevada.....	NV	L	375,413	0	11,538,365	0	11,913,778	0
30.	New Hampshire.....	NH	L	172,183	0	3,680,466	0	3,852,649	0
31.	New Jersey.....	NJ	L	983,433	0	25,828,023	0	26,811,456	0
32.	New Mexico.....	NM	L	580,538	0	7,038,376	0	7,618,914	0
33.	New York.....	NY	N	46,623	0	679,882	0	726,505	0
34.	North Carolina.....	NC	L	2,817,402	0	39,555,640	0	42,373,042	0
35.	North Dakota.....	ND	L	254,835	0	9,336,277	0	9,591,112	0
36.	Ohio.....	OH	L	1,962,386	0	30,584,046	0	32,546,432	0
37.	Oklahoma.....	OK	L	758,379	0	15,935,738	0	16,694,117	0
38.	Oregon.....	OR	L	412,224	0	16,004,324	0	16,416,548	0
39.	Pennsylvania.....	PA	L	2,154,884	0	48,018,543	0	50,173,427	0
40.	Rhode Island.....	RI	L	224,029	0	3,856,496	0	4,080,525	0
41.	South Carolina.....	SC	L	1,319,323	0	16,220,917	0	17,540,240	0
42.	South Dakota.....	SD	L	330,732	0	11,828,698	0	12,159,430	0
43.	Tennessee.....	TN	L	1,728,355	0	29,073,252	0	30,801,607	0
44.	Texas.....	TX	L	6,105,242	0	83,705,585	0	89,810,827	0
45.	Utah.....	UT	L	154,176	0	6,744,991	0	6,899,167	0
46.	Vermont.....	VT	L	89,503	0	1,993,662	0	2,083,165	0
47.	Virginia.....	VA	L	1,477,711	0	34,486,279	0	35,963,990	0
48.	Washington.....	WA	L	672,014	0	22,429,344	0	23,101,358	0
49.	West Virginia.....	WV	L	378,374	0	5,888,217	0	6,266,591	0
50.	Wisconsin.....	WI	L	1,087,794	0	14,520,460	0	15,608,254	0
51.	Wyoming.....	WY	L	102,887	0	3,767,223	0	3,870,110	0
52.	American Samoa.....	AS	N	2,669	0	16,208	0	18,877	0
53.	Guam.....	GU	L	153,783	0	3,464,892	0	3,618,675	0
54.	Puerto Rico.....	PR	L	144,305	0	11,664,980	0	11,809,285	0
55.	US Virgin Islands.....	VI	L	202,938	0	2,168,139	0	2,371,077	0
56.	Northern Mariana Islands.....	MP	L	601	0	21,350	0	21,951	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	2,291,623,740	168,280,171	2,773,062,575	0	5,232,966,486	0
59.	Subtotal.....	(a)	54	2,348,858,769	168,280,171	3,840,891,100	0	6,358,030,040	0
90.	Reporting entity contributions for employee benefit plans.....	XXX		7,477	0	419,507	0	426,984	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		0	0	0	0	0	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		97,935	0	6,215,886	0	6,313,821	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		2,348,964,181	168,280,171	3,847,526,493	0	6,364,770,845	0
96.	Plus Reinsurance Assumed.....	XXX		0	0	27,333,945	0	27,333,945	0
97.	Totals (All Business).....	XXX		2,348,964,181	168,280,171	3,874,860,438	0	6,392,104,790	0
98.	Less Reinsurance Ceded.....	XXX		3,009,803	0	4,047,767	0	7,057,570	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		2,345,954,378	168,280,171	3,870,812,671	0	6,385,047,220	0

DETAILS OF WRITE-INS

58001.	Japan.....	XXX		2,291,620,787	168,280,171	2,773,020,910	0	5,232,921,868	0
58002.	Hong Kong.....	XXX		0	0	20,256	0	20,256	0
58003.	Palau.....	XXX		2,843	0	10,682	0	13,525	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		110	0	10,727	0	10,837	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		2,291,623,740	168,280,171	2,773,062,575	0	5,232,966,486	0
9401.	.....	XXX		0	0	0	0	0	0
9402.	.....	XXX		0	0	0	0	0	0
9403.	.....	XXX		0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

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

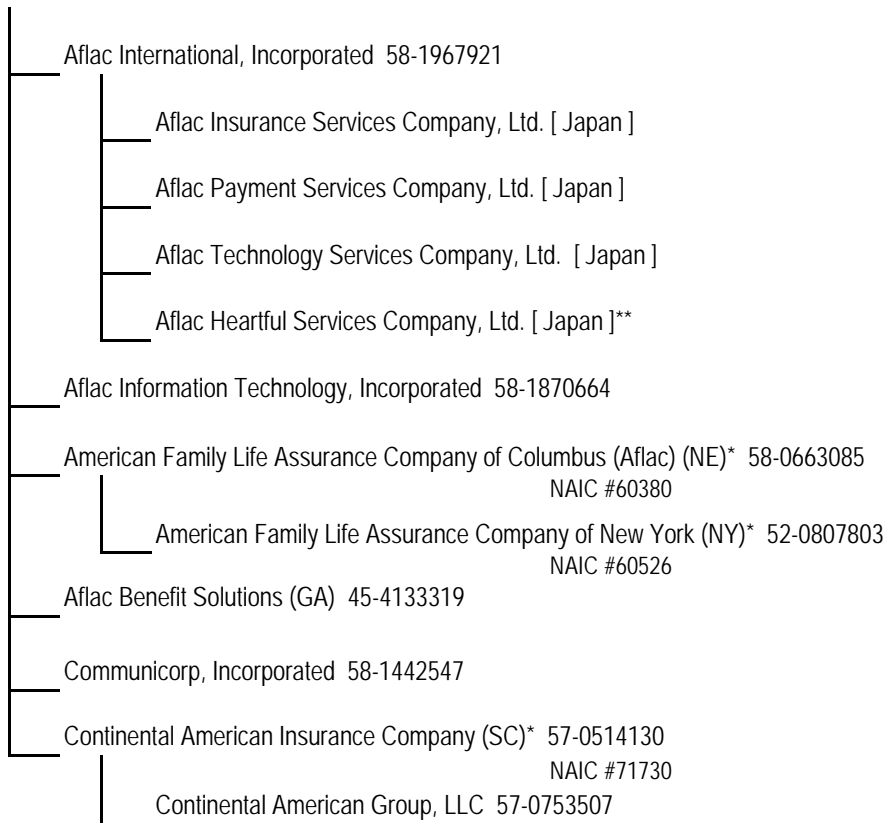
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

PART 1 - ORGANIZATIONAL CHART

AFLAC INCORPORATED 58-1167100



* Denotes insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0000.....		00000.....	58-1167100	0.....	0000004977	NYSE, TKSE.....	AFLAC INCORPORATED.....	GA.....	UDP.....	N/A.....	Board.....	.....0.000		0.....
0000.....		00000.....	58-1967921	0.....	0.....		Aflac International, Incorporated.....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Insurance Services Co, Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Payment Services Co. Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Technology Services Company, Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Heartful Services Company, Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...70.000	Aflac Incorporated.....	0.....
0000.....		00000.....	58-1870664	0.....	0.....		Aflac Information Technology, Incorporated.....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0370.....	American Family Life Assurance Company	60380.....	58-0663085	0.....	0.....		American Family Life Assurance Company of Columbus (Aflac)	NE.....		Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0370.....	American Family Life Assurance Company	60526.....	52-0807803	0.....	0.....		American Family Life Assurance Company of New York	NY.....	DS.....	American Family Life Assurance Company of Columbus (Aflac)	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....	45-4133319	0.....	0.....		Aflac Benefit Solutions (GA).....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....	58-1442547	0.....	0.....		Communicorp, Incorporated.....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0370.....	American Family Life Assurance Company	71730.....	57-0514130	0.....	0.....		Continental American Insurance Company (SC).....	SC.....	IA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....	57-0753507	0.....	0.....		Continental American Group, LLC.....	GA.....	NIA.....	Continental American Insurance Company (SC)	Ownership.....	...100.000	Aflac Incorporated.....	0.....

Q13

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

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

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

Explanations:

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

Bar Code:



Statement as of March 31, 2013 of the **American Family Life Assurance Company of Columbus (Aflac)**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid premium tax recoverable.....	4,812,278	0	4,812,278	1,705,980
2505. Accrued income from separate accounts.....	6,876,070	0	6,876,070	4,044,799
2506. Associate Advances.....	5,021,561	5,021,561	(0)	0
2507. Leasehold improvements.....	20,884,879	20,884,879	(0)	0
2508. Tennessee premium tax credit.....	7,080,647	0	7,080,647	7,080,647
2509. Other assets.....	23,218,999	23,218,999	(0)	0
2597. Summary of remaining write-ins for Line 25.....	67,894,434	49,125,439	18,768,995	12,831,426

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Gain/(loss) on disposal of equipment.....	(3,711)	(974,477)	(3,525,963)
08.305. Other income.....	1,402,599	477,181	12,617,727
08.306. Other income from reinsurance assumed.....	343,689	0	1,153,042
08.397. Summary of remaining write-ins for Line 8.3.....	1,742,577	(497,296)	10,244,806

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
58004. Other..... States, Etc.	...XXX.....	110	0	10,727	0	10,837	0
58997. Summary of remaining write-ins for line 58.....	...XXX.....	110	0	10,727	0	10,837	0

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	301,159,036	344,357,115
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	55,535	1,369,513
3. Current year change in encumbrances.....	0	3,572
4. Total gain (loss) on disposals.....	0	(65,475)
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	(22,660,443)	(33,325,348)
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	2,130,181	11,180,341
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	276,423,947	301,159,036
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	276,423,947	301,159,036

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	9,824,129	12,598,181
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	231,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	225,586	1,718,752
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	(777,956)	(1,286,300)
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	8,820,587	9,824,129
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	8,820,587	9,824,129
14. Deduct total nonadmitted amounts.....	5,239,130	5,816,564
15. Statement value at end of current period (Line 13 minus Line 14).....	3,581,457	4,007,565

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	382,479,127	456,815,708
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	50,000,000
2.2 Additional investment made after acquisition.....	0	176,428,218
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	37,699	144,123
5. Unrealized valuation increase (decrease).....	0	1,970,118
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	302,225,316
8. Deduct amortization of premium and depreciation.....	170,032	653,724
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	382,346,794	382,479,127
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	382,346,794	382,479,127

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	106,112,782,509	99,304,712,989
2. Cost of bonds and stocks acquired.....	4,368,943,654	29,609,149,535
3. Accrual of discount.....	5,768,164	28,297,609
4. Unrealized valuation increase (decrease).....	(1,324,270)	60,195,147
5. Total gain (loss) on disposals.....	112,461,007	335,637,485
6. Deduct consideration for bonds and stocks disposed of.....	3,011,303,399	12,806,398,051
7. Deduct amortization of premium.....	19,951,149	64,264,596
8. Total foreign exchange change in book/adjusted carrying value.....	(6,615,029,778)	(9,340,901,799)
9. Deduct current year's other than temporary impairment recognized.....	53,978,696	1,013,645,810
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	100,898,368,042	106,112,782,509
11. Deduct total nonadmitted amounts.....	5,591	0
12. Statement value at end of current period (Line 10 minus Line 11).....	100,898,362,451	106,112,782,509

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	77,994,303,298	5,331,216,775	8,912,906,237	(5,627,598,334)	68,785,015,503	0	0	77,994,303,298
2. Class 2 (a).....	28,240,011,039	1,109,056,400	788,183,597	(1,276,084,388)	27,284,799,454	0	0	28,240,011,039
3. Class 3 (a).....	4,597,454,962	0	351,788,662	(312,797,249)	3,932,869,051	0	0	4,597,454,962
4. Class 4 (a).....	431,604,665	0	21,169,081	(165,123,200)	245,312,384	0	0	431,604,665
5. Class 5 (a).....	78,427,868	0	17,088,500	7,075,713	68,415,081	0	0	78,427,868
6. Class 6 (a).....	52,272,288	0	0	144,587,887	196,860,175	0	0	52,272,288
7. Total Bonds.....	111,394,074,121	6,440,273,175	10,091,136,077	(7,229,939,571)	100,513,271,648	0	0	111,394,074,121
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	4,899,090	0	0	2,050	4,901,141	0	0	4,899,090
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	4,899,090	0	0	2,050	4,901,141	0	0	4,899,090
15. Total Bonds and Preferred Stock.....	111,398,973,212	6,440,273,175	10,091,136,077	(7,229,937,520)	100,518,172,789	0	0	111,398,973,212

QS102

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	327,295,721	XXX.....	327,295,721	94,448	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	5,925,382,343	257,942,608
2. Cost of short-term investments acquired.....	2,131,329,521	13,095,842,245
3. Accrual of discount.....	634,443	1,194,461
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	7,187,092,299	6,860,563,875
7. Deduct amortization of premium.....	2,128,850	3,616,616
8. Total foreign exchange change in book/adjusted carrying value.....	(540,829,438)	(565,416,481)
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	327,295,721	5,925,382,343
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	327,295,721	5,925,382,343

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(534,615,532)
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	0
4. Total gain (loss) on termination recognized.....	(170,412,925)
5. Considerations received (paid) on terminations.....	(850,593,549)
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	(395,933,536)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(250,368,445)
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	(250,368,445)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(250,368,445)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	(250,368,445)
4.	Part D, Section 1, Column 5.....	21,357,709
5.	Part D, Section 1, Column 6.....	(271,726,154)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(250,368,445)
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	(250,368,445)
10.	Part D, Section 1, Column 8.....	21,357,709
11.	Part D, Section 1, Column 9.....	(271,726,154)
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	24,034,461
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	24,034,461
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

**Sch. BA-Pt 2
NONE**

**Sch. BA-Pt 3
NONE**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
J2615Q EM 3	JAPAN NATIONAL GOVERNMENT.....	D.....	..02/12/2013	VARIOUS.....		83,850,538	85,260,627	564,229	1FE.....
J2615Q GY 5	JAPAN NATIONAL GOVERNMENT.....	D.....	..02/12/2013	SOCIETE GENERAL SECURITIES TOKYO BRANCH.....		16,662,341	16,642,345	3,242	1FE.....
J2615Q HA 6	JAPAN NATIONAL GOVERNMENT.....	D.....	..01/04/2013	SMBC NIKKO SECURITIES INC.....		13,689,609	13,687,692	0	1FE.....
J2615Q HE 8	JAPAN NATIONAL GOVERNMENT.....	D.....	..02/08/2013	VARIOUS.....		7,677,191	7,669,393	7,088	1FE.....
J2615Q JC 0	JAPAN NATIONAL GOVERNMENT.....	D.....	..03/08/2013	SMBC NIKKO SECURITIES INC.....		4,198,821	4,212,300	69	1FE.....
J2615Q JD 8	JAPAN NATIONAL GOVERNMENT.....	D.....	..03/19/2013	MIZUHO SECURITIES CO LTD.....		75,423,657	74,322,202	7,387	1FE.....
J2615Q JK 2	JAPAN NATIONAL GOVERNMENT.....	D.....	..03/19/2013	SOCIETE GENERAL SECURITIES TOKYO BRANCH.....		5,230,032	5,233,958	29	1FE.....
J2615Q JL 0	JAPAN NATIONAL GOVERNMENT.....	D.....	..03/28/2013	VARIOUS.....		882,709,905	865,816,632	265,371	1FE.....
J26161 2T 5	JAPAN NATIONAL GOVERNMENT.....	D.....	..03/29/2013	MIZUHO SECURITIES CO LTD.....		458,369,781	424,696,949	260,100	1FE.....
J2S39K BN 5	JAPAN NATIONAL GOVERNMENT.....	D.....	..03/29/2013	MIZUHO SECURITIES CO LTD.....		371,702,151	344,921,696	1,730,449	1FE.....
1099999.	Total - Bonds - All Other Government.....					1,919,514,026	1,842,463,794	2,837,964	XXX.....
Bonds - Industrial and Miscellaneous									
009158 AT 3	AIR PRODUCTS & CHEMICALS INC.....		..01/30/2013	JPMORGAN SECURITIES.....		39,837,200	40,000,000	0	1FE.....
018490 AQ 5	ALLERGAN INC.....		..03/07/2013	GOLDMAN,SACHS & CO.....		11,965,680	12,000,000	0	1FE.....
049560 AL 9	ATMOS ENERGY CORP.....		..01/08/2013	JPMORGAN SECURITIES.....		29,998,950	30,000,000	0	2FE.....
057224 AZ 0	BAKER HUGHES INC.....		..03/27/2013	VARIOUS.....		17,649,500	15,000,000	221,372	1FE.....
055451 AR 9	BHP BILLITON FINANCE USA LTD.....	F.....	..03/27/2013	VARIOUS.....		39,328,220	38,000,000	620,125	1FE.....
110122 AU 2	BRISTOL-MYERS SQUIBB CO.....		..01/18/2013	BNP PARIBAS SECURITIES CORP.....		13,692,900	15,000,000	235,625	1FE.....
110122 AQ 1	BRISTOL-MYERS SQUIBB CO.....		..02/04/2013	STERNE, AGEE & LEACH.....		6,620,350	5,000,000	81,667	1FE.....
111320 AG 2	BROADCOM CORP.....		..01/23/2013	VARIOUS.....		19,680,280	20,000,000	220,486	1FE.....
115637 AL 4	BROWN-FORMAN CORP.....		..01/10/2013	SUSQUEHANNA FINANCIAL GROUP LLLP.....		3,968,360	4,000,000	13,750	1FE.....
12189L AN 1	BURLINGTON NORTH SANTA FE.....		..03/05/2013	WELLS FARGO SECURITIES LLC.....		4,999,150	5,000,000	0	2FE.....
12189L AN 1	BURLINGTON NORTHERN SANTA FE LLC.....		..03/05/2013	WELLS FARGO SECURITIES, LLC.....		29,994,900	30,000,000	0	2FE.....
136385 AR 2	CANADIAN NATURAL RESOURCES LTD.....	A.....	..02/07/2013	GOLDMAN,SACHS & CO.....		21,265,100	20,000,000	149,500	2FE.....
14149Y AY 4	CARDINAL HEALTH INC.....		..02/19/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		14,968,950	15,000,000	0	2FE.....
15189X AM 0	CENTERPOINT ENERGY HOUSTON.....		..01/15/2013	BARCLAYS CAPITAL INC.....		2,883,510	3,000,000	46,742	1FE.....
166764 AB 6	CHEVRON CORP.....		..02/05/2013	VARIOUS.....		39,536,850	40,000,000	136,394	1FE.....
125509 BS 7	CIGNA CORP.....		..02/07/2013	VARIOUS.....		22,714,230	21,000,000	382,556	2FE.....
17275R AF 9	CISCO SYSTEMS INC.....		..01/14/2013	JPMORGAN SECURITIES.....		25,166,900	20,000,000	276,528	1FE.....
207597 EF 8	CONNECTICUT LIGHT & POWER.....		..01/08/2013	BARCLAYS CAPITAL INC.....		19,870,200	20,000,000	0	1FE.....
209111 FC 2	CONSOLIDATED EDISON CO OF NEW YORK INC.....		..02/25/2013	JPMORGAN SECURITIES.....		49,652,000	50,000,000	0	1FE.....
219350 AW 5	CORNING INC.....		..03/26/2013	VARIOUS.....		31,288,510	30,000,000	372,743	1FE.....
224044 BW 6	COX COMMUNICATIONS INC.....		..01/10/2013	VARIOUS.....		22,464,280	22,000,000	90,007	2FE.....
126408 GY 3	CSX CORP.....		..01/15/2013	JEFFERIES AND COMPANY.....		4,877,800	5,000,000	48,972	2FE.....
25271C AL 6	DIAMOND OFFSHORE DRILLING INC.....		..03/27/2013	VARIOUS.....		63,443,370	50,000,000	1,106,592	1FE.....
25470D AJ 8	DISCOVERY COMMUNICATIONS.....		..03/12/2013	J P MORGAN.....		4,994,400	5,000,000	0	2FE.....
25470D AJ 8	DISCOVERY COMMUNICATIONS.....		..03/25/2013	VARIOUS.....		75,528,100	75,000,000	23,021	2FE.....
260003 AK 4	DOVER CORP.....		..02/11/2013	VARIOUS.....		17,643,450	14,000,000	312,497	1FE.....
23338V AA 4	DTE ELECTRIC CO.....		..03/19/2013	JPMORGAN SECURITIES.....		49,774,500	50,000,000	0	1FE.....

QE04

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
277432 AN 0	EASTMAN CHEMICAL CO.....		...01/14/2013	CITIGROUP GLOBAL MARKETS.....		.....12,582,000	.....12,000,000	.....266,400	2FE.....
263534 CK 3	EI DU PONT DE NEMOURS & CO.....		...02/15/2013	VARIOUS.....		.....17,515,575	.....17,500,000	.....2,333	1FE.....
263534 CJ 6	EI DU PONT DE NEMOURS & CO.....		...03/27/2013	VARIOUS.....		.....40,171,400	.....40,000,000	.....32,854	1FE.....
263534 CK 3	EI DU PONT DE NEMOURS & CO.....		...02/15/2013	VARIOUS.....		.....17,515,575	.....17,500,000	.....2,333	1FE.....
532457 AZ 1	ELI LILLY & CO.....		...02/20/2013	STERNE, AGEE & LEACH.....		.....24,967,400	.....20,000,000	.....488,889	1FE.....
292505 AJ 3	ENCANA CORP.....	A.....	...01/17/2013	VARIOUS.....		.....21,515,600	.....20,000,000	.....132,167	2FE.....
29338* AA 0	ENHANCED CAPITAL MISSISSIPPI FUND LLC NO.....		...01/24/2013	MISCELLANEOUS BROKER.....		.....383,667	.....383,667	.....0	1FE.....
26875P AK 7	EOG RESOURCES INC.....		...01/15/2013	KEYBANC CAPITAL MARKETS INC.....		.....12,992,850	.....13,000,000	.....121,333	1FE.....
26884T AH 5	ERAC USA FINANCE LLC.....		...01/14/2013	U.S. BANCORP INVESTMENTS, INC.....		.....7,065,590	.....7,000,000	.....59,033	2FE.....
35671D AX 3	FREEPORT-MCMORAN COPPER & GOLD INC.....		...02/28/2013	JPMORGAN SECURITIES.....		.....24,985,250	.....25,000,000	.....0	2FE.....
370334 BP 8	GENERAL MILLS INC.....		...01/28/2013	DEUTSCHE BANK SECURITIES.....		.....24,833,750	.....25,000,000	.....0	2FE.....
370334 BP 8	GENERAL MILLS INC.....		...03/28/2013	VARIOUS.....		.....70,314,750	.....70,000,000	.....244,389	2FE.....
380956 AD 4	GOLDCORP INC.....	A.....	...03/21/2013	VARIOUS.....		.....74,736,950	.....75,000,000	.....6,167	2FE.....
406216 BA 8	HALLIBURTON COMPANY.....		...01/23/2013	SUNTRUST ROBINSON HUMPHREY, INC.....		.....17,794,720	.....16,000,000	.....141,000	1FE.....
452308 AR 0	ILLINOIS TOOL WORKS INC.....		...01/10/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		.....6,088,980	.....6,000,000	.....89,050	1FE.....
487836 BL 1	KELLOGG CO.....		...02/11/2013	VARIOUS.....		.....12,435,900	.....12,500,000	.....0	2FE.....
487836 BJ 6	KELLOGG CO.....		...01/24/2013	MORGAN STANLEY & CO.,INC.....		.....5,176,100	.....5,000,000	.....31,250	2FE.....
487836 BL 1	KELLOGG CO.....		...02/11/2013	VARIOUS.....		.....37,307,700	.....37,500,000	.....0	2FE.....
524660 AW 7	LEGGETT & PLATT INC.....		...01/24/2013	WELLS FARGO SECURITIES, LLC.....		.....4,057,160	.....4,000,000	.....61,956	2FE.....
548661 CX 3	LOWE'S COMPANIES INC.....		...03/26/2013	JPMORGAN SECURITIES.....		.....21,297,100	.....20,000,000	.....341,000	1FE.....
565849 AK 2	MARATHON OIL CORP.....		...01/09/2013	DEUTSCHE BANK SECURITIES.....		.....4,991,800	.....5,000,000	.....29,167	2FE.....
56585A AD 4	MARATHON PETROLEUM CORP.....		...01/18/2013	SUNTRUST ROBINSON HUMPHREY, INC.....		.....5,842,900	.....5,000,000	.....101,788	2FE.....
571903 AK 9	MARRIOTT INTERNATIONAL INC.....		...03/27/2013	MORGAN STANLEY & CO.,INC.....		.....4,029,560	.....4,000,000	.....6,139	2FE.....
577081 AY 8	MATTEL INC.....		...03/04/2013	VARIOUS.....		.....14,987,950	.....15,000,000	.....0	2FE.....
577081 AY 8	MATTEL INC.....		...03/04/2013	VARIOUS.....		.....14,987,950	.....15,000,000	.....0	2FE.....
585055 AY 2	MEDTRONIC INC.....		...03/19/2013	J P MORGAN.....		.....19,588,600	.....20,000,000	.....0	1FE.....
585055 AY 2	MEDTRONIC INC.....		...03/26/2013	VARIOUS.....		.....72,924,150	.....75,000,000	.....10,000	1FE.....
589331 AQ 0	MERCK & CO INC.....		...01/30/2013	BNP PARIBAS SECURITIES CORP.....		.....16,896,490	.....13,000,000	.....71,825	1FE.....
806605 AH 4	MERCK & CO INC.....		...01/30/2013	CREDIT SUISSE SECURITIES(USA)LLC.....		.....15,940,767	.....11,508,000	.....291,041	1FE.....
594918 AR 5	MICROSOFT CORP.....		...02/07/2013	HSBC SECURITIES INC.....		.....8,343,530	.....9,000,000	.....81,181	1FE.....
620076 BC 2	MOTOROLA SOLUTIONS INC.....		...03/27/2013	VARIOUS.....		.....74,470,050	.....75,000,000	.....103,250	2FE.....
651639 AN 6	NEWMONT MINING CORP.....		...01/14/2013	CITIGROUP GLOBAL MARKETS.....		.....5,112,750	.....5,000,000	.....59,306	2FE.....
651639 AP 1	NEWMONT MINING CORP.....		...01/22/2013	KEYBANC CAPITAL MARKETS INC.....		.....5,119,950	.....5,000,000	.....88,021	2FE.....
681919 AZ 9	OMNICOM GROUP INC.....		...01/15/2013	STERNE, AGEE & LEACH, INC.....		.....4,178,720	.....4,000,000	.....31,014	2FE.....
68389X AM 7	ORACLE CORP.....		...02/13/2013	CITIGROUP GLOBAL MARKETS.....		.....24,455,400	.....20,000,000	.....53,750	1FE.....
713448 CG 1	PEPSICO INC.....		...02/25/2013	J P MORGAN.....		.....7,992,320	.....8,000,000	.....0	1FE.....
713448 CG 1	PEPSICO INC.....		...02/25/2013	JPMORGAN SECURITIES.....		.....45,955,840	.....46,000,000	.....0	1FE.....
72650R AZ 5	PLAINS ALL AMERICAN PIPELINE LP.....		...01/15/2013	GOLDMAN,SACHS & CO.....		.....26,456,000	.....25,000,000	.....119,132	2FE.....
72650R BB 7	PLAINS ALL AMERICAN PIPELINE LP.....		...01/18/2013	GOLDMAN,SACHS & CO.....		.....14,851,000	.....15,000,000	.....52,250	2FE.....
693506 BG 1	PPG INDUSTRIES INC.....		...01/09/2013	JPMORGAN SECURITIES.....	5,940,3006,000,00072,450	2FE.....

