

QUARTERLY STATEMENT

OF THE

NATIONAL WESTERN LIFE INSURANCE COMPANY

of **Denver**

in the state of **Colorado**

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

June 30, 2014

LIFE AND ACCIDENT AND HEALTH

2014



66850201420100102

QUARTERLY STATEMENT

AS OF JUNE 30, 2014
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

NAIC Group Code 0000 , 0000 **NAIC Company Code** 66850 **Employer's ID Number** 84-0467208
(Current Period) (Prior Period)

Organized under the Laws of Colorado **State of Domicile or Port of Entry** Colorado
Country of Domicile United States

Incorporated/Organized July 16, 1956 **Commenced Business** June 28, 1957

Statutory Home Office 1675 Broadway #1200 , Denver, CO US 80202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 850 East Anderson Lane
(Street and Number)
Austin, TX US 78752 512-836-1010
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 850 East Anderson Lane , Austin, TX US 78752
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 850 East Anderson Lane Austin, TX US 78752 512-836-1010
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nationalwesternlife.com

Statutory Statement Contact Brian M. Pribyl 512-719-2493
(Name) (Area Code) (Telephone Number) (Extension)
bpribyl@nationalwesternlife.com 512-719-8538
(E-Mail Address) (Fax Number)

OFFICERS

Chairman of the Board and Chief Executive Officer
Robert Lee Moody

Name	Title
1. Ross Rankin Moody	President and Chief Operating Officer
2. James Parker Payne	Sr. VP - Secretary
3. Brian Mark Pribyl	Sr. VP - CFO & Treasurer
4. Kitty Kennedy Nelson	Sr. VP - Chief Actuary

VICE-PRESIDENTS

Name	Title	Name	Title
Stephen Christopher Johnson	Sr. VP - Chief Marketing Officer	Carlos Andres Martinez	Sr. VP - International Marketing
Charles D Milos	Sr. VP - Mortgage Loans & Real Estate	Patricia Lubar Scheuer	Sr. VP - Chief Investment Officer
Robert NMN Sweeney	Sr. VP - Chief Administrative Officer	Fabiola Amaro Best	VP - Life Underwriting & New Business
James Dennis Egan	VP - Human Resources	Gary Lynn Fischer	VP - Domestic Marketing
Luis Vincente Freire	VP - International Sales Development	Paul Timothy Garofoli	VP - Domestic Marketing
Mark Douglas Gulas	VP - Associate Actuary	Doris NMN Kruse	VP - Policy Benefits
Paul James Martinsen	VP - Information Services	Rachel Rega Paulson	VP - Legal
Reynaldo NMN Perez Jr.	VP - Legal	Donna Lyn Richardson	VP - Client Services
Lawrence Gregory Scott	VP - Actuarial Services	Bruce Edwin Wood #	VP - Controller & Assistant Treasurer
Anthony John Zagar	VP - Domestic Marketing		

DIRECTORS OR TRUSTEES

Frances Anne Moody-Dahlberg	Stephen Edward Glasgow	Erle Douglas McLeod	Charles D Milos
Robert Lee Moody	Ross Rankin Moody	Russell Shearn Moody	Louis Edward Pauls Jr.
Elvin Jerome Pederson	Ann McLeod Moody		

State of Texas

County of Travis ss

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) Ross Rankin Moody	(Signature) James Parker Payne	(Signature) Brian Mark Pribyl
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
President and Chief Operating Officer (Title)	Sr. VP - Secretary (Title)	Sr. VP - CFO & Treasurer (Title)

Subscribed and sworn to before me this
13th day of August, 2014

a. Is this an original filing? Yes 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	9,064,440,753	900	9,064,439,853	8,887,371,081
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	288,265,080		288,265,080	278,960,069
3. Mortgage loans on real estate:				
3.1 First liens	122,979,465		122,979,465	98,167,330
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	652,800		652,800	652,800
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	862,310		862,310	867,410
5. Cash (\$ (20,617,872)), cash equivalents (\$ 45,734,506), and short-term investments (\$ 117,956,067)	143,072,701		143,072,701	103,451,658
6. Contract loans (including \$ 0 premium notes)	64,987,569	205,750	64,781,819	65,825,733
7. Derivatives	146,513,699		146,513,699	169,313,534
8. Other invested assets	12,796,576		12,796,576	12,783,287
9. Receivables for securities	2,669,281		2,669,281	5,768,877
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,847,240,234	206,650	9,847,033,584	9,623,161,779
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	89,756,080		89,756,080	89,691,998
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	939,120		939,120	975,476
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	4,143,985		4,143,985	3,265,610
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,219,175		3,219,175	1,108,528
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	4,639,805		4,639,805	
18.2 Net deferred tax asset	90,350,478	45,003,813	45,346,665	46,501,806
19. Guaranty funds receivable or on deposit	1,207,207		1,207,207	1,370,524
20. Electronic data processing equipment and software	30,109,740	29,630,457	479,283	585,893
21. Furniture and equipment, including health care delivery assets (\$ 0)	549,301	549,301		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$ 0) and other amounts receivable	16,150,185	16,150,185		
25. Aggregate write-ins for other than invested assets	7,790,603	2,974,149	4,816,454	4,499,563
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,096,095,913	94,514,555	10,001,581,358	9,771,161,177
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	10,096,095,913	94,514,555	10,001,581,358	9,771,161,177

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Assets of non-qualified deferred compensation trust	4,816,454		4,816,454	4,499,563
2502. Non-vested defined contribution plan contribution	1,979,040	1,979,040		
2503. Prepaid general expenses	508,536	508,536		
2598. Summary of remaining write-ins for Line 25 from overflow page	486,573	486,573		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	7,790,603	2,974,149	4,816,454	4,499,563

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 8,475,416,492 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	8,475,416,492	8,278,026,023
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	58,537	58,537
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	128,566,261	137,194,977
4. Contract claims:		
4.1 Life	61,854,684	52,820,128
4.2 Accident and health	42,403	45,044
5. Policyholders' dividends \$ 90 and coupons \$ 278 due and unpaid	368	1,145
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	51,798	55,689
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	17,193	18,138
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	260,655	256,978
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
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		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 3,412,423 ceded	3,412,423	
9.4 Interest Maintenance Reserve	7,665,587	8,312,769
10. Commissions to agents due or accrued-life and annuity contracts \$ 2,732,566, accident and health \$ 0 and deposit-type contract funds \$ 0	2,732,566	5,141,392
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	15,354,522	21,069,145
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,291,063	3,204,246
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	1,130,957	9,473,921
15.2 Net deferred tax liability		
16. Unearned investment income	2,133,949	2,199,822
17. Amounts withheld or retained by company as agent or trustee	11,206,505	10,987,281
18. Amounts held for agents' account, including \$ 3,102,610 agents' credit balances	3,102,610	3,306,138
19. Remittances and items not allocated	19,851,815	15,228,369
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,816,454	4,499,564
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	65,458,799	65,146,351
24.02 Reinsurance in unauthorized and certified \$ (0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	13,887,410	4,922,201