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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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74005P BD 5	PRAXAIR INC.....		01/08/2013	RBS SECURITIES INC.....		5,789,640	6,000,000	37,867	1FE.....
74005P BF 0	PRAXAIR INC.....		02/13/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		14,947,800	15,000,000	0	1FE.....
740189 AG 0	PRECISION CASTPARTS CORP.....		01/29/2013	VARIOUS.....		10,833,390	11,000,000	30,069	1FE.....
740189 AH 8	PRECISION CASTPARTS CORP.....		01/16/2013	VARIOUS.....		15,173,150	15,000,000	47,667	1FE.....
744448 CJ 8	PUBLIC SERVICE CO OF COLORADO.....		03/19/2013	JPMORGAN SECURITIES.....		29,844,220	30,000,000	0	1FE.....
74456Q BB 1	PUBLIC SERVICE ELECTRIC & GAS COMPANY.....		01/11/2013	VARIOUS.....		74,599,250	75,000,000	5,278	1FE.....
745332 BU 9	PUGET SOUND ENERGY INC.....		01/11/2013	KEYBANC CAPITAL MARKETS INC.....		16,158,064	13,100,000	89,784	1FE.....
74834L AS 9	QUEST DIAGNOSTICS INC.....		01/17/2013	JEFFERIES AND COMPANY.....		8,927,680	8,000,000	116,978	2FE.....
775109 AX 9	ROGERS COMMUNICATIONS INC.....	A.....	03/26/2013	VARIOUS.....		84,549,850	85,000,000	91,875	2FE.....
806854 AD 7	SCHLUMBERGER INVESTMENT SA.....	E.....	01/30/2013	SUNTRUST ROBINSON HUMPHREY, INC.....		9,747,000	10,000,000	2,000	1FE.....
824348 AQ 9	SHERWIN-WILLIAMS CO.....		01/04/2013	SEA PORT GROUP SECURITIES LLC.....		9,897,900	10,000,000	35,556	1FE.....
J7T306 AN 4	SHINKIN CENTRAL BANK.....	D.....	01/10/2013	SHINKIN SECURITIES.....		1,133,787	1,133,787	0	1FE.....
J7T306 AP 9	SHINKIN CENTRAL BANK.....	D.....	02/08/2013	SHINKIN SECURITIES.....		2,134,016	2,134,016	0	1FE.....
J7T306 AQ 7	SHINKIN CENTRAL BANK.....	D.....	03/08/2013	SHINKIN SECURITIES.....		2,106,150	2,106,150	0	1FE.....
J7470W 5W 1	SHOKO CHUKIN BANK.....	D.....	01/10/2013	SHOKO CHUKIN BANK.....		2,267,574	2,267,574	0	1FE.....
J7470W 5Y 7	SHOKO CHUKIN BANK.....	D.....	02/08/2013	SHOKO CHUKIN BANK.....		2,134,016	2,134,016	0	1FE.....
J7470W 6B 6	SHOKO CHUKIN BANK.....	D.....	03/08/2013	SHOKO CHUKIN BANK.....		2,106,150	2,106,150	0	1FE.....
83422* AA 4	SOLIDUS CAPITAL SOLUTIONS MS LLC NOTES.....		01/31/2013	MISCELLANEOUS BROKER.....		1,365,368	1,365,368	0	1FE.....
842400 FT 5	SOUTHERN CALIFORNIA EDISON COMPANY.....		01/22/2013	RBS SECURITIES INC.....		6,072,000	6,000,000	35,100	1FE.....
842400 FV 0	SOUTHERN CALIFORNIA EDISON COMPANY.....		01/11/2013	CITIGROUP GLOBAL MARKETS.....		10,360,900	10,000,000	136,125	1FE.....
84265V AA 3	SOUTHERN COPPER CORP.....	R.....	02/26/2013	RAYMOND JAMES & ASSOCIATES.....		25,096,800	20,000,000	131,667	2FE.....
84755T AE 7	SPECTRA ENERGY CAPITAL.....		02/25/2013	MORGAN STANLEY & COMPANY.....		19,935,400	20,000,000	0	2FE.....
84755T AE 7	SPECTRA ENERGY CAPITAL.....		02/25/2013	MORGAN STANLEY & CO.,INC.....		22,925,710	23,000,000	0	2FE.....
85590A AP 9	STARWOOD HOTELS & RESORT.....		01/04/2013	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		12,908,740	13,000,000	32,726	2FE.....
863667 AE 1	STRYKER CORP.....		03/26/2013	VARIOUS.....		82,742,760	84,000,000	16,400	1FE.....
871829 AJ 6	SYSCO CORPORATION.....		01/11/2013	CREDIT SUISSE FIRST BOSTON.....		33,923,450	27,500,000	472,179	1FE.....
89233P 7F 7	TOYOTA MOTOR CREDIT CORP.....	R.....	01/07/2013	RBC CAPITAL MARKETS.....		74,529,750	75,000,000	0	1FE.....
900212 AA 9	TURLOCK CORP.....		01/28/2013	STERNE, AGEE & LEACH.....		9,999,700	10,000,000	78,889	2FE.....
907818 DK 1	UNION PACIFIC CORP.....		01/30/2013	WELLS FARGO SECURITIES, LLC.....		11,188,900	10,000,000	21,971	2FE.....
907818 DM 7	UNION PACIFIC CORP.....		02/07/2013	CREDIT SUISSE SECURITIES(USA)LLC.....		15,366,000	15,000,000	28,271	2FE.....
907818 DP 0	UNION PACIFIC CORP.....		03/12/2013	JPMORGAN SECURITIES.....		19,721,600	20,000,000	0	2FE.....
92553P AQ 5	VIACOM INC.....		03/11/2013	VARIOUS.....		14,939,910	15,000,000	0	2FE.....
92553P AJ 1	VIACOM INC.....		02/06/2013	VARIOUS.....		16,281,200	15,000,000	73,194	2FE.....
92553P AM 4	VIACOM INC.....		02/01/2013	VARIOUS.....		20,173,500	20,000,000	84,201	2FE.....
92553P AN 2	VIACOM INC.....		02/01/2013	CITIGROUP GLOBAL MARKETS.....		33,744,750	35,000,000	264,323	2FE.....
92553P AQ 5	VIACOM INC.....		03/11/2013	VARIOUS.....		9,959,940	10,000,000	0	2FE.....
927804 FL 3	VIRGINIA ELECTRIC AND POWER COMPANY.....		01/04/2013	VARIOUS.....		39,971,650	40,000,000	2,222	1FE.....
25468P CX 2	WALT DISNEY COMPANY.....		02/07/2013	DEUTSCHE BANK SECURITIES.....		9,709,100	10,000,000	74,000	1FE.....
96332H CF 4	WHIRLPOOL CORP.....		02/22/2013	BNP PARIBAS SEC CORP.....		5,015,800	5,000,000	0	2FE.....
96332H CF 4	WHIRLPOOL CORPORATION.....		02/22/2013	CITIGROUP GLOBAL MARKETS.....		4,990,050	5,000,000	0	2FE.....

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
98978V AA 1	ZOETIS INC.....		...01/23/2013	BARCLAYS CAPITAL SE.....		.....15,127,950	.....15,000,000	.....0	2FE.....
98978V AA 1	ZOETIS INC.....		...01/17/2013	VARIOUS.....		.....50,417,380	.....50,000,000	.....0	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....2,389,429,629	.....2,323,738,728	.....9,437,387	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....4,308,943,655	.....4,166,202,522	.....12,275,351	.....XXX.....
8399999.	Total - Bonds.....					.....4,308,943,655	.....4,166,202,522	.....12,275,351	.....XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
U00448 AA 5	APOLLO AF LOAN TRUST 2012.....		...02/12/2013	US BANK N.A.....	.....59,219,239,000	.....60,000,000	.....XXX.....	.....0	K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					.....60,000,000	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....60,000,000	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....60,000,000	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....60,000,000	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....4,368,943,655	.....XXX.....	.....12,275,351	.....XXX.....

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

American Family Life Assurance Company of Columbus (Aflac)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - All Other Government																					
Y03382 DN 8	ASIAN DEVELOPMENT BANK.....	D..	02/12/2013	MATURITY.....		48,270,741	48,270,741	41,282,311	52,574,733	0	(21,278)	0	(21,278)	(4,282,714)	48,270,741	0	0	0	1,385,058	02/12/2013	1FE.....
066716 AE 1	BANQUE CENTRALE DE TUNISIE.....	D..	03/27/2013	DEUTCHE BANK AG LONDON.....		103,176,247	147,394,639	126,505,312	118,041,118	0	0	0	0	(10,443,031)	107,598,087	(613,764)	(3,808,075)	(4,421,839)	4,092,240	08/02/2030	3FE.....
J22712 DB 6	GOVERNMENT HOUSING LOAN CO.....	D..	03/08/2013	MBS PAYDOWN.....		729,588	729,588	697,141	782,855	0	316	0	316	(53,583)	729,588	0	0	0	2,839	04/10/2041	1FE.....
J22712 DC 4	GOVERNMENT HOUSING LOAN CO.....	D..	03/08/2013	MBS PAYDOWN.....		3,861,156	3,861,156	3,088,087	4,140,166	0	(488)	0	(488)	(278,522)	3,861,156	0	0	0	16,544	05/10/2041	1FE.....
J22712 DJ 9	GOVERNMENT HOUSING LOAN CO.....	D..	03/08/2013	MBS PAYDOWN.....		778,742	778,742	583,409	830,454	0	(7)	0	(7)	(51,705)	778,742	0	0	0	2,968	05/10/2037	1FE.....
J22712 DQ 3	GOVERNMENT HOUSING LOAN CO.....	D..	03/08/2013	MBS PAYDOWN.....		1,927,482	1,927,482	1,742,268	2,054,232	0	(327)	0	(327)	(126,424)	1,927,482	0	0	0	7,618	11/10/2041	1FE.....
J22712 DS 9	GOVERNMENT HOUSING LOAN CO.....	D..	03/08/2013	MBS PAYDOWN.....		208,019	208,019	218,538	222,522	0	(21)	0	(21)	(14,482)	208,019	0	0	0	836	12/10/2041	1FE.....
J2761L BE 7	JAPAN HOUSING FINANCE AGENCY.....	D..	03/08/2013	MBS PAYDOWN.....		596,799	596,799	564,588	636,898	0	294	0	294	(40,393)	596,799	0	0	0	2,041	02/10/2043	1FE.....
J2761L CM 8	JAPAN HOUSING FINANCE AGENCY.....	D..	03/08/2013	MBS PAYDOWN.....		1,650,100	1,650,100	1,600,295	1,755,371	0	0	0	0	(105,271)	1,650,100	0	0	0	5,875	12/10/2043	1FE.....
J2761L CN 6	JAPAN HOUSING FINANCE AGENCY.....	D..	03/08/2013	MBS PAYDOWN.....		1,589,960	1,589,960	1,546,408	1,703,049	0	0	0	0	(113,089)	1,589,960	0	0	0	6,297	05/10/2040	1FE.....
J2761L CQ 9	JAPAN HOUSING FINANCE AGENCY.....	D..	03/08/2013	MBS PAYDOWN.....		1,117,286	1,117,286	1,179,611	1,191,465	0	0	0	0	(74,179)	1,117,286	0	0	0	4,145	11/10/2040	1FE.....
J2761L CR 7	JAPAN HOUSING FINANCE AGENCY.....	D..	03/08/2013	MBS PAYDOWN.....		326,902	326,902	339,408	348,464	0	0	0	0	(21,562)	326,902	0	0	0	1,287	02/10/2044	1FE.....
J2761L EE 4	JAPAN HOUSING FINANCE AGENCY.....	D..	03/08/2013	MBS PAYDOWN.....		1,048,918	1,048,918	1,062,238	1,117,325	0	0	0	0	(68,407)	1,048,918	0	0	0	3,462	11/10/2044	1FE.....
J26147 LE 6	JAPAN NATIONAL GOVERNMENT.....	D..	03/21/2013	MATURITY.....		298,227,320	298,227,320	275,904,700	330,565,869	0	(221,742)	0	(221,742)	(32,116,806)	298,227,320	0	0	0	8,598,101	03/20/2013	1FE.....
J26147 LU 0	JAPAN NATIONAL GOVERNMENT.....	D..	03/21/2013	MATURITY.....		156,412,930	156,412,930	144,305,010	173,283,162	0	(31,056)	0	(31,056)	(16,839,175)	156,412,930	0	0	0	4,193,038	03/20/2013	1FE.....
J26160 8S 3	JAPAN NATIONAL GOVERNMENT.....	D..	03/28/2013	MIZUHO SECURITIES CO LTD.....		91,632,337	77,396,098	78,757,476	88,807,943	0	(62,960)	0	(62,960)	(7,286,349)	81,458,633	453,447	9,720,257	10,173,704	494,937	06/20/2027	1FE.....
J26161 AY 5	JAPAN NATIONAL GOVERNMENT.....	D..	03/28/2013	MIZUHO SECURITIES CO LTD.....		366,999,830	313,825,276	318,126,931	355,860,892	0	(192,084)	0	(192,084)	(29,198,278)	326,470,530	1,389,203	39,140,097	40,529,300	3,660,436	09/20/2027	1FE.....
J26161 B7 3	JAPAN NATIONAL GOVERNMENT.....	D..	03/29/2013	MIZUHO SECURITIES CO LTD.....		58,622,010	53,163,211	58,450,132	56,560,154	0	13,134	0	13,134	(4,492,575)	52,080,713	(815,902)	7,357,198	6,541,296	536,746	09/20/2030	1FE.....
J26161 H4 4	JAPAN NATIONAL GOVERNMENT.....	D..	03/29/2013	MIZUHO SECURITIES CO LTD.....		120,159,133	106,174,237	119,833,688	116,069,492	0	(6,147)	0	(6,147)	(9,371,499)	106,691,845	(1,651,449)	15,118,736	13,467,287	622,074	12/20/2030	1FE.....
J26161 H6 9	JAPAN NATIONAL GOVERNMENT.....	D..	01/04/2013	SMBC NIKKO SECURITIES INC.....		13,687,692	13,687,692	14,635,231	13,860,121	0	(52)	0	(52)	(172,324)	13,687,745	4	(56)	(52)	13,042	01/15/2013	1FE.....
J26161 M4 8	JAPAN NATIONAL GOVERNMENT.....	D..	03/15/2013	MATURITY.....		25,995,633	25,995,633	30,421,012	28,873,327	0	1,606	0	1,606	(2,879,300)	25,995,633	0	0	0	26,371	03/15/2013	1FE.....
J26161 XD 6	JAPAN NATIONAL GOVERNMENT.....	D..	03/29/2013	MIZUHO SECURITIES CO LTD.....		302,261,920	265,663,871	274,731,199	292,423,820	0	(41,978)	0	(41,978)	(23,379,059)	269,002,783	(653,292)	33,912,429	33,259,137	2,963,196	03/20/2030	1FE.....
J3918* AA 3	MR TRUST CLASS B.....	D..	03/29/2013	MBS PAYDOWN.....		466,142	466,142	413,258	498,837	0	1,812	0	1,812	(34,507)	466,142	0	0	0	2,025	08/31/2044	1FE.....
J3919* AA 2	MR2 TRUST CLASS B.....	D..	03/29/2013	MBS PAYDOWN.....		569,298	569,298	523,228	608,599	0	1,932	0	1,932	(41,233)	569,298	0	0	0	2,563	11/30/2044	1FE.....
J3920* AA 9	MR3 TRUST CLASS B.....	D..	03/29/2013	MBS PAYDOWN.....		428,141	428,141	394,400	455,703	0	1,207	0	1,207	(28,769)	428,141	0	0	0	1,792	07/31/2045	1FE.....
642866 DT 1	NEW BRUNSWICK.....	A..	02/15/2013	MATURITY.....		7,000,000	7,000,000	6,964,760	6,999,496	0	504	0	504	0	7,000,000	0	0	0	266,875	02/15/2013	1FE.....
J5901# AA 3	SBIM RESIDENTIAL MORTGAGE LOAN TRUST 3A2... ..	D..	03/21/2013	MBS PAYDOWN.....		926,317	926,317	871,643	992,447	0	1,226	0	1,226	(67,356)	926,317	0	0	0	3,625	10/31/2045	1FE.....
J97360 LG 4	YOKOHAMA CITY.....	D..	03/25/2013	SINKING FUND REDEMPTION.....		528,258	528,258	510,880	577,840	0	751	0	751	(50,333)	528,258	0	0	0	5,855	03/25/2039	1FE.....
1099999	Total - Bonds - All Other Government.....					1,609,198,901	1,529,964,756	1,505,253,162	1,651,836,354	0	(555,358)	0	(555,358)	(141,630,925)	1,509,650,068	(1,891,753)	101,440,586	99,548,833	26,921,686	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452151 LE 1	ILLINOIS STATE.....		02/26/2013	RAYMOND JAMES & ASSOCIATES.....		10,475,000	10,000,000	9,860,500	9,917,544	0	1,265	0	1,265	0	9,918,809	0	556,191	556,191	123,750	06/01/2023	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					10,475,000	10,000,000	9,860,500	9,917,544	0	1,265	0	1,265	0	9,918,809	0	556,191	556,191	123,750	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
04780E AB 3	ATLANTA GA DOWNTOWN DEV AUTH LEASE REV... ..		02/01/2013	SINKING FUND REDEMPTION.....		260,000	260,000	238,602	260,000	0	0	0	0	0	260,000	0	0	0	8,938	02/01/2021	1FE.....
31394Y 3Z 5	FHR 2794 B.....		03/15/2013	MBS PAYDOWN.....		208,512	208,512	183,556	207,818	0	694	0	694	0	208,512	0	0	0	1,916	05/15/2034	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31395V XZ 7	FHR 3004 HK.....		03/15/2013	MBS PAYDOWN.....		2,162,701	2,162,701	2,109,985	2,156,858	0	5,842	0	5,842	0	2,162,701	0	0	0	20,751	07/15/2035	1.....
31400J TM 1	FN689156 COIN.....		03/25/2013	MBS PAYDOWN.....		84,450	84,450	88,620	80,490	0	3,960	0	3,960	0	84,450	0	0	0	771	02/01/2033	1.....
31359F F5 2	FNR 1993-255 E.....		03/25/2013	MBS PAYDOWN.....		34,821	34,821	32,318	34,625	0	195	0	195	0	34,821	0	0	0	359	12/25/2023	1.....
47809@ AA 0	JOHN SEVIER HOLDCO LLC.....		01/15/2013	SINKING FUND REDEMPTION.....		170,162	170,162	170,162	170,162	0	0	0	0	0	170,162	0	0	0	6,041	01/15/2042	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....					2,920,646	2,920,646	2,823,243	2,909,953	0	10,691	0	10,691	0	2,920,646	0	0	0	38,776XXX....XXX....
Bonds - Industrial and Miscellaneous																					
02360X AJ 6	AMEREN ENERGY GENERATING COMPANY.....		03/21/2013	RBC DAIN RAUSCHER.....		18,378,000	26,290,000	17,088,500	17,088,500	0	0	0	0	0	17,088,500	0	1,289,500	1,289,500	547,958	06/01/2032	5FE.....
023654 AW 6	AMERICA WEST AIRLINES.....		01/02/2013	SINKING FUND REDEMPTION.....		185,521	185,521	205,889	185,521	0	0	0	0	0	185,521	0	0	0	7,356	01/02/2019	4FE.....
14149Y AY 4	CARDINAL HEALTH INC.....		03/19/2013	MORGAN STANLEY & CO.,INC.....		15,008,400	15,000,000	14,968,950	0	0	258	258	273,164	14,969,208	(273,164)	39,192	(233,972)	40,000	03/15/2023	2FE.....	
15234Q AL 2	CENTRAIS ELETRICAS BRASILEIRAS SA.....	F..	02/19/2013	MORGAN STANLEY & CO.,INC.....		5,387,500	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000,000	0	387,500	387,500	91,840	10/27/2021	2FE.....	
J6205* AA 8	CHAMPION BENEFICIAL INTEREST 2009-2.....	D..	03/29/2013	SINKING FUND REDEMPTION.....		3,601,601	3,601,601	3,493,327	3,850,003	0	0	0	(248,402)	3,601,601	0	0	0	19,995	06/30/2016	1FE.....	
16675H AL 6	CHEVRON ESOP.....		01/02/2013	SINKING FUND REDEMPTION.....		863,626	863,626	856,474	863,540	0	86	86	86	863,626	0	0	0	31,639	01/01/2014	1FE.....	
21079T AA 6	CONTINENTAL AIRLINES 2009-1.....		03/29/2013	SINKING FUND REDEMPTION.....		248,684	616,723	686,481	251,549	0	(2,865)	0	(2,865)	248,684	0	0	0	26,503	07/08/2016	2FE.....	
24702R AJ 0	DELL INC.....		01/25/2013	UBS SECURITIES.....		9,979,113	9,665,000	10,617,385	10,422,856	0	(8,251)	0	(8,251)	10,414,605	0	(435,492)	(435,492)	70,977	06/15/2019	1FE.....	
25239I AA 5	DEXUS FINANCE PTY LTD.....	F..	01/31/2013	CALLED BY ISSUER at 100.0000.....		8,564,272	7,732,000	7,699,680	7,719,267	0	558	0	558	7,719,825	0	844,447	844,447	96,478	10/15/2014	2FE.....	
30251T AA 7	FNBC 1993-A PASS THROUGH TRUST.....		01/07/2013	SINKING FUND REDEMPTION.....		3,254,437	3,254,437	3,373,102	3,254,437	0	0	0	0	3,254,437	0	0	0	131,479	01/05/2018	1FE.....	
34540# AA 0	FORD MOTER CREDIT.....	O..	01/28/2013	MATURITY.....		329,561,683	329,561,683	254,086,559	346,500,347	0	0	0	(16,938,664)	329,561,683	0	0	0	6,303,227	01/28/2013	2.....	
30256Y AA 1	FPL ENERGY MARCUS HOOK LP.....		01/10/2013	SINKING FUND REDEMPTION.....		609,095	609,095	609,095	609,095	0	0	0	0	609,095	0	0	0	23,115	07/10/2018	3FE.....	
30256Y AA 1	FPL ENERGY MARCUS HOOK, L.P.....		01/10/2013	SINKING FUND REDEMPTION.....		389,821	389,821	389,821	389,821	0	0	0	0	389,821	0	0	0	14,794	07/10/2018	3FE.....	
N8979# AA 9	GAS NATURAL FENOSA FINANCE B.V.....	D..	03/14/2013	CALLED BY ISSUER at 100.0000.....		385,738,115	385,738,115	313,692,242	427,326,944	0	22,144	22,144	(41,610,974)	385,738,115	0	0	0	7,387,558	03/14/2033	2.....	
38142E AE 8	GOLDMAN SACHS GROUP.....		03/01/2013	MATURITY.....		13,000,000	13,000,000	14,059,080	13,018,439	0	(18,439)	0	(18,439)	13,000,000	0	0	0	520,000	03/01/2013	1FE.....	
59748T AA 7	MIDLAND COGENERATION VENTURE LP.....		03/15/2013	SINKING FUND REDEMPTION.....		424,191	424,191	424,191	424,191	0	0	0	0	424,191	0	0	0	13,072	03/15/2025	2FE.....	
60040# AB 8	MILLENNIUM PIPELINE COMPANY LLC.....		01/01/2013	SINKING FUND REDEMPTION.....		247,656	247,656	247,656	247,656	0	0	0	0	247,656	0	0	0	0	06/30/2032	2FE.....	
62983P AB 1	NAKILAT INC.....	F..	01/01/2013	VARIOUS.....		326,400	326,400	324,928	326,400	0	0	0	0	326,400	0	0	0	10,228	12/31/2033	1FE.....	
J4706# AB 1	NIS FUNDING B.....	D..	01/25/2013	SINKING FUND REDEMPTION.....		403,003	403,003	261,344	420,676	0	858	858	(18,530)	403,003	0	0	0	2,761	07/25/2021	1FE.....	
70338A 10 3	PATRON'S LEGACY 2003-3.....		02/19/2013	SINKING FUND REDEMPTION.....		575,567	575,567	575,567	575,567	0	0	0	0	575,567	0	0	0	5,416	08/17/2020	1FE.....	
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....		01/01/2013	SINKING FUND REDEMPTION.....		428,250	428,250	472,218	428,250	0	0	0	0	428,250	0	0	0	20,042	01/01/2021	1FE.....	
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....		01/02/2013	SINKING FUND REDEMPTION.....		517,754	517,754	635,400	517,754	0	0	0	0	517,754	0	0	0	24,231	01/01/2021	1FE.....	
755920 AD 7	ROCS SERIES BLS-1998-1.....		01/15/2013	SINKING FUND REDEMPTION.....		600,436	600,436	537,757	598,654	0	1,782	1,782	1,782	600,436	0	0	0	18,899	01/15/2018	1.....	
865625 D* 5	SBM LEASE & LOAN RECEIVABLES SERIES4.....	D..	03/28/2013	SINKING FUND REDEMPTION.....		2,133,093	2,133,093	2,187,686	2,277,683	0	4,428	4,428	(149,018)	2,133,093	0	0	0	9,597	08/31/2015	2AM.....	
J7T306 AN 4	SHINKIN CENTRAL BANK.....	D..	01/10/2013	MIZUHO SECURITIES CO LTD.....		1,134,615	1,133,787	1,133,787	0	0	0	0	0	1,133,787	0	828	828	0	01/26/2018	1FE.....	
J7T306 AP 9	SHINKIN CENTRAL BANK.....	D..	02/08/2013	NOMURA SECURITIES CO.,LTD.....		2,135,062	2,134,016	2,134,016	0	0	0	0	0	2,134,016	0	1,046	1,046	0	02/27/2018	1FE.....	
J7T306 AQ 7	SHINKIN CENTRAL BANK.....	D..	03/08/2013	DAIWA SECURITIES CO.,LTD.....		2,106,508	2,106,150	2,106,150	0	0	0	0	0	2,106,150	0	358	358	0	03/27/2018	1FE.....	
J7470W 5W 1	SHOKO CHUKIN BANK.....	D..	01/10/2013	SMBC FRIEND SECURITIES CO.,LTD.....		2,266,553	2,267,574	2,267,574	0	0	0	0	0	2,267,574	0	(1,020)	(1,020)	0	01/27/2016	1FE.....	
J7470W 5Y 7	SHOKO CHUKIN BANK.....	D..	02/08/2013	SMBC FRIEND SECURITIES CO.,LTD.....		2,133,376	2,134,016	2,134,016	0	0	0	0	0	2,134,016	0	(640)	(640)	0	02/26/2016	1FE.....	
J7470W 6B 6	SHOKO CHUKIN BANK.....	D..	03/08/2013	SMBC FRIEND SECURITIES CO.,LTD.....		2,105,350	2,106,150	2,106,150	0	0	0	0	0	2,106,150	0	(800)	(800)	0	03/25/2016	1FE.....	

QE05 1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
83363R AA 5	SOC CONC AUTO CENTRAL.....	F...	01/01/2013	VARIOUS.....		106,250	106,250	100,029	106,250	0	0	0	0	0	106,250	0	0	0	3,306	12/15/2026	2FE.....
20763# DU 2	SOUTHWEST AIRLINES - N514SW.....		03/26/2013	MATURITY.....		635,635	635,635	635,635	635,635	0	0	0	0	0	635,635	0	0	0	29,970	03/26/2013	2.....
20763# DV 0	SOUTHWEST AIRLINES - N515SW.....		03/26/2013	MATURITY.....		635,635	635,635	635,635	635,635	0	0	0	0	0	635,635	0	0	0	29,970	03/26/2013	2.....
844741 AM 0	SOUTHWEST AIRLINES CO.....		01/01/2013	SINKING FUND REDEMPTION.....		2,880,551	2,880,551	3,272,907	2,880,551	0	0	0	0	0	2,880,551	0	0	0	131,785	07/01/2016	2FE.....
844741 AR 9	SOUTHWEST AIRLINES CO 1995-A.....		01/02/2013	SINKING FUND REDEMPTION.....		596,787	596,787	584,481	596,666	0	120	0	120	0	596,787	0	0	0	21,544	07/01/2013	2FE.....
84474W AA 8	SOUTHWEST AIRLINES CO 1998-A.....		01/02/2013	SINKING FUND REDEMPTION.....		382,718	382,718	394,200	382,718	0	0	0	0	0	382,718	0	0	0	12,496	07/02/2019	2FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS.....		02/01/2013	SINKING FUND REDEMPTION.....		67,505	67,505	86,986	67,505	0	0	0	0	0	67,505	0	0	0	3,207	02/01/2030	2FE.....
96432W AB 1	WHITE PINE HYDRO LLC.....		02/19/2013	TENDER.....		16,500,000	16,500,000	13,316,490	13,316,490	0	0	0	0	0	13,316,490	0	3,183,510	3,183,510	752,840	07/10/2037	4.....
96432W AB 1	WHITE PINE HYDRO LLC.....		03/06/2013	ISSUER.....		9,820,150	9,500,000	9,386,560	7,667,070	0	0	0	0	0	7,667,070	0	2,153,080	2,153,080	433,453	07/10/2037	4.....
984121 CD 3	XEROX CORPORATION.....		01/25/2013	CITIGROUP GLOBAL MARKETS.....		36,529,150	35,000,000	36,892,200	36,851,319	0	(15,258)	0	(15,258)	(153,172)	36,836,061	153,172	(306,911)	(153,739)	328,125	05/15/2021	2FE.....
3899999	Total - Bonds - Industrial & Miscellaneous.....					880,462,063	885,350,746	729,680,148	905,436,989	0	(14,579)	0	(14,579)	(58,845,596)	873,307,466	(119,992)	7,154,598	7,034,606	17,163,861	XXX..	XXX..
Bonds - Hybrid Securities																					
404399 AA 5	HVB FUNDING TRUST 3.....	R..	02/04/2013	STORMHARBOUR SECURITIES LLP.....		7,125,000	7,500,000	7,783,590	7,125,000	0	0	0	0	0	7,125,000	0	0	0	63,750	10/22/2031	3FE.....
40445* AA 7	HVB FUNDING TRUST 6.....		02/04/2013	STORMHARBOUR SECURITIES LLP.....		194,216,659	269,745,360	199,760,288	207,900,208	0	0	0	0	(19,004,928)	194,216,659	5,321,380	0	5,321,380	886,398	12/31/2029	3FE.....
404398 AA 7	HVB FUNDING TRUST I.....	R..	01/30/2013	STORMHARBOUR SECURITIES.....		41,850,000	45,000,000	41,850,000	41,850,000	0	0	0	0	0	41,850,000	0	0	0	371,493	06/30/2029	3FE.....
N2890Z AA 4	MIZUHO FINANCE ARUBA.....	D..	03/28/2013	CALLED BY ISSUER at 100.0000.....		265,055,131	265,055,131	199,123,855	288,750,289	0	0	0	0	(23,695,157)	265,055,131	0	0	0	5,735,759	01/01/9999	1FE.....
4899999	Total - Bonds - Hybrid Securities.....					508,246,790	587,300,491	448,517,733	545,625,497	0	0	0	0	(42,700,085)	508,246,790	5,321,380	0	5,321,380	7,057,400	XXX..	XXX..
8399997	Total - Bonds - Part 4.....					3,011,303,400	3,015,536,639	2,696,134,786	3,115,726,337	0	(557,981)	0	(557,981)	(243,176,606)	2,904,043,779	3,309,635	109,151,375	112,461,010	51,305,473	XXX..	XXX..
8399999	Total - Bonds.....					3,011,303,400	3,015,536,639	2,696,134,786	3,115,726,337	0	(557,981)	0	(557,981)	(243,176,606)	2,904,043,779	3,309,635	109,151,375	112,461,010	51,305,473	XXX..	XXX..
9999999	Total - Bonds, Preferred and Common Stocks.....					3,011,303,400	XXX.....	2,696,134,786	3,115,726,337	0	(557,981)	0	(557,981)	(243,176,606)	2,904,043,779	3,309,635	109,151,375	112,461,010	51,305,473	XXX..	XXX..

QE05.2

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Collars																						
JPY/Currency Collar - 201303-A.....	Foreign currency.....	N/A.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	02/26/2013..	07/24/2013..	1	79,744,817	95.0000	0	1,440,000	0	1,744,720		1,744,720	0	1,744,720	0	0	226,334	0001.....	0001.....
JPY/Currency Collar - 201303-B.....	Foreign currency.....	N/A.....	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	02/26/2013..	07/24/2013..	1	132,908,028	95.0000	0	2,400,000	0	2,907,867		2,907,867	0	2,907,867	0	0	377,224	0001.....	0001.....
JPY/Currency Collar - 201303-C.....	Foreign currency.....	N/A.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	03/25/2013..	07/24/2013..	1	53,163,211	95.0000	0	1,200,000	0	1,163,147		1,163,147	0	1,163,147	0	0	150,889	0001.....	0001.....
0129999. Total-Purchased Options-Hedging Other-Collars.....										0	5,040,000	0	5,815,735	XXX	5,815,735	0	5,815,735	0	0	754,447	XXX.....	XXX.....
0149999. Total-Purchased Options-Hedging Other.....										0	5,040,000	0	5,815,735	XXX	5,815,735	0	5,815,735	0	0	754,447	XXX.....	XXX.....
0409999. Total-Purchased Options-Collars.....										0	5,040,000	0	5,815,735	XXX	5,815,735	0	5,815,735	0	0	754,447	XXX.....	XXX.....
0429999. Total-Purchased Options.....										0	5,040,000	0	5,815,735	XXX	5,815,735	0	5,815,735	0	0	754,447	XXX.....	XXX.....
Written Options - Hedging Other - Collars																						
JPY/Currency Collar - 201303-A.....	Foreign currency.....	N/A.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	02/26/2013..	07/24/2013..	1	79,744,817	89.6100	0	(1,440,000)	0	(795,078)		(795,078)	0	(795,078)	0	0	226,334	0001.....	0001.....
JPY/Currency Collar - 201303-B.....	Foreign currency.....	N/A.....	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	02/26/2013..	07/24/2013..	1	132,908,028	89.6100	0	(2,400,000)	0	(1,325,130)		(1,325,130)	0	(1,325,130)	0	0	377,224	0001.....	0001.....
JPY/Currency Collar - 201303-C.....	Foreign currency.....	N/A.....	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	03/25/2013..	07/24/2013..	1	53,163,211	93.3800	0	(1,200,000)	0	(1,235,518)		(1,235,518)	0	(1,235,518)	0	0	150,889	0001.....	0001.....
0549999. Total-Written Options-Hedging Other-Collars.....										0	(5,040,000)	0	(3,355,727)	XXX	(3,355,727)	0	(3,355,727)	0	0	754,447	XXX.....	XXX.....
0569999. Total-Written Options-Hedging Other.....										0	(5,040,000)	0	(3,355,727)	XXX	(3,355,727)	0	(3,355,727)	0	0	754,447	XXX.....	XXX.....
0829999. Total-Written Options-Collars.....										0	(5,040,000)	0	(3,355,727)	XXX	(3,355,727)	0	(3,355,727)	0	0	754,447	XXX.....	XXX.....
0849999. Total-Written Options.....										0	(5,040,000)	0	(3,355,727)	XXX	(3,355,727)	0	(3,355,727)	0	0	754,447	XXX.....	XXX.....
Forwards - Hedging Effective																						
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 713448CC0.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	97,653,642	77.5335	0	0	0	(17,100,704)		(17,100,704)	0	(7,002,944)	0	0	360,276	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 110122AU2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	23,109,841	77.5335	0	0	0	(4,046,900)		(4,046,900)	0	(1,657,254)	0	0	85,260	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 913017BP3.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	6,730,436	77.5335	0	0	0	(1,178,606)		(1,178,606)	0	(482,653)	0	0	24,831	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	10,258,552	77.5335	0	0	0	(1,796,435)		(1,796,435)	0	(735,662)	0	0	37,847	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	10,258,552	77.5335	0	0	0	(1,796,435)		(1,796,435)	0	(735,662)	0	0	37,847	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 373334JW2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	18,145,545	77.5335	0	0	0	(3,177,573)		(3,177,573)	0	(1,301,254)	0	0	66,945	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	21,359,955	77.5335	0	0	0	(3,740,468)		(3,740,468)	0	(1,531,766)	0	0	78,804	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 91324PBV3.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	52,345,364	77.5335	0	0	0	(9,166,505)		(9,166,505)	0	(3,753,794)	0	0	193,119	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 548661CR6.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	12,339,737	77.5335	0	0	0	(2,160,884)		(2,160,884)	0	(884,908)	0	0	45,525	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 906548CJ9.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	15,125,344	77.5335	0	0	0	(2,648,688)		(2,648,688)	0	(1,084,670)	0	0	55,802	0.....	99 / 99.....
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	09/26/2012..	04/10/2013..	0	14,867,032	77.5335	0	0	0	(2,603,453)		(2,603,453)	0	(1,066,145)	0	0	54,849	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 084670BF4.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	42,273,594	77.8940	0	0	0	(7,257,337)		(7,257,337)	0	(3,064,221)	0	0	159,502	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 549271AF1.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	40,473,745	77.8940	0	0	0	(6,948,348)		(6,948,348)	0	(2,933,758)	0	0	152,711	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 931142CK7.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	28,160,434	77.8940	0	0	0	(4,834,455)		(4,834,455)	0	(2,041,222)	0	0	106,251	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 931142DB6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	32,735,844	77.8940	0	0	0	(5,619,940)		(5,619,940)	0	(2,372,873)	0	0	123,515	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 842434CK6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	15,059,960	77.8940	0	0	0	(2,585,425)		(2,585,425)	0	(1,091,628)	0	0	56,822	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 452308AR0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	74,620,365	77.8940	0	0	0	(12,810,483)		(12,810,483)	0	(5,408,891)	0	0	281,548	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 21987BAQ1.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	14,958,477	77.8940	0	0	0	(2,568,003)		(2,568,003)	0	(1,084,272)	0	0	56,439	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 665722CHO.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	9,799,505	77.8940	0	0	0	(1,682,334)		(1,682,334)	0	(710,322)	0	0	36,974	0.....	99 / 99.....
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 26442CAN4.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	09/24/2012..	04/17/2013..	0	20,073,076	77.8940	0	0	0	(3,446,003)		(3,446,003)	0	(1,455,006)	0	0	75,737	0.....	99 / 99.....
JPY/Currency Fwd - 201301-A.....	Bond Hedge - 56585AAF9.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	01/09/2013..	04/03/2013..	0	32,187,130	87.4900	0	0	0	(2,244,853)		(2,244,853)	0	(2,244,853)	0	0	77,739	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A.....	Bond Hedge - 68268NAJ2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	01/09/2013..	04/03/2013..	0	26,024,521	87.4900	0	0	0	(1,815,049)		(1,815,049)	0	(1,815,049)	0	0	62,855	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A.....	Bond Hedge - 68268NAJ2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	01/09/2013..	04/03/2013..	0	20,819,617	87.4900	0	0	0	(1,452,039)		(1,452,039)	0	(1,452,039)	0	0	50,284	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A.....	Bond Hedge - 68268NAJ2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74.....	01/09/2013..	04/03/2013..	0	5,204,904	87.4900	0	0	0	(363,010)		(363,010)	0	(363,010)	0	0	12,571	0.....	102 / 102.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201301-A	Bond Hedge - 68268NAJ2	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	6,245,885	.....87.4900	.....0	.....0	.....0	.....(435,612)	.....	(435,612)	.....0	.....(435,612)	.....0	.....0	.....15,085	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 902134AB1	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	15,189,410	.....87.4900	.....0	.....0	.....0	.....(1,059,367)	.....	(1,059,367)	.....0	.....(1,059,367)	.....0	.....0	.....36,686	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 902134AB1	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	10,126,273	.....87.4900	.....0	.....0	.....0	.....(706,245)	.....	(706,245)	.....0	.....(706,245)	.....0	.....0	.....24,457	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	6,429,253	.....87.4900	.....0	.....0	.....0	.....(448,401)	.....	(448,401)	.....0	.....(448,401)	.....0	.....0	.....15,528	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	16,409,595	.....87.4900	.....0	.....0	.....0	.....(1,144,468)	.....	(1,144,468)	.....0	.....(1,144,468)	.....0	.....0	.....39,633	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	10,715,421	.....87.4900	.....0	.....0	.....0	.....(747,334)	.....	(747,334)	.....0	.....(747,334)	.....0	.....0	.....25,880	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 60871RAC4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	8,572,337	.....87.4900	.....0	.....0	.....0	.....(597,867)	.....	(597,867)	.....0	.....(597,867)	.....0	.....0	.....20,704	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 30219GAE8	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	11,640,567	.....87.4900	.....0	.....0	.....0	.....(811,857)	.....	(811,857)	.....0	.....(811,857)	.....0	.....0	.....28,115	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 94106LAY5	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	15,036,036	.....87.4900	.....0	.....0	.....0	.....(1,048,670)	.....	(1,048,670)	.....0	.....(1,048,670)	.....0	.....0	.....36,315	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 94106LAY5	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	10,024,024	.....87.4900	.....0	.....0	.....0	.....(699,114)	.....	(699,114)	.....0	.....(699,114)	.....0	.....0	.....24,210	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 67103HAC1	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	7,457,552	.....87.4900	.....0	.....0	.....0	.....(520,118)	.....	(520,118)	.....0	.....(520,118)	.....0	.....0	.....18,012	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 186108CE4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	29,133,460	.....87.4900	.....0	.....0	.....0	.....(2,031,878)	.....	(2,031,878)	.....0	.....(2,031,878)	.....0	.....0	.....70,364	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 524660AW7	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	18,764,093	.....87.4900	.....0	.....0	.....0	.....(1,308,679)	.....	(1,308,679)	.....0	.....(1,308,679)	.....0	.....0	.....45,320	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 655844BJ6	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	20,923,583	.....87.4900	.....0	.....0	.....0	.....(1,459,290)	.....	(1,459,290)	.....0	.....(1,459,290)	.....0	.....0	.....50,535	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 171340AH5	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	3,056,617	.....87.4900	.....0	.....0	.....0	.....(213,180)	.....	(213,180)	.....0	.....(213,180)	.....0	.....0	.....7,382	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 931422AH2	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	25,760,135	.....87.4900	.....0	.....0	.....0	.....(1,796,610)	.....	(1,796,610)	.....0	.....(1,796,610)	.....0	.....0	.....62,217	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 494550BM7	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	10,529,157	.....87.4900	.....0	.....0	.....0	.....(734,344)	.....	(734,344)	.....0	.....(734,344)	.....0	.....0	.....25,430	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 718546AC8	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	11,429,763	.....87.4900	.....0	.....0	.....0	.....(797,155)	.....	(797,155)	.....0	.....(797,155)	.....0	.....0	.....27,606	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 88732JBD9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	14,690,333	.....87.4900	.....0	.....0	.....0	.....(1,024,560)	.....	(1,024,560)	.....0	.....(1,024,560)	.....0	.....0	.....35,481	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 494550BM7	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	21,058,314	.....87.4900	.....0	.....0	.....0	.....(1,468,687)	.....	(1,468,687)	.....0	.....(1,468,687)	.....0	.....0	.....50,861	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 171340AH5	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	10,188,722	.....87.4900	.....0	.....0	.....0	.....(710,600)	.....	(710,600)	.....0	.....(710,600)	.....0	.....0	.....24,608	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 69352PAE3	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	5,173,148	.....87.4900	.....0	.....0	.....0	.....(360,795)	.....	(360,795)	.....0	.....(360,795)	.....0	.....0	.....12,494	0.....	102 / 102.....
JPY/Currency Fwd - 201301-A	Bond Hedge - 69352PAE3	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	01/09/2013..	04/03/2013..	.....0	5,173,148	.....87.4900	.....0	.....0	.....0	.....(360,795)	.....	(360,795)	.....0	.....(360,795)	.....0	.....0	.....12,494	0.....	102 / 102.....
JPY/Currency Fwd - 201301-C	Bond Hedge - 74456QBB1	D PART 1	Currency	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	01/10/2013..	04/24/2013..	.....0	59,755,158	.....88.1085	.....0	.....0	.....0	.....(3,739,760)	.....	(3,739,760)	.....0	.....(3,739,760)	.....0	.....0	.....160,587	0.....	100 / 100.....
JPY/Currency Fwd - 201301-C	Bond Hedge - 74456QBB1	D PART 1	Currency	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	01/10/2013..	04/24/2013..	.....0	4,979,597	.....88.1085	.....0	.....0	.....0	.....(311,647)	.....	(311,647)	.....0	.....(311,647)	.....0	.....0	.....13,382	0.....	100 / 100.....
JPY/Currency Fwd - 201301-C	Bond Hedge - 74005PBD5	D PART 1	Currency	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	01/10/2013..	04/24/2013..	.....0	5,720,140	.....88.1085	.....0	.....0	.....0	.....(357,993)	.....	(357,993)	.....0	.....(357,993)	.....0	.....0	.....15,372	0.....	100 / 100.....
JPY/Currency Fwd - 201301-C	Bond Hedge - 049560AL9	D PART 1	Currency	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	01/10/2013..	04/24/2013..	.....0	5,005,842	.....88.1085	.....0	.....0	.....0	.....(313,289)	.....	(313,289)	.....0	.....(313,289)	.....0	.....0	.....13,453	0.....	100 / 100.....
JPY/Currency Fwd - 201301-C	Bond Hedge - 049560AL9	D PART 1	Currency	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	01/10/2013..	04/24/2013..	.....0	25,029,210	.....88.1085	.....0	.....0	.....0	.....(1,566,446)	.....	(1,566,446)	.....0	.....(1,566,446)	.....0	.....0	.....67,264	0.....	100 / 100.....
JPY/Currency Fwd - 201301-C	Bond Hedge - 207597EF8	D PART 1	Currency	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	01/10/2013..	04/24/2013..	.....0	19,898,053	.....88.1085	.....0	.....0	.....0	.....(1,245,314)	.....	(1,245,314)	.....0	.....(1,245,314)	.....0	.....0	.....53,474	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 500255AS3	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	23,769,698	.....89.5255	.....0	.....0	.....0	.....(1,128,195)	.....	(1,128,195)	.....0	.....(1,128,195)	.....0	.....0	.....54,965	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 30249UAB7	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	15,282,642	.....89.5255	.....0	.....0	.....0	.....(725,369)	.....	(725,369)	.....0	.....(725,369)	.....0	.....0	.....35,340	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 816851AT6	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	19,896,751	.....89.5255	.....0	.....0	.....0	.....(944,371)	.....	(944,371)	.....0	.....(944,371)	.....0	.....0	.....46,009	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 171340AH5	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	14,972,821	.....89.5255	.....0	.....0	.....0	.....(710,664)	.....	(710,664)	.....0	.....(710,664)	.....0	.....0	.....34,623	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 651639AN6	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	40,836,946	.....89.5255	.....0	.....0	.....0	.....(1,938,268)	.....	(1,938,268)	.....0	.....(1,938,268)	.....0	.....0	.....94,432	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 292505AJ3	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	16,113,161	.....89.5255	.....0	.....0	.....0	.....(764,788)	.....	(764,788)	.....0	.....(764,788)	.....0	.....0	.....37,260	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 806854AD7	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	9,844,852	.....89.5255	.....0	.....0	.....0	.....(467,272)	.....	(467,272)	.....0	.....(467,272)	.....0	.....0	.....22,765	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 913017BT5	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	5,503,732	.....89.5255	.....0	.....0	.....0	.....(261,227)	.....	(261,227)	.....0	.....(261,227)	.....0	.....0	.....12,727	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 931422AH2	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	25,069,009	.....89.5255	.....0	.....0	.....0	.....(1,189,865)	.....	(1,189,865)	.....0	.....(1,189,865)	.....0	.....0	.....57,970	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 277432AN0	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	22,961,799	.....89.5255	.....0	.....0	.....0	.....(1,089,849)	.....	(1,089,849)	.....0	.....(1,089,849)	.....0	.....0	.....53,097	0.....	100 / 100.....
JPY/Currency Fwd - 201301-D	Bond Hedge - 30249UAB7	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	01/16/2013..	04/03/2013..	.....0	20,376,856	.....89.5255	.....0	.....0	.....0	.....(967,158)	.....							

American Family Life Assurance Company of Columbus (Aflac)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201301-D	Bond Hedge - 50076QAZ9	D PART 1	Currency	Mizuho	01/16/2013	04/03/2013	0	36,809,078	89.5255	0	0	0	(1,747,091)		(1,747,091)	0	(1,747,091)	0	0	85,118	0	100 / 100
JPY/Currency Fwd - 201301-D	Bond Hedge - 189054AT6	D PART 1	Currency	Mizuho	01/16/2013	04/03/2013	0	20,416,135	89.5255	0	0	0	(969,023)		(969,023)	0	(969,023)	0	0	47,210	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 26884TAH5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	10,040,180	89.5025	0	0	0	(480,025)		(480,025)	0	(480,025)	0	0	25,240	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 15189XAM0	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	1,896,945	89.5025	0	0	0	(90,694)		(90,694)	0	(90,694)	0	0	4,769	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 806854AD7	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	14,755,209	89.5025	0	0	0	(705,453)		(705,453)	0	(705,453)	0	0	37,092	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 31428XAS5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	9,890,796	89.5025	0	0	0	(472,883)		(472,883)	0	(472,883)	0	0	24,864	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 458140AK6	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	16,036,344	89.5025	0	0	0	(766,704)		(766,704)	0	(766,704)	0	0	40,313	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 189054AT6	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	10,199,725	89.5025	0	0	0	(487,653)		(487,653)	0	(487,653)	0	0	25,641	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 571903AK9	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	9,920,701	89.5025	0	0	0	(474,313)		(474,313)	0	(474,313)	0	0	24,939	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 693506BG1	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	4,877,603	89.5025	0	0	0	(233,200)		(233,200)	0	(233,200)	0	0	12,262	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 171340AH5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	4,986,861	89.5025	0	0	0	(238,424)		(238,424)	0	(238,424)	0	0	12,536	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 458140AK6	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	26,727,241	89.5025	0	0	0	(1,277,840)		(1,277,840)	0	(1,277,840)	0	0	67,188	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 452308AR0	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	10,186,220	89.5025	0	0	0	(487,007)		(487,007)	0	(487,007)	0	0	25,607	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 94106LAY5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	6,920,665	89.5025	0	0	0	(330,880)		(330,880)	0	(330,880)	0	0	17,398	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 26884TAH5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	20,080,360	89.5025	0	0	0	(960,050)		(960,050)	0	(960,050)	0	0	50,479	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 767201AL0	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	11,602,939	89.5025	0	0	0	(554,741)		(554,741)	0	(554,741)	0	0	29,168	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 25179MAP8	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	7,251,971	89.5025	0	0	0	(346,720)		(346,720)	0	(346,720)	0	0	18,230	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 913017BT5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	16,497,701	89.5025	0	0	0	(788,762)		(788,762)	0	(788,762)	0	0	41,473	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 882384AC4	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	25,789,462	89.5025	0	0	0	(1,233,005)		(1,233,005)	0	(1,233,005)	0	0	64,831	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 15135UAH2	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	20,518,469	89.5025	0	0	0	(980,997)		(980,997)	0	(980,997)	0	0	51,580	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 60871RAC4	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	10,437,066	89.5025	0	0	0	(499,000)		(499,000)	0	(499,000)	0	0	26,237	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 375558AS2	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	9,919,517	89.5025	0	0	0	(474,256)		(474,256)	0	(474,256)	0	0	24,936	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 76720AAD8	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	9,998,992	89.5025	0	0	0	(478,056)		(478,056)	0	(478,056)	0	0	25,136	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 171340AH5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	6,981,606	89.5025	0	0	0	(333,793)		(333,793)	0	(333,793)	0	0	17,551	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 96950FAJ3	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	25,108,110	89.5025	0	0	0	(1,200,429)		(1,200,429)	0	(1,200,429)	0	0	63,118	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 31428XAS5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	4,945,398	89.5025	0	0	0	(236,442)		(236,442)	0	(236,442)	0	0	12,432	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 25179MAN3	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	13,684,411	89.5025	0	0	0	(654,257)		(654,257)	0	(654,257)	0	0	34,401	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 883556BC5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	20,351,099	89.5025	0	0	0	(972,994)		(972,994)	0	(972,994)	0	0	51,160	0	100 / 100
JPY/Currency Fwd - 201301-E	Bond Hedge - 83700CB4	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/17/2013	0	12,889,410	89.5025	0	0	0	(616,248)		(616,248)	0	(616,248)	0	0	32,402	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 565849AK2	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	5,008,024	88.2415	0	0	0	(306,344)		(306,344)	0	(306,344)	0	0	13,065	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 693506BG1	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	5,870,513	88.2415	0	0	0	(359,103)		(359,103)	0	(359,103)	0	0	15,315	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 17275RAF9	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	12,431,718	88.2415	0	0	0	(760,455)		(760,455)	0	(760,455)	0	0	32,431	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 224044BW6	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	15,382,311	88.2415	0	0	0	(940,944)		(940,944)	0	(940,944)	0	0	40,129	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 452308AR0	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	6,129,889	88.2415	0	0	0	(374,969)		(374,969)	0	(374,969)	0	0	15,991	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 115637AL4	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	3,959,362	88.2415	0	0	0	(242,196)		(242,196)	0	(242,196)	0	0	10,329	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 224044BW6	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	7,178,412	88.2415	0	0	0	(439,107)		(439,107)	0	(439,107)	0	0	18,727	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 84240FV0	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	10,408,105	88.2415	0	0	0	(636,670)		(636,670)	0	(636,670)	0	0	27,152	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 74456QBB1	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	10,077,376	88.2415	0	0	0	(616,439)		(616,439)	0	(616,439)	0	0	26,289	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 26884TAH5	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	7,049,005	88.2415	0	0	0	(431,192)		(431,192)	0	(431,192)	0	0	18,389	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 125509BS7	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	10,834,863	88.2415	0	0	0	(662,775)		(662,775)	0	(662,775)	0	0	28,265	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 651639AN6	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	5,115,599	88.2415	0	0	0	(312,924)		(312,924)	0	(312,924)	0	0	13,345	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 277432AN0	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	12,551,560	88.2415	0	0	0	(767,786)		(767,786)	0	(767,786)	0	0	32,744	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 68389XAM7	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	12,403,546	88.2415	0	0	0	(758,732)		(758,732)	0	(758,732)	0	0	32,358	0	100 / 100
JPY/Currency Fwd - 201301-F	Bond Hedge - 17275RAF9	D PART 1	Currency	Sumitomo Mitsui	01/16/2013	04/24/2013	0	12,431,718	88.2415	0	0	0	(760,455)		(760,455)	0	(760,455)	0	0	32,431	0	100 / 100

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 72650RAZ5.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	26,401,094	89.8745	0	0	(1,156,594)		(1,156,594)	0	(1,156,594)	0	0	68,167	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 681919AZ9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	4,163,315	89.8745	0	0	(182,389)		(182,389)	0	(182,389)	0	0	10,750	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	4,861,863	89.8745	0	0	(212,991)		(212,991)	0	(212,991)	0	0	12,553	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	10,014,953	89.8745	0	0	(438,741)		(438,741)	0	(438,741)	0	0	25,858	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 15189XAM0.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	2,851,519	89.8745	0	0	(124,921)		(124,921)	0	(124,921)	0	0	7,363	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 166764AB6.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	14,931,383	89.8745	0	0	(654,123)		(654,123)	0	(654,123)	0	0	38,553	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 98978VAA1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	24,203,670	89.8745	0	0	(1,060,328)		(1,060,328)	0	(1,060,328)	0	0	62,494	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 98978VAA1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	20,169,725	89.8745	0	0	(883,607)		(883,607)	0	(883,607)	0	0	52,078	0	100 / 100	
JPY/Currency Fwd - 201301-G.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/18/2013...	04/24/2013...	0	5,007,476	89.8745	0	0	(219,370)		(219,370)	0	(219,370)	0	0	12,929	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	12,798,530	89.6530	0	0	(588,932)		(588,932)	0	(588,932)	0	0	35,852	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 74834LAS9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	8,904,801	89.6530	0	0	(409,760)		(409,760)	0	(409,760)	0	0	24,945	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 54861CX3.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	10,923,144	89.6530	0	0	(502,635)		(502,635)	0	(502,635)	0	0	30,599	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 260003AK4.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	11,417,013	89.6530	0	0	(525,361)		(525,361)	0	(525,361)	0	0	31,982	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 1055451AR9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	8,311,214	89.6530	0	0	(382,446)		(382,446)	0	(382,446)	0	0	23,282	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 055451AR9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	10,389,018	89.6530	0	0	(478,057)		(478,057)	0	(478,057)	0	0	29,103	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 292505AJ3.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	10,728,788	89.6530	0	0	(493,692)		(493,692)	0	(493,692)	0	0	30,054	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 98978VAA1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	6,036,779	89.6530	0	0	(277,786)		(277,786)	0	(277,786)	0	0	16,911	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 110122AU2.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	13,642,112	89.6530	0	0	(627,750)		(627,750)	0	(627,750)	0	0	38,216	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 136385AR2.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	10,710,642	89.6530	0	0	(492,857)		(492,857)	0	(492,857)	0	0	30,004	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 72650RBB7.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	9,857,583	89.6530	0	0	(453,603)		(453,603)	0	(453,603)	0	0	27,614	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	5,836,202	89.6530	0	0	(268,556)		(268,556)	0	(268,556)	0	0	16,349	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 25271CAL6.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	14,138,909	89.6530	0	0	(650,611)		(650,611)	0	(650,611)	0	0	39,607	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 406216BA8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	11,004,473	89.6530	0	0	(506,378)		(506,378)	0	(506,378)	0	0	30,827	0	100 / 100	
JPY/Currency Fwd - 201301-H.....	Bond Hedge - 72650RBB7.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/22/2013...	05/15/2013...	0	4,928,792	89.6530	0	0	(226,801)		(226,801)	0	(226,801)	0	0	13,807	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	19,923,515	89.6460	0	0	(917,261)		(917,261)	0	(917,261)	0	0	57,274	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 878742AY1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	25,382,659	89.6460	0	0	(1,168,595)		(1,168,595)	0	(1,168,595)	0	0	72,967	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 878742AY1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	10,153,064	89.6460	0	0	(467,438)		(467,438)	0	(467,438)	0	0	29,187	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 878742AY1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	25,382,659	89.6460	0	0	(1,168,595)		(1,168,595)	0	(1,168,595)	0	0	72,967	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 88732JAU2.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	12,466,181	89.6460	0	0	(573,932)		(573,932)	0	(573,932)	0	0	35,837	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 88732JBD9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	23,852,587	89.6460	0	0	(1,098,152)		(1,098,152)	0	(1,098,152)	0	0	68,569	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 887317AM7.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	24,490,737	89.6460	0	0	(1,127,532)		(1,127,532)	0	(1,127,532)	0	0	70,403	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 887317AM7.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	11,056,766	89.6460	0	0	(509,044)		(509,044)	0	(509,044)	0	0	31,785	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 887317AP0.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	10,495,278	89.6460	0	0	(483,193)		(483,193)	0	(483,193)	0	0	30,171	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 887317AQ8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	31,234,958	89.6460	0	0	(1,438,030)		(1,438,030)	0	(1,438,030)	0	0	89,791	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 25459HAW5.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	10,995,001	89.6460	0	0	(506,200)		(506,200)	0	(506,200)	0	0	31,607	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 25459HAX3.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	10,948,744	89.6460	0	0	(504,071)		(504,071)	0	(504,071)	0	0	31,474	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 25459HAX3.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	5,474,372	89.6460	0	0	(252,035)		(252,035)	0	(252,035)	0	0	15,737	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 25459HAZ8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	29,031,117	89.6460	0	0	(1,336,567)		(1,336,567)	0	(1,336,567)	0	0	83,456	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 25459HAZ8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	11,612,447	89.6460	0	0	(534,627)		(534,627)	0	(534,627)	0	0	33,382	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 25459HBG9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	14,999,411	89.6460	0	0	(690,560)		(690,560)	0	(690,560)	0	0	43,119	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 50076QAZ9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	37,017,311	89.6460	0	0	(1,704,245)		(1,704,245)	0	(1,704,245)	0	0	106,414	0	100 / 100	
JPY/Currency Fwd - 201301-I.....	Bond Hedge - 50076QAE6.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	01/23/2013...	05/22/2013...	0	27,540,194	89.6460	0	0	(1,267,926)		(1,267,926)	0	(1,267,926)	0	0	79,170	0	100 / 100	
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency.	BTMU.....	C3GTMZHMZY46P4OIX74...	01/23/2013...	04/19/2013...	0	13,216,121	89.7022	0	0	(609,536)		(609,536)	0	(609,536)	0	0	32,298	0	106 / 106	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 202795JA9.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	10,399,332	89.7022	.....0	.....0	.....0	(479,624)		(479,624)	.....0	(479,624)	.....0	.....0	25,414	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	11,219,382	89.7022	.....0	.....0	.....0	(517,445)		(517,445)	.....0	(517,445)	.....0	.....0	27,418	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	7,592,370	89.7022	.....0	.....0	.....0	(350,165)		(350,165)	.....0	(350,165)	.....0	.....0	18,554	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	10,401,541	89.7022	.....0	.....0	.....0	(479,726)		(479,726)	.....0	(479,726)	.....0	.....0	25,419	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 883556BC5.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	5,318,762	89.7022	.....0	.....0	.....0	(245,305)		(245,305)	.....0	(245,305)	.....0	.....0	12,998	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	7,281,079	89.7022	.....0	.....0	.....0	(335,808)		(335,808)	.....0	(335,808)	.....0	.....0	17,794	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	6,590,170	89.7022	.....0	.....0	.....0	(303,943)		(303,943)	.....0	(303,943)	.....0	.....0	16,105	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	10,401,541	89.7022	.....0	.....0	.....0	(479,726)		(479,726)	.....0	(479,726)	.....0	.....0	25,419	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	10,401,541	89.7022	.....0	.....0	.....0	(479,726)		(479,726)	.....0	(479,726)	.....0	.....0	25,419	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	5,412,779	89.7022	.....0	.....0	.....0	(249,641)		(249,641)	.....0	(249,641)	.....0	.....0	13,228	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 767201AL0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	7,274,954	89.7022	.....0	.....0	.....0	(335,526)		(335,526)	.....0	(335,526)	.....0	.....0	17,779	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 458140AK6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	11,274,276	89.7022	.....0	.....0	.....0	(519,977)		(519,977)	.....0	(519,977)	.....0	.....0	27,552	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	15,694,598	89.7022	.....0	.....0	.....0	(723,845)		(723,845)	.....0	(723,845)	.....0	.....0	38,355	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 913017BT5.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	35,070,944	89.7022	.....0	.....0	.....0	(1,617,495)		(1,617,495)	.....0	(1,617,495)	.....0	.....0	85,707	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	47,584,490	89.7022	.....0	.....0	.....0	(2,194,629)		(2,194,629)	.....0	(2,194,629)	.....0	.....0	116,288	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 50540RAL6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	29,169,619	89.7022	.....0	.....0	.....0	(1,345,322)		(1,345,322)	.....0	(1,345,322)	.....0	.....0	71,285	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	5,287,166	89.7022	.....0	.....0	.....0	(243,848)		(243,848)	.....0	(243,848)	.....0	.....0	12,921	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	13,180,339	89.7022	.....0	.....0	.....0	(607,886)		(607,886)	.....0	(607,886)	.....0	.....0	32,210	0.....	106 / 106.....
JPY/Currency Fwd - 201301-J.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	01/23/2013..	04/19/2013..	.....0	5,258,996	89.7022	.....0	.....0	.....0	(242,548)		(242,548)	.....0	(242,548)	.....0	.....0	12,852	0.....	106 / 106.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	27,660,493	90.4515	.....0	.....0	.....0	(1,039,002)		(1,039,002)	.....0	(1,039,002)	.....0	.....0	72,892	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 428236BV4.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	50,472,596	90.4515	.....0	.....0	.....0	(1,895,886)		(1,895,886)	.....0	(1,895,886)	.....0	.....0	133,007	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	5,603,606	90.4515	.....0	.....0	.....0	(210,486)		(210,486)	.....0	(210,486)	.....0	.....0	14,767	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 12189LAL5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	5,099,035	90.4515	.....0	.....0	.....0	(191,533)		(191,533)	.....0	(191,533)	.....0	.....0	13,437	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	9,750,696	90.4515	.....0	.....0	.....0	(366,262)		(366,262)	.....0	(366,262)	.....0	.....0	25,695	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 067901AL2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	10,340,383	90.4515	.....0	.....0	.....0	(388,413)		(388,413)	.....0	(388,413)	.....0	.....0	27,249	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	39,742,489	90.4515	.....0	.....0	.....0	(1,492,835)		(1,492,835)	.....0	(1,492,835)	.....0	.....0	104,731	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 983024AG5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	13,484,774	90.4515	.....0	.....0	.....0	(506,524)		(506,524)	.....0	(506,524)	.....0	.....0	35,535	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 88732JAX6.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	21,692,140	90.4515	.....0	.....0	.....0	(814,815)		(814,815)	.....0	(814,815)	.....0	.....0	57,164	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 437076AS1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	12,866,424	90.4515	.....0	.....0	.....0	(483,297)		(483,297)	.....0	(483,297)	.....0	.....0	33,906	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 65120FAC8.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	10,291,353	90.4515	.....0	.....0	.....0	(386,571)		(386,571)	.....0	(386,571)	.....0	.....0	27,120	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	19,501,393	90.4515	.....0	.....0	.....0	(732,525)		(732,525)	.....0	(732,525)	.....0	.....0	51,391	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 067901AL2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	10,340,383	90.4515	.....0	.....0	.....0	(388,413)		(388,413)	.....0	(388,413)	.....0	.....0	27,249	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	11,207,212	90.4515	.....0	.....0	.....0	(420,973)		(420,973)	.....0	(420,973)	.....0	.....0	29,534	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 12189LAL5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	5,099,035	90.4515	.....0	.....0	.....0	(191,533)		(191,533)	.....0	(191,533)	.....0	.....0	13,437	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	12,191,481	90.4515	.....0	.....0	.....0	(457,945)		(457,945)	.....0	(457,945)	.....0	.....0	32,127	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 67021CAG2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	21,593,716	90.4515	.....0	.....0	.....0	(811,118)		(811,118)	.....0	(811,118)	.....0	.....0	56,904	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 87612EBA3.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	9,954,067	90.4515	.....0	.....0	.....0	(373,902)		(373,902)	.....0	(373,902)	.....0	.....0	26,231	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 87612EBA3.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	9,954,067	90.4515	.....0	.....0	.....0	(373,902)		(373,902)	.....0	(373,902)	.....0	.....0	26,231	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 67021CAG2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	9,815,325	90.4515	.....0	.....0	.....0	(368,690)		(368,690)	.....0	(368,690)	.....0	.....0	25,866	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 15189XAM0.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0	11,113,696	90.4515	.....0	.....0	.....0	(417,460)		(417,460)	.....0	(417,460)	.....0	.....0	29,287	0.....	101 / 101.....
JPY/Currency Fwd - 201301-K.....	Bond Hedge - 437076AS1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54....	01/30/2013..	05/10/2013..	.....0</															

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	15,118,078	90.4345	0	0	0	(568,082)		(568,082)	0	(568,082)	0	0	39,840	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 91324PCA8.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	6,538,125	90.4345	0	0	0	(245,679)		(245,679)	0	(245,679)	0	0	17,229	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	8,535,627	90.4345	0	0	0	(320,738)		(320,738)	0	(320,738)	0	0	22,493	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 87612EBA3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	19,970,941	90.4345	0	0	0	(750,435)		(750,435)	0	(750,435)	0	0	52,628	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	5,669,279	90.4345	0	0	0	(213,031)		(213,031)	0	(213,031)	0	0	14,940	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	9,995,550	90.4345	0	0	0	(375,596)		(375,596)	0	(375,596)	0	0	26,341	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	18,344,914	90.4345	0	0	0	(689,335)		(689,335)	0	(689,335)	0	0	48,343	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 718546AH7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	11,748,044	90.4345	0	0	0	(441,449)		(441,449)	0	(441,449)	0	0	30,959	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	9,755,002	90.4345	0	0	0	(366,558)		(366,558)	0	(366,558)	0	0	25,707	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	9,448,799	90.4345	0	0	0	(355,051)		(355,051)	0	(355,051)	0	0	24,900	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	11,338,558	90.4345	0	0	0	(426,062)		(426,062)	0	(426,062)	0	0	29,880	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 91324PCA8.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	2,802,054	90.4345	0	0	0	(105,291)		(105,291)	0	(105,291)	0	0	7,384	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 91324PCA8.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	9,340,179	90.4345	0	0	0	(350,970)		(350,970)	0	(350,970)	0	0	24,614	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	5,669,279	90.4345	0	0	0	(213,031)		(213,031)	0	(213,031)	0	0	14,940	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	5,980,180	90.4345	0	0	0	(224,713)		(224,713)	0	(224,713)	0	0	15,759	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	4,055,631	90.4345	0	0	0	(152,396)		(152,396)	0	(152,396)	0	0	10,688	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	3,118,860	90.4345	0	0	0	(117,195)		(117,195)	0	(117,195)	0	0	8,219	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 29379VAU7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	5,436,809	90.4345	0	0	0	(204,296)		(204,296)	0	(204,296)	0	0	14,327	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	9,845,584	90.4345	0	0	0	(369,961)		(369,961)	0	(369,961)	0	0	25,945	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 655844BK3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	14,932,320	90.4345	0	0	0	(561,102)		(561,102)	0	(561,102)	0	0	39,350	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	10,049,284	90.4345	0	0	0	(377,616)		(377,616)	0	(377,616)	0	0	26,482	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 29379VAU7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	21,747,236	90.4345	0	0	0	(817,182)		(817,182)	0	(817,182)	0	0	57,309	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	5,020,783	90.4345	0	0	0	(188,663)		(188,663)	0	(188,663)	0	0	13,231	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 053332AN2.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	9,637,819	90.4345	0	0	0	(362,154)		(362,154)	0	(362,154)	0	0	25,398	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	25,099,224	90.4345	0	0	0	(943,138)		(943,138)	0	(943,138)	0	0	66,142	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 655844BK3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	9,954,880	90.4345	0	0	0	(374,068)		(374,068)	0	(374,068)	0	0	26,233	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	4,922,792	90.4345	0	0	0	(184,981)		(184,981)	0	(184,981)	0	0	12,973	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	3,118,860	90.4345	0	0	0	(117,195)		(117,195)	0	(117,195)	0	0	8,219	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 29379VAU7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	10,873,618	90.4345	0	0	0	(408,591)		(408,591)	0	(408,591)	0	0	28,654	0	101 / 101.....
JPY/Currency Fwd - 201301-L.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/30/2013..	05/10/2013..	0	12,047,627	90.4345	0	0	0	(452,706)		(452,706)	0	(452,706)	0	0	31,748	0	101 / 101.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	3,090,897	91.0718	0	0	0	(95,503)		(95,503)	0	(95,503)	0	0	7,421	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 92553PAJ1.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	10,766,637	91.0718	0	0	0	(332,671)		(332,671)	0	(332,671)	0	0	25,849	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 92553PAN2.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	23,541,794	91.0718	0	0	0	(727,401)		(727,401)	0	(727,401)	0	0	56,519	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 166764AB6.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	4,903,213	91.0718	0	0	0	(151,501)		(151,501)	0	(151,501)	0	0	11,772	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 842400FT5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	5,906,848	91.0718	0	0	0	(182,512)		(182,512)	0	(182,512)	0	0	14,181	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 740189AG0.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	5,855,280	91.0718	0	0	0	(180,918)		(180,918)	0	(180,918)	0	0	14,057	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	6,803,285	91.0718	0	0	0	(210,210)		(210,210)	0	(210,210)	0	0	16,333	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 406216BA8.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	6,504,166	91.0718	0	0	0	(200,968)		(200,968)	0	(200,968)	0	0	15,615	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	5,906,848	91.0718	0	0	0	(95,503)		(95,503)	0	(95,503)	0	0	7,421	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 524660AW7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	4,022,824	91.0718	0	0	0	(124,298)		(124,298)	0	(124,298)	0	0	9,658	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	5,107,922	91.0718	0	0	0	(157,826)		(157,826)	0	(157,826)	0	0	12,263	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	4,121,196	91.0718	0	0	0	(127,338)		(127,338)	0	(127,338)	0	0	9,894	0	100 / 100.....
JPY/Currency Fwd - 201301-M.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	01/31/2013..	04/24/2013..	0	10,302,990	91.0													

SCHEDULE DB - PART A - SECTION 1

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

QE066

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201301-M	Bond Hedge - 92553PAM4	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	10,053,657	91.0718	0	0	0	(310,641)		(310,641)	0	(310,641)	0	0	24,137	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 25271CAL6	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	3,768,358	91.0718	0	0	0	(116,436)		(116,436)	0	(116,436)	0	0	9,047	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 740189AG0	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	4,879,400	91.0718	0	0	0	(150,765)		(150,765)	0	(150,765)	0	0	11,715	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 25271CAL6	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	6,280,597	91.0718	0	0	0	(194,060)		(194,060)	0	(194,060)	0	0	15,079	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 166764AB6	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	9,806,425	91.0718	0	0	0	(303,002)		(303,002)	0	(303,002)	0	0	23,543	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 370334BP8	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	5,016,123	91.0718	0	0	0	(154,990)		(154,990)	0	(154,990)	0	0	12,043	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 370334BP8	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	5,016,123	91.0718	0	0	0	(154,990)		(154,990)	0	(154,990)	0	0	12,043	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 370334BP8	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	5,016,123	91.0718	0	0	0	(154,990)		(154,990)	0	(154,990)	0	0	12,043	0	100 / 100
JPY/Currency Fwd - 201301-M	Bond Hedge - 370334BP8	D PART 1.	Currency.	Mizuho	01/31/2013	04/24/2013	0	5,016,123	91.0718	0	0	0	(154,990)		(154,990)	0	(154,990)	0	0	12,043	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 31428XAS5	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	9,760,613	92.2085	0	0	0	(182,248)		(182,248)	0	(182,248)	0	0	25,463	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 718546AC8	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	21,847,566	92.2085	0	0	0	(407,932)		(407,932)	0	(407,932)	0	0	56,995	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 718546AH7	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	23,477,131	92.2085	0	0	0	(438,359)		(438,359)	0	(438,359)	0	0	61,246	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 718546AH7	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	5,869,283	92.2085	0	0	0	(109,590)		(109,590)	0	(109,590)	0	0	15,311	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 931422AH2	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	9,912,572	92.2085	0	0	0	(185,085)		(185,085)	0	(185,085)	0	0	25,859	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 94973VBB2	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	19,850,105	92.2085	0	0	0	(370,636)		(370,636)	0	(370,636)	0	0	51,784	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 907818DK1	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	5,570,114	92.2085	0	0	0	(104,004)		(104,004)	0	(104,004)	0	0	14,531	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 907818DM7	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	15,284,692	92.2085	0	0	0	(285,392)		(285,392)	0	(285,392)	0	0	39,874	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 94973VBA4	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	30,005,997	92.2085	0	0	0	(560,264)		(560,264)	0	(560,264)	0	0	78,278	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 151020AH7	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	19,972,538	92.2085	0	0	0	(372,922)		(372,922)	0	(372,922)	0	0	52,103	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 50540RAL6	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	10,318,378	92.2085	0	0	0	(192,662)		(192,662)	0	(192,662)	0	0	26,918	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 65120FAA2	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	60,733,276	92.2085	0	0	0	(1,133,996)		(1,133,996)	0	(1,133,996)	0	0	158,438	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 26441CAF2	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	10,444,120	92.2085	0	0	0	(195,010)		(195,010)	0	(195,010)	0	0	27,246	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 053332AL6	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	10,640,918	92.2085	0	0	0	(198,684)		(198,684)	0	(198,684)	0	0	27,759	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 743263AE5	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	39,022,436	92.2085	0	0	0	(728,617)		(728,617)	0	(728,617)	0	0	101,800	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 494550BF2	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	29,966,029	92.2085	0	0	0	(559,518)		(559,518)	0	(559,518)	0	0	78,174	0	100 / 100
JPY/Currency Fwd - 201302-A	Bond Hedge - 494550BM7	D PART 1.	Currency.	Mizuho	02/06/2013	05/15/2013	0	25,049,233	92.2085	0	0	0	(467,713)		(467,713)	0	(467,713)	0	0	65,347	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 559080AF3	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	4,648,585	92.2120	0	0	0	(87,372)		(87,372)	0	(87,372)	0	0	12,250	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 559080AF3	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	929,717	92.2120	0	0	0	(17,474)		(17,474)	0	(17,474)	0	0	2,450	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 87425EAM5	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	6,247,609	92.2120	0	0	0	(117,426)		(117,426)	0	(117,426)	0	0	16,464	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 655844BM9	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	18,908,727	92.2120	0	0	0	(355,398)		(355,398)	0	(355,398)	0	0	49,829	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 559080AF3	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	13,945,755	92.2120	0	0	0	(262,116)		(262,116)	0	(262,116)	0	0	36,750	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 437076AS1	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	19,078,087	92.2120	0	0	0	(358,581)		(358,581)	0	(358,581)	0	0	50,275	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 50540RAL6	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	20,627,735	92.2120	0	0	0	(387,707)		(387,707)	0	(387,707)	0	0	54,359	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 854502AD3	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	7,985,881	92.2120	0	0	0	(150,098)		(150,098)	0	(150,098)	0	0	21,045	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 50540RAL6	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	5,156,934	92.2120	0	0	0	(96,927)		(96,927)	0	(96,927)	0	0	13,590	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 594918AR5	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	87,471,276	92.2120	0	0	0	(1,644,060)		(1,644,060)	0	(1,644,060)	0	0	230,507	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 92343VBG8	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	13,601,186	92.2120	0	0	0	(255,640)		(255,640)	0	(255,640)	0	0	35,842	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 854836BJ6	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	3,056,173	92.2120	0	0	0	(57,442)		(57,442)	0	(57,442)	0	0	8,054	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 571903AK9	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	2,936,365	92.2120	0	0	0	(55,190)		(55,190)	0	(55,190)	0	0	7,738	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 60871RAC4	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	5,149,575	92.2120	0	0	0	(96,788)		(96,788)	0	(96,788)	0	0	13,570	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 29379VAU7	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	16,155,141	92.2120	0	0	0	(303,643)		(303,643)	0	(303,643)	0	0	42,573	0	100 / 100
JPY/Currency Fwd - 201302-B	Bond Hedge - 87425EAM5	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013	05/17/2013	0	12,495,218	92.2120	0	0	0	(234,853)		(234,853)	0	(234,853)	0	0	32,928	0	100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 30219GAF5.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	6,333,615	92.2120	0	0	0	(119,043)		(119,043)	0	(119,043)	0	0	16,691	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	14,973,527	92.2120	0	0	0	(281,434)		(281,434)	0	(281,434)	0	0	39,459	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	4,991,176	92.2120	0	0	0	(93,811)		(93,811)	0	(93,811)	0	0	13,153	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	19,674,508	92.2120	0	0	0	(369,791)		(369,791)	0	(369,791)	0	0	51,847	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	4,663,984	92.2120	0	0	0	(87,662)		(87,662)	0	(87,662)	0	0	12,291	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	1,996,470	92.2120	0	0	0	(37,525)		(37,525)	0	(37,525)	0	0	5,261	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	17,318,314	92.2120	0	0	0	(325,505)		(325,505)	0	(325,505)	0	0	45,638	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	4,663,984	92.2120	0	0	0	(87,662)		(87,662)	0	(87,662)	0	0	12,291	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	9,327,969	92.2120	0	0	0	(175,323)		(175,323)	0	(175,323)	0	0	24,581	0	100 / 100.....
JPY/Currency Fwd - 201302-B.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency.	Sumitomo Mitsui	02/06/2013...	05/17/2013...	0	6,179,490	92.2120	0	0	0	(116,146)		(116,146)	0	(116,146)	0	0	16,284	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	11,140,017	93.4940	0	0	0	(57,303)		(57,303)	0	(57,303)	0	0	25,592	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 009158AT3.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	20,082,733	93.4940	0	0	0	(103,304)		(103,304)	0	(103,304)	0	0	46,137	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	9,715,582	93.4940	0	0	0	(49,976)		(49,976)	0	(49,976)	0	0	22,320	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 589331AQ0.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	16,804,286	93.4940	0	0	0	(86,440)		(86,440)	0	(86,440)	0	0	38,605	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 92553PAN2.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	9,200,653	93.4940	0	0	0	(47,328)		(47,328)	0	(47,328)	0	0	21,137	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 92553PAM4.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	10,006,681	93.4940	0	0	0	(51,474)		(51,474)	0	(51,474)	0	0	22,989	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 907818DM7.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	10,191,018	93.4940	0	0	0	(52,422)		(52,422)	0	(52,422)	0	0	23,412	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	6,434,845	93.4940	0	0	0	(33,100)		(33,100)	0	(33,100)	0	0	14,783	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 166764AB6.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	4,914,771	93.4940	0	0	0	(25,281)		(25,281)	0	(25,281)	0	0	11,291	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 166764AB6.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	4,914,771	93.4940	0	0	0	(25,281)		(25,281)	0	(25,281)	0	0	11,291	0	100 / 100.....
JPY/Currency Fwd - 201302-C.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency.	Mizuho.....	02/07/2013...	04/24/2013...	0	4,614,643	93.4940	0	0	0	(23,737)		(23,737)	0	(23,737)	0	0	10,601	0	100 / 100.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	18,084,776	94.1937	0	0	0	44,363		44,363	0	44,363	0	0	45,959	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 69352PAE3.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	3,019,824	94.1937	0	0	0	7,408		7,408	0	7,408	0	0	7,674	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	26,138,558	94.1937	0	0	0	64,120		64,120	0	64,120	0	0	66,427	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 30219GAE8.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	38,360,509	94.1937	0	0	0	94,102		94,102	0	94,102	0	0	97,487	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 68389XAM7.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	78,252,803	94.1937	0	0	0	191,961		191,961	0	191,961	0	0	198,866	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 69352PAE3.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	9,059,473	94.1937	0	0	0	22,224		22,224	0	22,224	0	0	23,023	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 341099CR8.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	47,684,368	94.1937	0	0	0	116,974		116,974	0	116,974	0	0	121,181	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 452308AR0.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	4,861,974	94.1937	0	0	0	11,927		11,927	0	11,927	0	0	12,356	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	8,310,094	94.1937	0	0	0	20,385		20,385	0	20,385	0	0	21,119	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	7,901,843	94.1937	0	0	0	19,384		19,384	0	19,384	0	0	20,081	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 110122AU2.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	13,245,075	94.1937	0	0	0	32,491		32,491	0	32,491	0	0	33,660	0	101 / 101.....
JPY/Currency Fwd - 201302-D.....	Bond Hedge - 31428XASS.....	D PART 1.	Currency.	Mizuho.....	02/13/2013...	05/17/2013...	0	14,746,704	94.1937	0	0	0	36,175		36,175	0	36,175	0	0	37,476	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 00287YAD1.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	25,042,698	94.1885	0	0	0	42,361		42,361	0	42,361	0	0	60,843	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	3,096,484	94.1885	0	0	0	5,238		5,238	0	5,238	0	0	7,523	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	3,108,551	94.1885	0	0	0	5,258		5,258	0	5,258	0	0	7,552	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 84265VAG0.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	19,342,831	94.1885	0	0	0	32,719		32,719	0	32,719	0	0	46,995	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 84265VAF2.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	5,008,404	94.1885	0	0	0	8,472		8,472	0	8,472	0	0	12,168	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	2,989,489	94.1885	0	0	0	5,056		5,056	0	5,056	0	0	7,262	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	1,989,098	94.1885	0	0	0	3,365		3,365	0	3,365	0	0	4,833	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	3,032,153	94.1885	0	0	0	5,129		5,129	0	5,129	0	0	7,367	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 452308AQ2.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	9,054,554	94.1885	0	0	0	15,316		15,316	0	15,316	0	0	21,999	0	101 / 101.....
JPY/Currency Fwd - 201302-E.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency.	BTMU.....	02/13/2013...	05/09/2013...	0	3,012,588	94.1885	0	0	0	5,096		5,096	0	5,096	0	0	7,319	0	101 / 101.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received)/ Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201302-E	Bond Hedge - 171340AH5	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	4,947,809	94.1885	0	0	0	8,369		8,369	0	8,369	0	0	12,021	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 94106LAY5	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	17,644,971	94.1885	0	0	0	29,847		29,847	0	29,847	0	0	42,870	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 87425EAM5	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	7,306,440	94.1885	0	0	0	12,359		12,359	0	12,359	0	0	17,751	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 548661CX3	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	5,212,097	94.1885	0	0	0	8,817		8,817	0	8,817	0	0	12,663	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 571903AK9	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	4,923,500	94.1885	0	0	0	8,328		8,328	0	8,328	0	0	11,962	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 806854AD7	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	11,732,091	94.1885	0	0	0	19,845		19,845	0	19,845	0	0	28,504	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 74005PBD5	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	9,349,688	94.1885	0	0	0	15,815		15,815	0	15,815	0	0	22,716	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 74005PBD5	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	4,674,844	94.1885	0	0	0	7,908		7,908	0	7,908	0	0	11,358	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 26138EAR0	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	1,984,354	94.1885	0	0	0	3,357		3,357	0	3,357	0	0	4,821	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 26138EAR0	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	1,984,354	94.1885	0	0	0	3,357		3,357	0	3,357	0	0	4,821	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 26138EAR0	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	2,976,530	94.1885	0	0	0	5,035		5,035	0	5,035	0	0	7,232	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 26138EAR0	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	7,937,414	94.1885	0	0	0	13,427		13,427	0	13,427	0	0	19,284	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 26138EAR0	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	9,921,768	94.1885	0	0	0	16,783		16,783	0	16,783	0	0	24,106	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 244199BF1	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	14,918,239	94.1885	0	0	0	25,235		25,235	0	25,235	0	0	36,245	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 976826BJ5	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	14,634,690	94.1885	0	0	0	24,755		24,755	0	24,755	0	0	35,556	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 26884TAH5	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	6,974,542	94.1885	0	0	0	11,798		11,798	0	11,798	0	0	16,945	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 67103HAC1	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	5,176,253	94.1885	0	0	0	8,756		8,756	0	8,756	0	0	12,576	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 900212AA9	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	2,991,538	94.1885	0	0	0	5,060		5,060	0	5,060	0	0	7,268	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 900212AA9	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	4,985,897	94.1885	0	0	0	8,434		8,434	0	8,434	0	0	12,114	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 637071AK7	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	39,098,514	94.1885	0	0	0	66,137		66,137	0	66,137	0	0	94,992	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 244199BF1	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	13,923,689	94.1885	0	0	0	23,553		23,553	0	23,553	0	0	33,828	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 776696AE6	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	19,890,562	94.1885	0	0	0	33,646		33,646	0	33,646	0	0	48,325	0	101 / 101
JPY/Currency Fwd - 201302-E	Bond Hedge - 806854AD7	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/13/2013..	05/09/2013..	0	12,709,765	94.1885	0	0	0	21,499		21,499	0	21,499	0	0	30,879	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 370334BP8	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	5,030,612	93.2335	0	0	0	(39,992)		(39,992)	0	(39,992)	0	0	12,646	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 92553PAJ1	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	5,403,635	93.2335	0	0	0	(42,958)		(42,958)	0	(42,958)	0	0	13,584	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 057224AZ0	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	11,666,634	93.2335	0	0	0	(92,748)		(92,748)	0	(92,748)	0	0	29,328	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 25468PCX2	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	9,621,872	93.2335	0	0	0	(76,492)		(76,492)	0	(76,492)	0	0	24,188	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 136385AR2	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	10,576,283	93.2335	0	0	0	(84,080)		(84,080)	0	(84,080)	0	0	26,587	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 907818DM7	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	5,136,965	93.2335	0	0	0	(40,838)		(40,838)	0	(40,838)	0	0	12,914	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 594918AR5	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	3,702,035	93.2335	0	0	0	(29,431)		(29,431)	0	(29,431)	0	0	9,306	0	101 / 101
JPY/Currency Fwd - 201302-G	Bond Hedge - 125509BS7	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	5,409,046	93.2335	0	0	0	(43,001)		(43,001)	0	(43,001)	0	0	13,598	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 055451AR9	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	5,129,556	93.2335	0	0	0	(40,779)		(40,779)	0	(40,779)	0	0	12,895	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 487836BL1	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	14,920,012	93.2335	0	0	0	(118,611)		(118,611)	0	(118,611)	0	0	37,507	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 487836BL1	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	9,946,674	93.2335	0	0	0	(79,074)		(79,074)	0	(79,074)	0	0	25,004	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 055451AR9	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	10,259,112	93.2335	0	0	0	(81,558)		(81,558)	0	(81,558)	0	0	25,790	0	101 / 101
JPY/Currency Fwd - 201302-F	Bond Hedge - 260003AK4	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54...	02/13/2013..	05/15/2013..	0	6,201,565	93.2335	0	0	0	(49,301)		(49,301)	0	(49,301)	0	0	15,590	0	101 / 101
JPY/Currency Fwd - 201302-G	Bond Hedge - 487836BJ6	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/20/2013..	05/22/2013..	0	9,330,396	93.7450	0	0	0	(27,284)		(27,284)	0	(27,284)	0	0	23,455	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 487836BJ6	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/20/2013..	05/22/2013..	0	50,985,769	93.7450	0	0	0	(149,092)		(149,092)	0	(149,092)	0	0	128,171	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 552482BN9	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/20/2013..	05/22/2013..	0	23,574,504	93.7450	0	0	0	(68,936)		(68,936)	0	(68,936)	0	0	59,263	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 652482BQ2	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/20/2013..	05/22/2013..	0	31,109,792	93.7450	0	0	0	(90,971)		(90,971)	0	(90,971)	0	0	78,205	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 652482CB4	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/20/2013..	05/22/2013..	0	16,899,092	93.7450	0	0	0	(49,416)		(49,416)	0	(49,416)	0	0	42,482	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 652482CE8	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/20/2013..	05/22/2013..	0	18,150,795	93.7450	0	0	0	(53,076)		(53,076)	0	(53,076)	0	0	45,628	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 06849RAG7	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/20/2013..	05/22/2013..	0	10,734,908	93.7450	0	0	0	(31,391)		(31,391)</							

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201302-G	Bond Hedge - 725906AN1	D PART 1.	Currency.	BTMU..... C3GTMZIMHY46P4OIX74..	02/20/2013..	05/22/2013..	0	40,537,802	93.7450	0	0	0	(118,540)		(118,540)	0	(118,540)	0	0	101,906	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 655844BM9	D PART 1.	Currency.	BTMU..... C3GTMZIMHY46P4OIX74..	02/20/2013..	05/22/2013..	0	37,643,574	93.7450	0	0	0	(110,077)		(110,077)	0	(110,077)	0	0	94,630	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 681919AZ9	D PART 1.	Currency.	BTMU..... C3GTMZIMHY46P4OIX74..	02/20/2013..	05/22/2013..	0	25,521,403	93.7450	0	0	0	(74,629)		(74,629)	0	(74,629)	0	0	64,157	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 883556BC5	D PART 1.	Currency.	BTMU..... C3GTMZIMHY46P4OIX74..	02/20/2013..	05/22/2013..	0	24,722,732	93.7450	0	0	0	(72,294)		(72,294)	0	(72,294)	0	0	62,149	0	100 / 100
JPY/Currency Fwd - 201302-G	Bond Hedge - 71645WAR2	D PART 1.	Currency.	BTMU..... C3GTMZIMHY46P4OIX74..	02/20/2013..	05/22/2013..	0	20,825,234	93.7450	0	0	0	(60,897)		(60,897)	0	(60,897)	0	0	52,352	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 882384AC4	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	2,970,413	93.7440	0	0	0	(6,740)		(6,740)	0	(6,740)	0	0	7,549	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 15135UAG4	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	4,940,348	93.7440	0	0	0	(11,210)		(11,210)	0	(11,210)	0	0	12,555	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 244199BF1	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	3,967,152	93.7440	0	0	0	(9,002)		(9,002)	0	(9,002)	0	0	10,082	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 15135UAG4	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	4,940,348	93.7440	0	0	0	(11,210)		(11,210)	0	(11,210)	0	0	12,555	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 84265VAF2	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	19,956,075	93.7440	0	0	0	(45,283)		(45,283)	0	(45,283)	0	0	50,715	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 31428XAS5	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	9,768,487	93.7440	0	0	0	(22,166)		(22,166)	0	(22,166)	0	0	24,825	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 655844BK3	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	14,850,800	93.7440	0	0	0	(33,699)		(33,699)	0	(33,699)	0	0	37,741	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 00287YAD1	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	8,961,132	93.7440	0	0	0	(20,334)		(20,334)	0	(20,334)	0	0	22,773	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 00287YAD1	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	39,827,253	93.7440	0	0	0	(90,374)		(90,374)	0	(90,374)	0	0	101,214	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 92343VBG8	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	7,229,358	93.7440	0	0	0	(16,404)		(16,404)	0	(16,404)	0	0	18,372	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 92343VBG8	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	6,325,688	93.7440	0	0	0	(14,354)		(14,354)	0	(14,354)	0	0	16,076	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 594918AR5	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	4,585,271	93.7440	0	0	0	(10,405)		(10,405)	0	(10,405)	0	0	11,653	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 00287YAD1	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	25,887,714	93.7440	0	0	0	(58,743)		(58,743)	0	(58,743)	0	0	65,789	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 559080AF3	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	3,744,162	93.7440	0	0	0	(8,496)		(8,496)	0	(8,496)	0	0	9,515	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 84265VAG0	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	4,822,831	93.7440	0	0	0	(10,944)		(10,944)	0	(10,944)	0	0	12,256	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 151020AH7	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	12,023,233	93.7440	0	0	0	(27,282)		(27,282)	0	(27,282)	0	0	30,555	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 87425EAM5	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	5,171,399	93.7440	0	0	0	(11,735)		(11,735)	0	(11,735)	0	0	13,142	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 15135UAG4	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	7,904,556	93.7440	0	0	0	(17,937)		(17,937)	0	(17,937)	0	0	20,088	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 931142DB6	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	6,242,209	93.7440	0	0	0	(14,164)		(14,164)	0	(14,164)	0	0	15,863	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 8590AAP9	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	14,741,249	93.7440	0	0	0	(33,450)		(33,450)	0	(33,450)	0	0	37,462	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 68389XAM7	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	5,992,696	93.7440	0	0	0	(13,598)		(13,598)	0	(13,598)	0	0	15,229	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 681919AZ9	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	10,220,444	93.7440	0	0	0	(23,192)		(23,192)	0	(23,192)	0	0	25,973	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 976656CE6	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	11,376,381	93.7440	0	0	0	(25,815)		(25,815)	0	(25,815)	0	0	28,911	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 637071AJ0	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	14,872,783	93.7440	0	0	0	(33,748)		(33,748)	0	(33,748)	0	0	37,797	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 487836BJ6	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	5,104,512	93.7440	0	0	0	(11,583)		(11,583)	0	(11,583)	0	0	12,972	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 681919AZ9	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	7,154,311	93.7440	0	0	0	(16,234)		(16,234)	0	(16,234)	0	0	18,181	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 94106LAY5	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	4,890,546	93.7440	0	0	0	(11,097)		(11,097)	0	(11,097)	0	0	12,428	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 651639AN6	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	5,033,336	93.7440	0	0	0	(11,421)		(11,421)	0	(11,421)	0	0	12,791	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 56585AAD4	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	11,577,882	93.7440	0	0	0	(26,272)		(26,272)	0	(26,272)	0	0	29,423	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 111320AG2	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	14,593,924	93.7440	0	0	0	(33,116)		(33,116)	0	(33,116)	0	0	37,088	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 87612EBA3	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	9,768,236	93.7440	0	0	0	(22,165)		(22,165)	0	(22,165)	0	0	24,824	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 67103HAB3	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	4,349,988	93.7440	0	0	0	(9,871)		(9,871)	0	(9,871)	0	0	11,055	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 219350AW5	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	6,148,285	93.7440	0	0	0	(13,951)		(13,951)	0	(13,951)	0	0	15,625	0	100 / 100
JPY/Currency Fwd - 201302-H	Bond Hedge - 571903AK9	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/20/2013..	05/24/2013..	0	981,777	92.6457	0	0	0	(13,635)		(13,635)	0	(13,635)	0	0	2,495	0	99 / 99
JPY/Currency Fwd - 201302-I	Bond Hedge - 882384AC4	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0	9,896,592	92.6457	0	0	0	(137,441)		(137,441)	0	(137,441)	0	0	25,150	0	99 / 99
JPY/Currency Fwd - 201302-I	Bond Hedge - 854502AD3	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0	8,010,614	92.6457	0	0	0	(111,249)		(111,249)	0	(111,249)	0	0	20,358	0	99 / 99
JPY/Currency Fwd - 201302-I	Bond Hedge - 883556BC5	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0	24,740,661	92.6457	0	0	0	(343,590)		(343,590)	0	(343,590)	0	0	62,874	0	99 / 99
JPY/Currency Fwd - 201302-I	Bond Hedge - 26138EAR0	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0	9,895,996	92.6457	0	0	0	(137,432)		(137,432)	0	(137,432)	0	0	25,149	0	99 / 99

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 931422AH2.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	14,944,092	92.6457	0.....	0.....	0.....	(207,539)		(207,539)	0.....	(207,539)	0.....	0.....	37,978	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 900212AH4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	6,823,209	92.6457	0.....	0.....	0.....	(94,759)		(94,759)	0.....	(94,759)	0.....	0.....	17,340	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	9,912,478	92.6457	0.....	0.....	0.....	(137,661)		(137,661)	0.....	(137,661)	0.....	0.....	25,191	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 009363AM4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	38,927,296	92.6457	0.....	0.....	0.....	(540,610)		(540,610)	0.....	(540,610)	0.....	0.....	98,927	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 166764AB6.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	59,293,129	92.6457	0.....	0.....	0.....	(823,444)		(823,444)	0.....	(823,444)	0.....	0.....	150,683	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	3,991,716	92.6457	0.....	0.....	0.....	(55,436)		(55,436)	0.....	(55,436)	0.....	0.....	10,144	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	5,987,305	92.6457	0.....	0.....	0.....	(83,150)		(83,150)	0.....	(83,150)	0.....	0.....	15,216	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 50540RAL6.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	15,223,110	92.6457	0.....	0.....	0.....	(211,414)		(211,414)	0.....	(211,414)	0.....	0.....	38,687	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	5,779,986	92.6457	0.....	0.....	0.....	(80,271)		(80,271)	0.....	(80,271)	0.....	0.....	14,689	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 652482CG3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	14,736,619	92.6457	0.....	0.....	0.....	(204,657)		(204,657)	0.....	(204,657)	0.....	0.....	37,451	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	9,847,077	92.6457	0.....	0.....	0.....	(136,753)		(136,753)	0.....	(136,753)	0.....	0.....	25,025	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	10,718,267	92.6457	0.....	0.....	0.....	(148,852)		(148,852)	0.....	(148,852)	0.....	0.....	27,239	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 25468PCW4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	9,725,392	92.6457	0.....	0.....	0.....	(135,063)		(135,063)	0.....	(135,063)	0.....	0.....	24,715	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	9,912,478	92.6457	0.....	0.....	0.....	(137,661)		(137,661)	0.....	(137,661)	0.....	0.....	25,191	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	10,198,573	92.6457	0.....	0.....	0.....	(141,635)		(141,635)	0.....	(141,635)	0.....	0.....	25,918	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 25179MAP8.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	5,015,421	92.6457	0.....	0.....	0.....	(69,653)		(69,653)	0.....	(69,653)	0.....	0.....	12,746	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 718546AC8.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	10,941,506	92.6457	0.....	0.....	0.....	(151,952)		(151,952)	0.....	(151,952)	0.....	0.....	27,806	0.....	99 / 99.....
JPY/Currency Fwd - 201302-I.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	02/27/2013..	05/31/2013..	0.....	9,897,706	92.6457	0.....	0.....	0.....	(137,456)		(137,456)	0.....	(137,456)	0.....	0.....	25,153	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	9,757,836	92.6802	0.....	0.....	0.....	(138,804)		(138,804)	0.....	(138,804)	0.....	0.....	23,846	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 25179MAP8.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	10,023,895	92.6802	0.....	0.....	0.....	(142,589)		(142,589)	0.....	(142,589)	0.....	0.....	24,497	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 88732JBA5.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	10,533,613	92.6802	0.....	0.....	0.....	(149,839)		(149,839)	0.....	(149,839)	0.....	0.....	25,742	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	10,003,868	92.6802	0.....	0.....	0.....	(142,304)		(142,304)	0.....	(142,304)	0.....	0.....	24,448	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	10,021,660	92.6802	0.....	0.....	0.....	(142,557)		(142,557)	0.....	(142,557)	0.....	0.....	24,491	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 20030NBD2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	10,170,777	92.6802	0.....	0.....	0.....	(144,678)		(144,678)	0.....	(144,678)	0.....	0.....	24,855	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 878742AY1.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	9,955,679	92.6802	0.....	0.....	0.....	(141,618)		(141,618)	0.....	(141,618)	0.....	0.....	24,330	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 067901AL2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	10,238,686	92.6802	0.....	0.....	0.....	(145,644)		(145,644)	0.....	(145,644)	0.....	0.....	25,021	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	19,944,756	92.6802	0.....	0.....	0.....	(283,712)		(283,712)	0.....	(283,712)	0.....	0.....	48,741	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	5,033,137	92.6802	0.....	0.....	0.....	(71,596)		(71,596)	0.....	(71,596)	0.....	0.....	12,300	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 126650BZ2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	73,853,561	92.6802	0.....	0.....	0.....	(1,050,559)		(1,050,559)	0.....	(1,050,559)	0.....	0.....	180,484	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 976843BH4.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	19,254,073	92.6802	0.....	0.....	0.....	(273,887)		(273,887)	0.....	(273,887)	0.....	0.....	47,053	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 88732JBA5.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	5,266,806	92.6802	0.....	0.....	0.....	(74,920)		(74,920)	0.....	(74,920)	0.....	0.....	12,871	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	9,552,989	92.6802	0.....	0.....	0.....	(135,890)		(135,890)	0.....	(135,890)	0.....	0.....	23,346	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	4,776,495	92.6802	0.....	0.....	0.....	(67,945)		(67,945)	0.....	(67,945)	0.....	0.....	11,673	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	9,552,989	92.6802	0.....	0.....	0.....	(135,890)		(135,890)	0.....	(135,890)	0.....	0.....	23,346	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	2,865,897	92.6802	0.....	0.....	0.....	(40,767)		(40,767)	0.....	(40,767)	0.....	0.....	7,004	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	9,552,989	92.6802	0.....	0.....	0.....	(135,890)		(135,890)	0.....	(135,890)	0.....	0.....	23,346	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	4,776,495	92.6802	0.....	0.....	0.....	(67,945)		(67,945)	0.....	(67,945)	0.....	0.....	11,673	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	6,687,092	92.6802	0.....	0.....	0.....	(95,123)		(95,123)	0.....	(95,123)	0.....	0.....	16,342	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 25468PCX2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	24,023,286	92.6802	0.....	0.....	0.....	(341,729)		(341,729)	0.....	(341,729)	0.....	0.....	58,708	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 25468PCW4.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	6,803,060	92.6802	0.....	0.....	0.....	(96,773)		(96,773)	0.....	(96,773)	0.....	0.....	16,625	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 25468PCW4.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0.....	31,099,701	92.6802	0.....	0.....	0.....	(442,390)		(442,390)	0.....	(442,390)	0.....	0.....	76,002	0.....	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 94973VAX5.....	D PART 1.	Currency.	BTMU..... C3GTMZ																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 20030NB2D.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0	5,085,389	92.6802	0	0	(72,339)		(72,339)	0	(72,339)	0	0	12,428	0	99 / 99.....
JPY/Currency Fwd - 201302-J.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/24/2013..	0	4,952,806	92.6802	0	0	(70,453)		(70,453)	0	(70,453)	0	0	12,104	0	99 / 99.....
JPY/Currency Fwd - 201302-K.....	Bond Hedge - 263534CJ6.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/31/2013..	0	28,312,638	92.0105	0	0	(602,553)		(602,553)	0	(602,553)	0	0	71,952	0	110 / 110.....
JPY/Currency Fwd - 201302-K.....	Bond Hedge - 74005PBF0.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/31/2013..	0	16,654,047	92.0105	0	0	(354,433)		(354,433)	0	(354,433)	0	0	42,323	0	110 / 110.....
JPY/Currency Fwd - 201302-K.....	Bond Hedge - 370334BP8.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/31/2013..	0	11,187,851	92.0105	0	0	(238,101)		(238,101)	0	(238,101)	0	0	28,432	0	110 / 110.....
JPY/Currency Fwd - 201302-K.....	Bond Hedge - 68389XAM7.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/31/2013..	0	13,255,951	92.0105	0	0	(282,115)		(282,115)	0	(282,115)	0	0	33,688	0	110 / 110.....
JPY/Currency Fwd - 201302-K.....	Bond Hedge - 263534CJ6.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/31/2013..	0	11,325,055	92.0105	0	0	(241,021)		(241,021)	0	(241,021)	0	0	28,781	0	110 / 110.....
JPY/Currency Fwd - 201302-K.....	Bond Hedge - 620076BC2.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/31/2013..	0	32,533,479	92.0105	0	0	(692,381)		(692,381)	0	(692,381)	0	0	82,678	0	110 / 110.....
JPY/Currency Fwd - 201302-K.....	Bond Hedge - 209111FC2.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	02/27/2013..	05/31/2013..	0	54,613,980	92.0105	0	0	(1,162,301)		(1,162,301)	0	(1,162,301)	0	0	138,792	0	110 / 110.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 887317AQ8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	10,324,148	93.3250	0	0	(70,471)		(70,471)	0	(70,471)	0	0	25,953	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 375558AJ7.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	11,274,491	93.3250	0	0	(76,958)		(76,958)	0	(76,958)	0	0	28,342	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	10,014,488	93.3250	0	0	(68,358)		(68,358)	0	(68,358)	0	0	25,175	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	9,947,870	93.3250	0	0	(67,903)		(67,903)	0	(67,903)	0	0	25,007	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 94106LAY5.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	4,938,597	93.3250	0	0	(33,710)		(33,710)	0	(33,710)	0	0	12,415	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 882384AC4.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	20,998,105	93.3250	0	0	(143,330)		(143,330)	0	(143,330)	0	0	52,786	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	14,759,029	93.3250	0	0	(100,743)		(100,743)	0	(100,743)	0	0	37,102	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 652482CG3.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	9,910,563	93.3250	0	0	(67,648)		(67,648)	0	(67,648)	0	0	24,914	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 887317AQ8.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	5,162,073	93.3250	0	0	(35,236)		(35,236)	0	(35,236)	0	0	12,977	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	10,115,210	93.3250	0	0	(69,045)		(69,045)	0	(69,045)	0	0	25,428	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	7,558,961	93.3250	0	0	(51,597)		(51,597)	0	(51,597)	0	0	19,002	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 458140AM2.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	64,432,669	93.3250	0	0	(439,809)		(439,809)	0	(439,809)	0	0	161,974	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 824348AQ9.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	18,763,587	93.3250	0	0	(128,078)		(128,078)	0	(128,078)	0	0	47,169	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 20826FAA4.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	49,126,105	93.3250	0	0	(335,329)		(335,329)	0	(335,329)	0	0	123,496	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 776696AE6.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	8,016,240	93.3250	0	0	(54,718)		(54,718)	0	(54,718)	0	0	20,152	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	10,082,647	93.3250	0	0	(68,823)		(68,823)	0	(68,823)	0	0	25,346	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	4,724,351	93.3250	0	0	(32,248)		(32,248)	0	(32,248)	0	0	11,876	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	11,247,407	93.3250	0	0	(76,773)		(76,773)	0	(76,773)	0	0	28,274	0	101 / 101.....
JPY/Currency Fwd - 201303-A.....	Bond Hedge - 84265VAE5.....	D PART 1.	Currency.	Sumitomo Mitsui	5U0XI89JRFVHWIBS4F54....	03/06/2013..	06/05/2013..	0	11,717,457	93.3250	0	0	(79,982)		(79,982)	0	(79,982)	0	0	29,456	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 581557AZ8.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	7,000,953	93.3260	0	0	(50,827)		(50,827)	0	(50,827)	0	0	17,599	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 581557AZ8.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	12,001,634	93.3260	0	0	(87,132)		(87,132)	0	(87,132)	0	0	30,170	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 693506BG1.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	9,888,751	93.3260	0	0	(71,792)		(71,792)	0	(71,792)	0	0	24,859	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	2,081,022	93.3260	0	0	(15,108)		(15,108)	0	(15,108)	0	0	5,231	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 581557AZ8.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	10,001,362	93.3260	0	0	(72,610)		(72,610)	0	(72,610)	0	0	25,142	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	5,076,579	93.3260	0	0	(36,856)		(36,856)	0	(36,856)	0	0	12,762	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	9,713,789	93.3260	0	0	(70,522)		(70,522)	0	(70,522)	0	0	24,419	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	7,003,612	93.3260	0	0	(50,846)		(50,846)	0	(50,846)	0	0	17,606	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	11,251,779	93.3260	0	0	(81,688)		(81,688)	0	(81,688)	0	0	28,285	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	6,890,224	93.3260	0	0	(50,023)		(50,023)	0	(50,023)	0	0	17,321	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	1,168,725	93.3260	0	0	(8,485)		(8,485)	0	(8,485)	0	0	2,938	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 651639AN6.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	10,162,066	93.3260	0	0	(73,777)		(73,777)	0	(73,777)	0	0	25,546	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 92343VBG8.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	8,898,268	93.3260	0	0	(64,602)		(64,602)	0	(64,602)	0	0	22,369	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	3,045,948	93.3260	0	0	(22,114)		(22,114)	0	(22,114)	0	0	7,657	0	101 / 101.....
JPY/Currency Fwd - 201303-B.....	Bond Hedge - 202795JA9.....	D PART 1.	Currency.	BTMU.....	C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	9,654,179	93.3260	0	0	(70,089)		(70,089)	0	(70,089)	0	0	24,269	0	101 / 101.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201303-B	Bond Hedge - 067901AL2	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	10,357,895	93.3260	0	0	0	(75,198)		(75,198)	0	(75,198)	0	0	26,038	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 94973VBA4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	7,107,211	93.3260	0	0	0	(51,598)		(51,598)	0	(51,598)	0	0	17,866	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 30219GAF5	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	10,694,750	93.3260	0	0	0	(77,644)		(77,644)	0	(77,644)	0	0	26,885	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 50076QAZ9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	5,245,173	93.3260	0	0	0	(38,080)		(38,080)	0	(38,080)	0	0	13,186	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 581557AZ8	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	21,002,860	93.3260	0	0	0	(152,481)		(152,481)	0	(152,481)	0	0	52,798	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 651639AN6	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	10,162,066	93.3260	0	0	0	(73,777)		(73,777)	0	(73,777)	0	0	25,546	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 85590AAP9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	6,927,134	93.3260	0	0	0	(50,291)		(50,291)	0	(50,291)	0	0	17,414	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 452308AR0	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	4,838,218	93.3260	0	0	0	(35,126)		(35,126)	0	(35,126)	0	0	12,163	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 115637AL4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	9,734,143	93.3260	0	0	0	(70,670)		(70,670)	0	(70,670)	0	0	24,470	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 824348AQ9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	4,939,705	93.3260	0	0	0	(35,862)		(35,862)	0	(35,862)	0	0	12,418	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 26138EAQ2	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	5,917,278	93.3260	0	0	0	(42,959)		(42,959)	0	(42,959)	0	0	14,875	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 85590AAP9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	4,947,953	93.3260	0	0	0	(35,922)		(35,922)	0	(35,922)	0	0	12,438	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 189054AT6	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	18,908,233	93.3260	0	0	0	(137,274)		(137,274)	0	(137,274)	0	0	47,532	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 776696AE6	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	6,014,517	93.3260	0	0	0	(43,665)		(43,665)	0	(43,665)	0	0	15,120	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 56585AAD4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	8,181,074	93.3260	0	0	0	(59,395)		(59,395)	0	(59,395)	0	0	20,566	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 816851AT6	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	10,007,669	93.3260	0	0	0	(72,656)		(72,656)	0	(72,656)	0	0	25,158	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 26875PAK7	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	4,975,868	93.3260	0	0	0	(36,125)		(36,125)	0	(36,125)	0	0	12,509	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 189054AT6	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	8,082,408	93.3260	0	0	0	(58,678)		(58,678)	0	(58,678)	0	0	20,318	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 111320AG2	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	5,897,714	93.3260	0	0	0	(42,817)		(42,817)	0	(42,817)	0	0	14,826	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 189054AT6	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	2,020,620	93.3260	0	0	0	(14,670)		(14,670)	0	(14,670)	0	0	5,079	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 548661CU9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	5,571,186	93.3260	0	0	0	(40,447)		(40,447)	0	(40,447)	0	0	14,005	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 565849AK2	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	4,856,895	93.3260	0	0	0	(35,261)		(35,261)	0	(35,261)	0	0	12,210	0	101 / 101.....
JPY/Currency Fwd - 201303-B	Bond Hedge - 115637AL4	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/06/2013..	06/05/2013..	0	10,707,557	93.3260	0	0	0	(77,737)		(77,737)	0	(77,737)	0	0	26,917	0	101 / 101.....
JPY/Currency Fwd - 201303-C	Bond Hedge - 35671DAX3	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/08/2013..	05/31/2013..	0	25,030,503	94.8920	0	0	0	233,828		233,828	0	233,828	0	0	60,454	0	101 / 101.....
JPY/Currency Fwd - 201303-C	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/08/2013..	05/31/2013..	0	4,971,183	94.8920	0	0	0	46,439		46,439	0	46,439	0	0	12,007	0	101 / 101.....
JPY/Currency Fwd - 201303-C	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/08/2013..	05/31/2013..	0	29,827,097	94.8920	0	0	0	278,636		278,636	0	278,636	0	0	72,039	0	101 / 101.....
JPY/Currency Fwd - 201303-C	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/08/2013..	05/31/2013..	0	4,971,183	94.8920	0	0	0	46,439		46,439	0	46,439	0	0	12,007	0	101 / 101.....
JPY/Currency Fwd - 201303-C	Bond Hedge - 12189LAN1	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/08/2013..	05/31/2013..	0	24,975,668	94.8920	0	0	0	233,316		233,316	0	233,316	0	0	60,322	0	101 / 101.....
JPY/Currency Fwd - 201303-C	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/08/2013..	05/31/2013..	0	4,971,183	94.8920	0	0	0	46,439		46,439	0	46,439	0	0	12,007	0	101 / 101.....
JPY/Currency Fwd - 201303-C	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU..... C3GTMZIHMY46P4OIX74..	03/08/2013..	05/31/2013..	0	4,971,183	94.8920	0	0	0	46,439		46,439	0	46,439	0	0	12,007	0	101 / 101.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 12189LAL5	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	30,442,682	96.3995	0	0	0	795,026		795,026	0	795,026	0	0	76,528	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 12189LAL5	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	30,442,682	96.3995	0	0	0	795,026		795,026	0	795,026	0	0	76,528	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 375558AQ6	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	33,491,701	96.3995	0	0	0	874,653		874,653	0	874,653	0	0	84,193	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 693506BG1	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	2,687,767	96.3995	0	0	0	253,001		253,001	0	253,001	0	0	24,354	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 693506BG1	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	14,531,650	96.3995	0	0	0	379,502		379,502	0	379,502	0	0	36,530	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 189054AT6	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	14,859,403	96.3995	0	0	0	388,061		388,061	0	388,061	0	0	37,354	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 189054AT6	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	4,953,134	96.3995	0	0	0	129,354		129,354	0	129,354	0	0	12,451	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 189054AT6	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	12,878,149	96.3995	0	0	0	336,319		336,319	0	336,319	0	0	32,374	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 20030NAY7	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	25,735,794	96.3995	0	0	0	672,104		672,104	0	672,104	0	0	64,696	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 20030NAY7	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	32,169,742	96.3995	0	0	0	840,129		840,129	0	840,129	0	0	80,870	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 20030NBD2	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	30,434,177	96.3995	0	0	0	794,804		794,804	0	794,804	0	0	76,507	0	99 / 99.....
JPY/Currency Fwd - 201303-D	Bond Hedge - 20030NBE0	D PART 1	Currency	Mizuho..... KYVX0WBRR8DFVPLES39	03/13/2013..	06/12/2013..	0	10,187,182	96.3995	0	0	0	266,044		266,044	0	266,044	0	0	25,609	0	99 / 99.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201303-D	Bond Hedge - 25179MAP8	D PART 1	Currency	Mizuho	03/13/2013	06/12/2013	0	24,769,078	96.3995	0	0	0	646,857		646,857	0	646,857	0	0	62,266	0	99 / 99
JPY/Currency Fwd - 201303-D	Bond Hedge - 25179MAP8	D PART 1	Currency	Mizuho	03/13/2013	06/12/2013	0	24,769,078	96.3995	0	0	0	646,857		646,857	0	646,857	0	0	62,266	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 219350AW5	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	2,015,169	96.3870	0	0	0	50,843		50,843	0	50,843	0	0	4,720	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 277432AN0	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	5,096,504	96.3870	0	0	0	128,586		128,586	0	128,586	0	0	11,937	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 219350AX3	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	9,877,996	96.3870	0	0	0	249,224		249,224	0	249,224	0	0	23,137	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 74834LAS9	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	3,224,900	96.3870	0	0	0	81,365		81,365	0	81,365	0	0	7,554	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 677415CP4	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	17,811,135	96.3870	0	0	0	449,378		449,378	0	449,378	0	0	41,718	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 125509BS7	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	5,304,928	96.3870	0	0	0	133,844		133,844	0	133,844	0	0	12,425	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 677415CP4	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	45,121,541	96.3870	0	0	0	1,138,425		1,138,425	0	1,138,425	0	0	105,686	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 375558AS2	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	3,589,677	96.3870	0	0	0	90,568		90,568	0	90,568	0	0	8,408	0	99 / 99
JPY/Currency Fwd - 201303-E	Bond Hedge - 375558AS2	D PART 1	Currency	BTMU	03/13/2013	05/31/2013	0	13,162,150	96.3870	0	0	0	332,083		332,083	0	332,083	0	0	30,829	0	99 / 99
JPY/Currency Fwd - 201303-F	Bond Hedge - 018490AQ5	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	12,014,743	96.1000	0	0	0	267,571		267,571	0	267,571	0	0	29,870	0	100 / 100
JPY/Currency Fwd - 201303-F	Bond Hedge - 620076BC2	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	9,854,302	96.1000	0	0	0	219,457		219,457	0	219,457	0	0	24,499	0	100 / 100
JPY/Currency Fwd - 201303-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	20,019,879	96.1000	0	0	0	445,847		445,847	0	445,847	0	0	49,771	0	100 / 100
JPY/Currency Fwd - 201303-F	Bond Hedge - 907818DP0	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	14,754,134	96.1000	0	0	0	328,578		328,578	0	328,578	0	0	36,680	0	100 / 100
JPY/Currency Fwd - 201303-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	12,011,927	96.1000	0	0	0	267,508		267,508	0	267,508	0	0	29,863	0	100 / 100
JPY/Currency Fwd - 201303-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	8,007,951	96.1000	0	0	0	178,339		178,339	0	178,339	0	0	19,908	0	100 / 100
JPY/Currency Fwd - 201303-F	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	5,004,970	96.1000	0	0	0	111,462		111,462	0	111,462	0	0	12,443	0	100 / 100
JPY/Currency Fwd - 201303-F	Bond Hedge - 380956AD4	D PART 1	Currency	BTMU	03/15/2013	06/12/2013	0	49,851,094	96.1000	0	0	0	1,110,195		1,110,195	0	1,110,195	0	0	123,933	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 775109AX9	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	4,969,195	95.0135	0	0	0	53,291		53,291	0	53,291	0	0	11,858	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 620076BC2	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	4,978,037	95.0135	0	0	0	53,386		53,386	0	53,386	0	0	11,879	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 380956AD4	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	15,034,151	95.0135	0	0	0	161,229		161,229	0	161,229	0	0	35,876	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 25470DAJ8	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	10,138,753	95.0135	0	0	0	108,730		108,730	0	108,730	0	0	24,194	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 23338VA44	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	50,101,664	95.0135	0	0	0	537,301		537,301	0	537,301	0	0	119,558	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 744448CJ8	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	16,975,432	95.0135	0	0	0	182,048		182,048	0	182,048	0	0	40,509	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 585055AY2	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	43,560,855	95.0135	0	0	0	467,156		467,156	0	467,156	0	0	103,949	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 744448CJ8	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	12,981,213	95.0135	0	0	0	139,213		139,213	0	139,213	0	0	30,977	0	100 / 100
JPY/Currency Fwd - 201303-G	Bond Hedge - 863667AE1	D PART 1	Currency	BTMU	03/22/2013	06/12/2013	0	39,333,700	95.0135	0	0	0	421,823		421,823	0	421,823	0	0	93,862	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 115637AL4	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	1,933,120	93.9820	0	0	0	510		510	0	510	0	0	4,669	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 452308AQ2	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	6,700,712	93.9820	0	0	0	1,767		1,767	0	1,767	0	0	16,184	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 17275RAF9	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	35,769,604	93.9820	0	0	0	9,434		9,434	0	9,434	0	0	86,392	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 26884TAH5	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	2,007,527	93.9820	0	0	0	529		529	0	529	0	0	4,849	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 277432AN0	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	6,209,590	93.9820	0	0	0	1,638		1,638	0	1,638	0	0	14,998	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 74834LAS9	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	5,446,377	93.9820	0	0	0	1,436		1,436	0	1,436	0	0	13,154	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 824348AQ9	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	9,774,833	93.9820	0	0	0	2,578		2,578	0	2,578	0	0	23,608	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 452308AQ2	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	11,167,854	93.9820	0	0	0	2,945		2,945	0	2,945	0	0	26,973	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 15135UAG4	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	4,986,207	93.9820	0	0	0	1,315		1,315	0	1,315	0	0	12,043	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 26884TAH5	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	5,018,817	93.9820	0	0	0	1,324		1,324	0	1,324	0	0	12,122	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	9,806,248	93.9820	0	0	0	2,586		2,586	0	2,586	0	0	23,684	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	2,941,874	93.9820	0	0	0	776		776	0	776	0	0	7,105	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	5,883,749	93.9820	0	0	0	1,552		1,552	0	1,552	0	0	14,211	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	6,864,374	93.9820	0	0	0	1,810		1,810	0	1,810	0	0	16,579	0	100 / 100
JPY/Currency Fwd - 201303-H	Bond Hedge - 740189AH8	D PART 1	Currency	Sumitomo Mitsui	03/27/2013	06/19/2013	0	2,941,874	93.9820	0	0	0	776		776	0	776	0	0	7,105	0	100 / 100

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American Family Life Assurance Company of Columbus (Aflac)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	9,806,248	.....93.9820	.....0	.....0	.....0	.....2,586	.....	2,586	.....0	2,586	.....0	.....0	23,684	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 740189AG0.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	19,690,063	.....93.9820	.....0	.....0	.....0	.....5,193	.....	5,193	.....0	5,193	.....0	.....0	47,556	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	2,769,861	.....93.9820	.....0	.....0	.....0	.....731	.....	731	.....0	731	.....0	.....0	6,690	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 68389XAM7.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	11,761,057	.....93.9820	.....0	.....0	.....0	.....3,102	.....	3,102	.....0	3,102	.....0	.....0	28,406	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 693506BG1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	3,933,683	.....93.9820	.....0	.....0	.....0	.....1,037	.....	1,037	.....0	1,037	.....0	.....0	9,501	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	4,616,435	.....93.9820	.....0	.....0	.....0	.....1,218	.....	1,218	.....0	1,218	.....0	.....0	11,150	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	3,055,029	.....93.9820	.....0	.....0	.....0	.....806	.....	806	.....0	806	.....0	.....0	7,379	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 976843BH4.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	2,915,220	.....93.9820	.....0	.....0	.....0	.....769	.....	769	.....0	769	.....0	.....0	7,041	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 681919AZ9.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	4,073,929	.....93.9820	.....0	.....0	.....0	.....1,074	.....	1,074	.....0	1,074	.....0	.....0	9,839	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 651639AN6.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	5,015,566	.....93.9820	.....0	.....0	.....0	.....1,323	.....	1,323	.....0	1,323	.....0	.....0	12,114	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 824384AQ9.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	5,864,900	.....93.9820	.....0	.....0	.....0	.....1,547	.....	1,547	.....0	1,547	.....0	.....0	14,165	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	2,769,861	.....93.9820	.....0	.....0	.....0	.....731	.....	731	.....0	731	.....0	.....0	6,690	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	3,907,233	.....93.9820	.....0	.....0	.....0	.....1,030	.....	1,030	.....0	1,030	.....0	.....0	9,437	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 56585AAD2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	5,810,071	.....93.9820	.....0	.....0	.....0	.....1,532	.....	1,532	.....0	1,532	.....0	.....0	14,033	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	4,884,041	.....93.9820	.....0	.....0	.....0	.....1,288	.....	1,288	.....0	1,288	.....0	.....0	11,796	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 74834LAS9.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	2,178,551	.....93.9820	.....0	.....0	.....0	.....575	.....	575	.....0	575	.....0	.....0	5,262	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 74834LAS9.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	5,446,377	.....93.9820	.....0	.....0	.....0	.....1,436	.....	1,436	.....0	1,436	.....0	.....0	13,154	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	4,903,124	.....93.9820	.....0	.....0	.....0	.....1,293	.....	1,293	.....0	1,293	.....0	.....0	11,842	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	14,171,097	.....93.9820	.....0	.....0	.....0	.....3,737	.....	3,737	.....0	3,737	.....0	.....0	34,226	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	1,959,228	.....93.9820	.....0	.....0	.....0	.....517	.....	517	.....0	517	.....0	.....0	4,732	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	5,061,106	.....93.9820	.....0	.....0	.....0	.....1,335	.....	1,335	.....0	1,335	.....0	.....0	12,224	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	5,369,612	.....93.9820	.....0	.....0	.....0	.....1,416	.....	1,416	.....0	1,416	.....0	.....0	12,969	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 292505AJ3.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	5,269,621	.....93.9820	.....0	.....0	.....0	.....1,390	.....	1,390	.....0	1,390	.....0	.....0	12,727	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	2,055,577	.....93.9820	.....0	.....0	.....0	.....542	.....	542	.....0	542	.....0	.....0	4,965	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	2,072,189	.....93.9820	.....0	.....0	.....0	.....547	.....	547	.....0	547	.....0	.....0	5,005	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	4,863,255	.....93.9820	.....0	.....0	.....0	.....1,283	.....	1,283	.....0	1,283	.....0	.....0	11,746	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	9,806,248	.....93.9820	.....0	.....0	.....0	.....2,586	.....	2,586	.....0	2,586	.....0	.....0	23,684	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	24,515,620	.....93.9820	.....0	.....0	.....0	.....6,466	.....	6,466	.....0	6,466	.....0	.....0	59,211	0.....	100 / 100.....
JPY/Currency Fwd - 201303-H.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency.	Sumitomo Mitsui 5U0XI89JRFVHWIBS4F54.....	03/27/2013..	.06/19/2013..	.....0	4,616,435	.....93.9820	.....0	.....0	.....0	.....1,218	.....	1,218	.....0	1,218	.....0	.....0	11,150	0.....	100 / 100.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 202795JA9.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	9,629,410	.....94.0146	.....0	.....0	.....0	.....7,790	.....	7,790	.....0	7,790	.....0	.....0	23,257	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 115637AL4.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	12,534,839	.....94.0146	.....0	.....0	.....0	.....10,140	.....	10,140	.....0	10,140	.....0	.....0	30,275	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	2,142,641	.....94.0146	.....0	.....0	.....0	.....1,733	.....	1,733	.....0	1,733	.....0	.....0	5,175	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	14,130,744	.....94.0146	.....0	.....0	.....0	.....11,431	.....	11,431	.....0	11,431	.....0	.....0	34,129	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 292505AJ3.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	5,256,854	.....94.0146	.....0	.....0	.....0	.....4,253	.....	4,253	.....0	4,253	.....0	.....0	12,697	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	4,710,248	.....94.0146	.....0	.....0	.....0	.....3,810	.....	3,810	.....0	3,810	.....0	.....0	11,376	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	5,795,994	.....94.0146	.....0	.....0	.....0	.....4,689	.....	4,689	.....0	4,689	.....0	.....0	13,999	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	6,963,778	.....94.0146	.....0	.....0	.....0	.....5,633	.....	5,633	.....0	5,633	.....0	.....0	16,819	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	19,704,420	.....94.0146	.....0	.....0	.....0	.....15,940	.....	15,940	.....0	15,940	.....0	.....0	47,591	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 260003AK4.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	4,710,248	.....94.0146	.....0	.....0	.....0	.....14,715	.....	14,715	.....0	14,715	.....0	.....0	43,934	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 931142DB6.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	12,468,608	.....94.0146	.....0	.....0	.....0	.....10,086	.....	10,086	.....0	10,086	.....0	.....0	30,115	0.....	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency.	Mizuho..... KYVX0WBRR8DFVPLES39	03/27/2013..	.06/19/2013..	.....0	5,006,658	.....94.0146	.....0	.....0	.....0	.....4,050	.....	4,050	.....0	4,050	.....0	.....0	12,092	0.....	99 / 9

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 292505AJ3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	03/27/2013..	06/19/2013..	0	10,513,707	94.0146	0	0	0	8,505		8,505	0	8,505	0	0	25,393	0	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 927804FL3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	03/27/2013..	06/19/2013..	0	5,047,170	94.0146	0	0	0	4,083		4,083	0	4,083	0	0	12,190	0	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 824348AQ9.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	03/27/2013..	06/19/2013..	0	9,751,150	94.0146	0	0	0	7,888		7,888	0	7,888	0	0	23,551	0	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 927804FL3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	03/27/2013..	06/19/2013..	0	10,094,340	94.0146	0	0	0	8,166		8,166	0	8,166	0	0	24,380	0	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 927804FL3.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	03/27/2013..	06/19/2013..	0	5,047,170	94.0146	0	0	0	4,083		4,083	0	4,083	0	0	12,190	0	99 / 99.....
JPY/Currency Fwd - 201303-I.....	Bond Hedge - 89233P7F7.....	D PART 1.	Currency.	Mizuho..... KYVXX0WBRR8DFVPLES39	03/27/2013..	06/19/2013..	0	74,394,814	94.0146	0	0	0	60,181		60,181	0	60,181	0	0	179,681	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 380956AD4.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	9,977,799	94.5230	0	0	0	56,044		56,044	0	56,044	0	0	25,083	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 25470DAJ8.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	10,147,173	94.5230	0	0	0	56,995		56,995	0	56,995	0	0	25,508	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 620076BC2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	12,992,915	94.5230	0	0	0	72,979		72,979	0	72,979	0	0	32,662	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 775109AX9.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	14,852,015	94.5230	0	0	0	83,421		83,421	0	83,421	0	0	37,336	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 25271CAL6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	16,261,106	94.5230	0	0	0	91,336		91,336	0	91,336	0	0	40,878	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 620076BC2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	9,994,550	94.5230	0	0	0	56,138		56,138	0	56,138	0	0	25,125	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 775109AX9.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	4,950,672	94.5230	0	0	0	27,807		27,807	0	27,807	0	0	12,445	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 25470DAJ8.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	10,147,173	94.5230	0	0	0	56,995		56,995	0	56,995	0	0	25,508	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 25271CAL6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	18,762,814	94.5230	0	0	0	105,388		105,388	0	105,388	0	0	47,167	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 863667AE1.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	9,849,482	94.5230	0	0	0	55,323		55,323	0	55,323	0	0	24,760	0	99 / 99.....
JPY/Currency Fwd - 201303-J.....	Bond Hedge - 585055AY2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/27/2013..	06/26/2013..	0	19,393,301	94.5230	0	0	0	108,929		108,929	0	108,929	0	0	48,752	0	99 / 99.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 863667AE1.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	8,919,123	93.9870	0	0	0	(700)		(700)	0	(700)	0	0	22,174	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 775109AX9.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	10,012,942	93.9870	0	0	0	(786)		(786)	0	(786)	0	0	24,893	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	10,220,368	93.9870	0	0	0	(803)		(803)	0	(803)	0	0	25,409	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 548661CX3.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	10,434,895	93.9870	0	0	0	(820)		(820)	0	(820)	0	0	25,942	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 863667AE1.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	9,910,136	93.9870	0	0	0	(778)		(778)	0	(778)	0	0	24,637	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 370334BP8.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	20,092,281	93.9870	0	0	0	(1,578)		(1,578)	0	(1,578)	0	0	49,951	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 585055AY2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	9,756,079	93.9870	0	0	0	(766)		(766)	0	(766)	0	0	24,254	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 263534CJ6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	5,092,376	93.9870	0	0	0	(400)		(400)	0	(400)	0	0	12,660	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 055451AR9.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	5,044,333	93.9870	0	0	0	(396)		(396)	0	(396)	0	0	12,541	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	4,028,165	93.9870	0	0	0	(316)		(316)	0	(316)	0	0	10,014	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 620076BC2.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	7,062,277	93.9870	0	0	0	(555)		(555)	0	(555)	0	0	17,557	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 25271CAL6.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	3,777,420	93.9870	0	0	0	(297)		(297)	0	(297)	0	0	9,391	0	100 / 100.....
JPY/Currency Fwd - 201303-K.....	Bond Hedge - 057224AZ0.....	D PART 1.	Currency.	BTMU..... C3GTMZIHMY46P4OIX74..	03/29/2013..	06/26/2013..	0	5,829,616	93.9870	0	0	0	(458)		(458)	0	(458)	0	0	14,493	0	100 / 100.....
1219999. Total-Forwards-Hedging Effective.....										0	0	0	(252,828,454)	XXX	(252,828,454)	0	(196,058,325)	0	0	22,525,567	XXX	XXX
1269999. Total-Forwards.....										0	0	0	(252,828,454)	XXX	(252,828,454)	0	(196,058,325)	0	0	22,525,567	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	0	(252,828,454)	XXX	(252,828,454)	0	(196,058,325)	0	0	22,525,567	XXX	XXX
1409999. Total-Hedging Other.....										0	0	0	2,460,008	XXX	2,460,008	0	2,460,008	0	0	1,508,895	XXX	XXX
1449999. TOTAL.....										0	0	0	(250,368,445)	XXX	(250,368,445)	0	(193,598,316)	0	0	24,034,461	XXX	XXX

QE06.15

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

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral			
NAIC 1 Designation												
Sumitomo Mitsui-Foreign Exchange Forward 201209-A.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(49,416,654)	0	0	(49,416,654)	0	1,041,105	1,041,105
BTMU-Foreign Exchange Forward 201209-G.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(47,752,379)	0	0	(47,752,379)	0	1,049,500	1,049,500
BTMU-Foreign Exchange Forward 201301-A.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(26,360,579)	0	0	(26,360,579)	0	912,867	912,867
Sumitomo Mitsui-Foreign Exchange Forward 201301-C.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(7,534,449)	0	0	(7,534,449)	0	323,533	323,533
Mizuho-Foreign Exchange Forward 201301-D.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	0	(13,617,063)	0	0	(13,617,063)	0	663,418	663,418
Sumitomo Mitsui-Foreign Exchange Forward 201301-E.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(16,374,828)	0	0	(16,374,828)	0	860,981	860,981
Sumitomo Mitsui-Foreign Exchange Forward 201301-F.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(8,370,089)	0	0	(8,370,089)	0	356,960	356,960
Sumitomo Mitsui-Foreign Exchange Forward 201301-G.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(4,933,065)	0	0	(4,933,065)	0	290,745	290,745
Sumitomo Mitsui-Foreign Exchange Forward 201301-H.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(6,885,226)	0	0	(6,885,226)	0	419,151	419,151
Sumitomo Mitsui-Foreign Exchange Forward 201301-I.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(15,748,005)	0	0	(15,748,005)	0	983,311	983,311
BTMU-Foreign Exchange Forward 201301-J.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(12,361,723)	0	0	(12,361,723)	0	655,015	655,015
Sumitomo Mitsui-Foreign Exchange Forward 201301-K.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(13,037,032)	0	0	(13,037,032)	0	914,620	914,620
Mizuho-Foreign Exchange Forward 201301-L.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	0	(12,077,344)	0	0	(12,077,344)	0	846,984	846,984
Mizuho-Foreign Exchange Forward 201301-M.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	0	(4,754,846)	0	0	(4,754,846)	0	369,453	369,453
Mizuho-Foreign Exchange Forward 201302-A.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	0	(6,492,631)	0	0	(6,492,631)	0	907,126	907,126
Sumitomo Mitsui-Foreign Exchange Forward 201302-B.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(6,174,616)	0	0	(6,174,616)	0	865,718	865,718
Mizuho-Foreign Exchange Forward 201302-C.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	0	(555,647)	0	0	(555,647)	0	248,159	248,159
Mizuho-Foreign Exchange Forward 201302-D.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	661,514	0	661,514	661,514	0	661,514	685,309	685,309
BTMU-Foreign Exchange Forward 201302-E.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	510,131	0	510,131	510,131	0	510,131	732,698	732,698
Sumitomo Mitsui-Foreign Exchange Forward 201302-F.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(818,863)	0	0	(818,863)	0	258,937	258,937
BTMU-Foreign Exchange Forward 201302-G.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(906,602)	0	0	(906,602)	0	779,384	779,384
Mizuho-Foreign Exchange Forward 201302-H.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	0	(725,996)	0	0	(725,996)	0	813,079	813,079
Mizuho-Foreign Exchange Forward 201302-I.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	0	(4,241,312)	0	0	(4,241,312)	0	776,123	776,123
BTMU-Foreign Exchange Forward 201302-J.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(4,747,713)	0	0	(4,747,713)	0	815,649	815,649
BTMU-Foreign Exchange Forward 201302-K.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(3,572,904)	0	0	(3,572,904)	0	426,645	426,645
Sumitomo Mitsui-Foreign Exchange Forward 201303-A.....	5U0X189JRFVHWIBS4F54.....	N	N	0	0	(2,000,759)	0	0	(2,000,759)	0	736,845	736,845
BTMU-Foreign Exchange Forward 201303-B.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(2,184,806)	0	0	(2,184,806)	0	756,511	756,511
BTMU-Foreign Exchange Forward 201303-C.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	931,537	0	931,537	931,537	0	931,537	240,842	240,842
Mizuho-Foreign Exchange Forward 201303-D.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	7,950,242	0	7,950,242	7,950,242	0	7,950,242	765,281	765,281
BTMU-Foreign Exchange Forward 201303-E.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	2,654,316	0	2,654,316	2,654,316	0	2,654,316	246,414	246,414
BTMU-Foreign Exchange Forward 201303-F.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	2,928,957	0	2,928,957	2,928,957	0	2,928,957	326,966	326,966
BTMU-Foreign Exchange Forward 201303-G.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	2,124,176	0	2,124,176	2,124,176	0	2,124,176	472,662	472,662
Sumitomo Mitsui-Foreign Exchange Forward 201303-H.....	5U0X189JRFVHWIBS4F54.....	N	N	0	79,282	0	79,282	79,282	0	79,282	726,052	726,052
Mizuho-Foreign Exchange Forward 201303-I.....	KYVVX0WBRR8DFVPLES39.....	N	N	0	213,817	0	213,817	213,817	0	213,817	638,381	638,381
BTMU-Foreign Exchange Forward 201303-J.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	771,356	0	771,356	771,356	0	771,356	345,225	345,225
BTMU-Foreign Exchange Forward 201303-K.....	C3GTMMZIHMY46P4OIX74.....	N	N	0	0	(8,653)	0	0	(8,653)	0	273,915	273,915
BTMU-Foreign Exchange Collar 201303-A.....	C3GTMMZIHMY46P4OIX74.....	Y	N	0	949,642	0	949,642	949,642	0	949,642	452,668	452,668
Mizuho-Foreign Exchange Collar 201303-B.....	KYVVX0WBRR8DFVPLES39.....	Y	N	0	1,582,737	0	1,582,737	1,582,737	0	1,582,737	754,447	754,447
BTMU-Foreign Exchange Collar 201303-C.....	C3GTMMZIHMY46P4OIX74.....	Y	N	0	0	(72,371)	0	0	(72,371)	0	301,779	229,408
0299999. Total NAIC 1 Designation.....				0	21,357,709	(271,726,154)	21,357,709	21,357,709	(271,726,154)	21,357,709	24,034,461	23,962,090
0999999. Totals.....				0	21,357,709	(271,726,154)	21,357,709	21,357,709	(271,726,154)	21,357,709	24,034,461	23,962,090

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Short-Term Invested Assets (Schedule DA Type)						
00084B S9 6	ABN AMRO FUNDING USA LLC 42D 5/9/2013 - Commercial Paper.....			1,740,598	1,740,550	05/09/2013...
00084B TQ 7	ABN AMRO FUNDING USA LLC 42D 6/24/2013 - Commercial Paper.....			199,879	199,860	06/24/2013...
00084B T6 1	ABN AMRO FUNDING USA LLC 42D 6/6/2013 - Commercial Paper.....			259,884	259,857	06/06/2013...
05253M BJ 2	AUST & NZ BANKING GROUP - Floating Rate Notes.....			1,544,059	1,543,000	07/23/2013...
05253M BK 9	AUST & NZ BANKING GROUP - Floating Rate Notes.....			700,301	700,000	08/16/2013...
05252W CV 3	AUST & NZ BANKING GRP NY - Floating Rate Notes.....			1,700,695	1,700,000	05/17/2013...
06366X N7 3	BANK OF MONTREAL CHICAGO - Floating Rate Notes.....			2,306,548	2,307,000	03/14/2014...
06366V 2J 4	BANK OF MONTREAL CHICAGO - Floating Rate Notes.....			517,408	517,126	10/11/2013...
06417E P2 3	BANK OF NOVA SCOTIA - Floating Rate Notes.....			400,534	400,416	10/18/2013...
06417E P2 3	BANK OF NOVA SCOTIA - Floating Rate Notes.....			902,202	902,176	10/18/2013...
06417E T7 8	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			1,291,301	1,291,000	05/02/2013...
06417E ZZ 9	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			602,352	602,276	02/27/2014...
06417E YU 1	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			874,559	874,465	02/10/2014...
06417E 4R 1	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes.....			1,124,947	1,125,160	01/03/2014...
1280C2 TR 0	CAISSE CENTRALE DESJARDN 42D 6/25/2013 - Commercial Paper.....			2,149,675	2,149,933	06/25/2013...
13606X 3L 0	CANADIAN IMP BK COMM NY CDI - Floating Rate Notes.....			320,338	320,169	06/03/2013...
13606Y FX 9	CANADIAN IMP BK COMM NY - Floating Rate Notes.....			1,958,407	1,958,000	04/23/2013...
13606Y FH 4	CANADIAN IMPERIAL BANK OF COMMERCE NY BRANCH - Floating Rate Notes.....			2,040,161	2,040,000	04/10/2013...
19422F TQ 9	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 6/24/2013 - Commercial Paper.....			2,312,598	2,312,542	06/24/2013...
20271E HG 7	COMMONWEALTH BANK OF AUSTRALIA NY BRANCH - Floating Rate Notes.....			902,010	901,522	06/14/2013...
20272A CJ 3	COMMONWEALTH BK AUSTRALI - Floating Rate Notes.....			1,779,704	1,779,000	05/17/2013...
20272A DG 8	COMMONWEALTH BK AUSTRALI - Floating Rate Notes.....			1,099,903	1,099,963	10/04/2013...
23305D UN 3	DBS BANK LTD/SINGAPORE 42D 7/22/2013 - Commercial Paper.....			2,070,357	2,070,646	07/22/2013...
25152X PK 0	DEUTSCHE BANK NY - Floating Rate Notes.....			1,571,049	1,573,000	09/12/2013...
2332K4 CS 1	DNB BANK ASA 42DIB 0.3855% 1/23/2014 - Floating Rate Notes.....			1,505,548	1,506,000	01/23/2014...
2332K4 CV 4	DNB BANK ASA 42DIB 0.3301% 3/13/2014 - Floating Rate Notes.....			780,297	781,000	03/13/2014...
29604C TK 8	ERSTE ABWICKLUNGSANSTALT CP 6/19/2013 - Commercial Paper.....			2,666,599	2,666,712	06/19/2013...
3024A6 TM 4	FCAR OWNER TRUST (SERIES II) ABCP 6/21/2013 - Commercial Paper.....			1,489,279	1,489,028	06/21/2013...
313380 5H 6	FEDERAL HOME LOAN BANK - Agencies.....			1,780,151	1,779,801	07/25/2013...
40433F AQ 2	HSBC BANK PLC - Floating Rate Notes.....			913,283	913,000	09/23/2013...
40433F BJ 7	HSBC BANK PLC - Floating Rate Notes.....			1,095,099	1,095,000	02/11/2014...
5705X4 S7 0	MARKET STREET FUNDING CORPORATION ABCP 5/7/2013 - Commercial Paper.....			1,343,796	1,343,718	05/07/2013...
64105R RQ 5	NESTLE FINANCE INTL LTD (FKA NESTLE FINANCE FRANCE SA) CP 4/24/2013 - Commercial Paper.....			1,450,910	1,450,768	04/24/2013...
65558E HQ 4	NORDEA BANK FINLAND NY - Floating Rate Notes.....			1,573,535	1,573,000	02/27/2014...
65558E JD 1	NORDEA BANK FINLAND NY - Floating Rate Notes.....			1,200,712	1,201,000	03/13/2014...
6555P0 TA 7	NORDEA NORTH AMERICA INC CP 6/10/2013 - Commercial Paper.....			865,673	865,579	06/10/2013...
67983T TL 0	OLD LINE FUNDING CORPORATION ABCP 6/20/2013 - Commercial Paper.....			877,783	877,610	06/20/2013...
74977M 7A 7	RABOBANK NEDERLAND NV NY - Floating Rate Notes.....			840,455	840,248	06/18/2013...
78009N GJ 9	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			1,500,918	1,500,000	06/05/2013...
78009N FA 9	ROYAL BANK OF CANADA NY - Floating Rate Notes.....			1,900,112	1,900,000	04/10/2013...
82124L TM 4	SHEFFIELD RECEIVABLES CORPORATION ABCP 6/21/2013 - Commercial Paper.....			1,841,064	1,841,088	06/21/2013...
86562K SU 9	SUMITOMO MITSUI BANKING CORP 42D 5/28/2013 - Commercial Paper.....			857,693	857,681	05/28/2013...
87019R R1 6	SWEDBANK (Non-Guarantee Issues) CP 4/1/2013 - Commercial Paper.....			1,237,980	1,238,000	04/01/2013...
87019R TR 7	SWEDBANK (Non-Guarantee Issues) CP 6/25/2013 - Commercial Paper.....			2,321,852	2,321,766	06/25/2013...
87019R U8 7	SWEDBANK (Non-Guarantee Issues) CP 7/8/2013 - Commercial Paper.....			1,251,290	1,250,875	07/08/2013...
89112W WF 0	TORONTO DOMINION BANK NY - Floating Rate Notes.....			1,529,093	1,529,000	11/15/2013...
89233G SD 9	TOYOTA MOTOR CORP. CP 5/13/2013 - Commercial Paper.....			1,870,688	1,870,520	05/13/2013...
89233G SE 7	TOYOTA MOTOR CREDIT CP 5/14/2013 - Commercial Paper.....			1,717,706	1,717,549	05/14/2013...
90319Q RF 8	UOB FUNDING CP 4/15/2013 - Commercial Paper.....			1,401,906	1,401,875	04/15/2013...
90319Q SU 4	UOB FUNDING CP 5/28/2013 - Commercial Paper.....			1,764,490	1,764,497	05/28/2013...
9497P6 ZH 4	WELLS FARGO BANK NA - Floating Rate Notes.....			2,032,622	2,033,000	03/07/2014...
96121T QW 1	WESTPAC BANKING CORP - Floating Rate Notes.....			2,201,847	2,202,212	11/21/2013...
96121T PN 2	WESTPAC BANKING CORP NY - Floating Rate Notes.....			801,992	802,372	07/05/2013...
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			72,983,842	72,980,560	...XXX.....
Cash (Schedule E Part 1 Type)						
06366X ZB 1	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			900,000	900,000	05/15/2013...
06366X XQ 0	BANK OF MONTREAL CHICAGO - Certificate of Deposit.....			1,000,011	1,000,000	05/06/2013...
06538F KW 3	BANK OF TOKYO-MITSUBISHI UFJ NY CDI 0.22% 4/10/2013 - Certificate of Deposit.....			399,006	399,005	04/10/2013...
06538F RJ 5	BANK TOKYO-MIT UFJ NY - Certificate of Deposit.....			700,017	700,000	06/21/2013...
06538F UP 7	BANK TOKYO-MIT UFJ NY - Certificate of Deposit.....			1,399,969	1,400,000	06/17/2013...
06538F QP 2	BANK TOKYO-MIT UFJ NY - Certificate of Deposit.....			900,024	900,000	05/15/2013...
06741X NY 0	BARCLAYS BANK PLC NY - Certificate of Deposit.....			970,000	970,000	06/12/2013...
06741X LD 8	BARCLAYS BANK PLC NY - Certificate of Deposit.....			778,027	778,000	04/11/2013...
06741X MY 1	BARCLAYS BANK PLC NY - Certificate of Deposit.....			1,700,114	1,700,000	05/15/2013...
06741X ND 6	BARCLAYS BANK PLC NY - Certificate of Deposit.....			1,600,118	1,600,000	05/20/2013...
10513D PW 4	BRANCH BANKING & TRUST - Certificate of Deposit.....			1,000,155	1,000,000	04/25/2013...
10513D RP 7	BRANCH BANKING & TRUST - Certificate of Deposit.....			4,100,008	4,100,000	04/01/2013...
13606Y XJ 0	CANADIAN IMP BK COMM NY - Certificate of Deposit.....			3,040,994	3,041,000	04/01/2013...
22550D G2 9	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			1,180,190	1,180,000	06/19/2013...
22550D ZP 7	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			1,276,065	1,276,000	04/10/2013...
22550D ZU 6	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			1,200,095	1,200,000	04/16/2013...
22550D X6 1	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			344,019	344,000	07/08/2013...
22550D Y5 2	CREDIT SUISSE NEW YORK - Certificate of Deposit.....			900,093	900,000	07/30/2013...
25155B TC 9	DEUTSCHE BANK NY - Certificate of Deposit.....			1,599,981	1,600,000	04/18/2013...
25155B TU 9	DEUTSCHE BANK NY - Certificate of Deposit.....			2,299,963	2,300,000	04/25/2013...
23330L PK 6	DNB NOR BANK ASA NY - Certificate of Deposit.....			1,300,192	1,300,026	05/08/2013...
60688R CK 7	MIZUHO CORPORATE BANK/NY - Certificate of Deposit.....			473,982	474,000	06/05/2013...
60688R BV 4	MIZUHO CORPORATE BANK/NY - Certificate of Deposit.....			2,033,104	2,033,000	05/28/2013...

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
65558E HC 5	NORDEA BANK FINLAND NY - Certificate of Deposit.....			1,652,066	1,652,000	08/19/2013...
65602N TZ 7	NORINCHUKIN BANK NY - Certificate of Deposit.....			5,404,962	5,405,000	04/03/2013...
69033P LA 6	OVERSEA-CHINESE BANKING 5/28/2013 - Certificate of Deposit.....			1,309,022	1,309,000	05/28/2013...
69033P LU 2	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			1,266,063	1,266,000	09/23/2013...
69033P HY 9	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			869,147	869,000	05/28/2013...
21684B BW 3	RABOBANK NEDERLAND NV NY - Certificate of Deposit.....			1,600,317	1,600,000	07/08/2013...
21684B DW 1	RABOBANK NEDERLAND NV NY - Certificate of Deposit.....			783,166	783,034	07/15/2013...
21684B AQ 7	RABOBANK NEDERLAND NV NY - Certificate of Deposit.....			2,065,593	2,065,360	06/10/2013...
83051H FH 4	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			1,193,464	1,193,000	07/23/2013...
83051H BH 8	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			1,414,061	1,414,000	04/03/2013...
83051H EP 7	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			1,143,297	1,143,000	06/03/2013...
83051H FK 7	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			900,444	900,230	08/12/2013...
83051H EH 5	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			262,073	262,069	06/03/2013...
83051H GN 0	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			299,017	299,000	05/08/2013...
86562D 4B 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			807,015	807,000	05/01/2013...
86562D X3 9	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			364,006	364,000	04/09/2013...
86562D 6L 9	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,800,052	1,800,000	05/20/2013...
86562C AF 9	SUMITOMO MITSUI BANKING CORP - Certificate of Deposit.....			699,961	700,000	06/03/2013...
86562C BD 3	SUMITOMO MITSUI BANKING CORP CDI 0.23% 6/11/2013 - Certificate of Deposit.....			515,968	516,000	06/11/2013...
86958C SP 0	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			1,470,065	1,470,021	07/12/2013...
86958C TV 6	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			560,975	561,008	07/15/2013...
86958C QX 5	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			900,013	900,002	04/17/2013...
86958C UA 0	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			1,699,942	1,700,018	06/17/2013...
86958C SJ 4	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			800,013	800,004	05/06/2013...
89112W A5 6	TORONTO DOMINION BANK NY - Certificate of Deposit.....			506,050	506,000	09/20/2013...
89112W SY 4	TORONTO DOMINION BANK NY - Certificate of Deposit.....			1,800,050	1,800,000	04/22/2013...
89112W ZS 9	TORONTO DOMINION BANK NY - Certificate of Deposit.....			522,003	522,000	04/08/2013...
	CASH.....			2,317	2,317	
9099999	Total - Cash (Schedule E Part 1 Type).....			63,707,249	63,704,094	...XXX.....
Cash Equivalents (Schedule E Part 2 Type)						
00084B RJ 5	ABN AMRO FUNDING USA LLC 42D 4/18/2013 - Commercial Paper.....			997,895	997,875	04/18/2013...
00084B SH 8	ABN AMRO FUNDING USA LLC 42D 5/17/2013 - Commercial Paper.....			299,914	299,910	05/17/2013...
00084B S8 8	ABN AMRO FUNDING USA LLC 42D 5/8/2013 - Commercial Paper.....			1,352,697	1,352,680	05/08/2013...
03663T RK 6	ANTALIS U.S. FUNDING CORP ABCP 4/19/2013 - Commercial Paper.....			1,211,859	1,211,867	04/19/2013...
04821T RA 5	ATLANTIC ASSET SECURITIZATION CORP ABCP 4/10/2013 - Commercial Paper.....			1,809,890	1,809,910	04/10/2013...
04821T RH 0	ATLANTIC ASSET SECURITIZATION CORP ABCP 4/17/2013 - Commercial Paper.....			882,917	882,922	04/17/2013...
0527M0 R4 1	AUTOBAHN FUNDING COMPANY ABCP 4/4/2013 - Commercial Paper.....			1,965,927	1,965,971	04/04/2013...
0527M0 R8 2	AUTOBAHN FUNDING COMPANY ABCP 4/8/2013 - Commercial Paper.....			1,349,922	1,349,945	04/08/2013...
101955 44 3	BNP D (Agency MBS & Pass Throughs) - Repo.....			6,212,000	6,212,000	04/01/2013...
13738J RJ 1	CANCARA ASSET SECURITISATION LLC [NON-ERISA ONLY] ABCP 4/18/2013 - Commercial Paper.....			1,592,823	1,592,819	04/18/2013...
15963T R8 4	CHARIOT FUNDING LLC ABCP 4/8/2013 - Commercial Paper.....			1,657,949	1,657,936	04/08/2013...
19422F R9 9	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 4/9/2013 - Commercial Paper.....			1,008,946	1,008,933	04/09/2013...
19422F T4 8	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 6/4/2013 - Commercial Paper.....			1,229,470	1,229,541	06/04/2013...
41068U R2 4	HANNOVER FUNDING CO LLC ABCP 4/2/2013 - Commercial Paper.....			1,333,965	1,333,991	04/02/2013...
5705X4 R9 7	MARKET STREET FUNDING CORPORATION ABCP 4/9/2013 - Commercial Paper.....			412,985	412,982	04/09/2013...
5705X4 SP 0	MARKET STREET FUNDING CORPORATION ABCP 5/23/2013 - Commercial Paper.....			1,140,734	1,140,670	05/23/2013...
101955 57 6	MERRILL D (Agency MBS & Pass Throughs) - Repo.....			4,419,000	4,419,000	04/01/2013...
101973 26 5	MERRILL D (Agency MBS & Pass Throughs) - Repo.....			12,022,000	12,022,000	04/02/2013...
60688F RC 5	MIZUHO FUNDING 42D 4/12/2013 - Commercial Paper.....			447,970	447,966	04/12/2013...
60688F SE 0	MIZUHO FUNDING 42D 5/14/2013 - Commercial Paper.....			1,077,731	1,077,697	05/14/2013...
67983T RA 6	OLD LINE FUNDING CORPORATION ABCP 4/10/2013 - Commercial Paper.....			1,781,955	1,781,915	04/10/2013...
67983T RC 2	OLD LINE FUNDING CORPORATION ABCP 4/12/2013 - Commercial Paper.....			1,315,962	1,315,924	04/12/2013...
67983T R2 4	OLD LINE FUNDING CORPORATION ABCP 4/2/2013 - Commercial Paper.....			1,448,986	1,448,992	04/02/2013...
69033Q RA 8	OVERSEA-CHINESE BANKING CORP CP 4/10/2013 - Commercial Paper.....			1,898,903	1,898,910	04/10/2013...
7588R0 RK 5	REGENCY MARKETS NO 1 LLC ABCP 4/19/2013 - Commercial Paper.....			1,459,831	1,459,869	04/19/2013...
102012 94 9	ROYAL D (Agency MBS & Pass Throughs) - Repo.....			13,302,548	13,302,548	04/01/2013...
79540A SD 1	SALISBURY RECEIVABLES CORP ABCP 5/13/2013 - Commercial Paper.....			895,770	895,780	05/13/2013...
82124L R8 7	SHEFFIELD RECEIVABLES CORPORATION ABCP 4/8/2013 - Commercial Paper.....			614,968	614,973	04/08/2013...
82124L SV 5	SHEFFIELD RECEIVABLES CORPORATION ABCP 5/29/2013 - Commercial Paper.....			2,143,290	2,143,240	05/29/2013...
89112X N9 2	TORONTO DOMINION BANK NY Floating Rate Notes.....			976,067	976,050	04/19/2013...
92646K RK 0	VICTORY RECEIVABLES CORPORATION ABCP 4/19/2013 Commercial Paper.....			2,380,724	2,380,774	04/19/2013...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			70,645,598	70,645,590	...XXX.....
9999999	Totals.....			207,336,689	207,330,244	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$...48,342,135 Book/Adjusted Carrying Value \$...48,351,274
- Average balance for the year to date: Fair Value \$...198,581,114 Book/Adjusted Carrying Value \$...198,564,207
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$...207,327,927 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....(6,115,854,732) Book/Adjusted Carrying Value \$.....(6,115,914,858)
2. Average balance for the year to date: Fair Value \$.....4,562,399,074 Book/Adjusted Carrying Value \$.....4,562,654,698

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								
JAPAN POST BANK(MADOHAN).....	JAPAN.....	0.000	0	0	361,321	134,310	261,307	XXX..
SUMITOMO-MITSUI TRUST.....	JAPAN.....	0.000	0	0	68,496	173,453	284,270	XXX..
SHIGA.....	JAPAN.....	0.000	0	0	39,845	48,909	288,886	XXX..
TOKYO-MITSUBISHI-UFJ.....	JAPAN.....	0.000	0	0	304,151	389,759	300,953	XXX..
SHINKIN CENTRAL.....	JAPAN.....	0.000	0	0	406,432	216,202	325,572	XXX..
YOKOHAMA(MADOHAN).....	JAPAN.....	0.000	0	0	214	134,481	389,303	XXX..
MIZUHO(EXPENSE).....	JAPAN.....	0.000	0	0	1,007,969	459,974	436,324	XXX..
mitsubishi-ufj trust.....	JAPAN.....	0.000	0	0	356,180	363,103	450,590	XXX..
JOYO(MADOHAN).....	JAPAN.....	0.000	0	0	94,957	73,634	591,416	XXX..
SHIZUOKA.....	JAPAN.....	0.000	0	0	78,943	304,247	665,091	XXX..
MIZUHO(KASOUKOUZAGUCHI).....	JAPAN.....	0.000	0	0	6,429	230,700	947,849	XXX..
KITAKYUSHU.....	JAPAN.....	0.020	0	2	0	0	1,063,264	XXX..
TSURUOKA SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	1,063,264	XXX..
TOKYO-MITSUBISHI-UFJ(CLAIM).....	JAPAN.....	0.000	0	0	1,376,634	1,355,620	1,336,478	XXX..
JAPAN POST BANK OSAKA(CLAIM).....	JAPAN.....	0.000	0	0	2,505,324	2,458,877	2,493,964	XXX..
RESONA(MADOHAN).....	JAPAN.....	0.000	0	0	575,449	1,038,836	2,508,678	XXX..
KYOTOCHUO SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	3,189,793	XXX..
NISHIHYOGO SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	3,189,793	XXX..
SAIKYO.....	JAPAN.....	0.000	0	0	0	0	3,189,793	XXX..
BISAI SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	3,189,793	XXX..
DAITO.....	JAPAN.....	0.000	0	0	0	0	3,189,793	XXX..
FUKUSHIMA.....	JAPAN.....	0.000	0	0	0	0	3,189,793	XXX..
MORIOKA SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	3,189,793	XXX..
SUMITOMO-MITSUI(MADOHAN).....	JAPAN.....	0.000	0	0	726,904	2,864,481	3,296,579	XXX..
Bank of America.....	Dallas, TX.....	0.000	0	0	2,637,434	2,971,902	3,435,626	XXX..
JAPAN POST BANK TOKYO(PREMIUM).....	JAPAN.....	0.000	0	0	4,437,721	3,929,280	3,609,770	XXX..
SUMITOMO-MITSUI(KASOUKOUZAGUCHI).....	JAPAN.....	0.000	0	0	1,181,901	1,158,935	4,629,976	XXX..
OKINAWA.....	JAPAN.....	0.020	0	20	0	0	5,316,321	XXX..
MOMIJI.....	JAPAN.....	0.020	0	9	0	0	5,316,321	XXX..
YAMAGUCHI.....	JAPAN.....	0.020	0	9	0	0	5,316,321	XXX..
OSAKAHIGASHI SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	5,316,321	XXX..
NAKAHYOGO SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	5,316,321	XXX..
YAMATO SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	5,316,321	XXX..
KURE SHINYOUKINKO.....	JAPAN.....	0.000	0	0	0	0	5,316,321	XXX..
JAPAN POST BANK TOKYO(CLAIM).....	JAPAN.....	0.000	0	0	5,636,079	5,540,324	6,169,340	XXX..
TOKYO-MITSUBISHI-UFJ(MADOHAN).....	JAPAN.....	0.000	0	0	635,526	876,749	6,615,789	XXX..
Wells Fargo.....	Atlanta, GA.....	0.020	1,494	0	(33,561,613)	(31,608,436)	10,171,764	XXX..
16 BANK.....	JAPAN.....	0.020	0	17	0	0	10,632,642	XXX..
MIZUHO(MADOHAN).....	JAPAN.....	0.000	0	0	5,038,215	4,951,657	11,983,231	XXX..
Columbus Bank & Trust.....	Columbus, GA.....	0.100	2,143	0	13,028,797	13,036,246	15,556,676	XXX..
BANK OF NEWYORK MELLON.....	New York, NY.....	0.000	0	0	0	0	90,339,522	XXX..
SUMITOMO-MITSUI.....	JAPAN.....	0.020	2,193	1,054	8,588	33,106,785	106,326,422	XXX..
SUMITOMO-MITSUI TRUST.....	JAPAN.....	0.020	0	233	1,716	1,691	106,326,422	XXX..
TOKYO-MITSUBISHI-UFJ.....	JAPAN.....	0.020	1,030	255	2,289,607	9,891	106,326,422	XXX..
BANK OF NEWYORK MELLON.....	BELGIUM.....	0.000	0	0	0	0	265,826,245	XXX..
MIZUHO.....	JAPAN.....	0.020	5,691	1,601	75,872,284	62,955,356	267,177,033	XXX..
JP Morgan Chase.....	New York, NY.....	0.000	0	0	(20,343,896)	(93,590,840)	(68,492,073)	XXX..
0199998. Deposits in.....265 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....								
	...XXX.....	...XXX.....	11,082	8	90,937,334	58,612,739	4,255,107	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	23,633	3,209	155,708,941	72,198,865	1,027,136,500	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	23,633	3,209	155,708,941	72,198,865	1,027,136,500	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	XXX.....	XXX.....	5,248	5,716	16,214	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	23,633	3,209	155,714,189	72,204,581	1,027,152,714	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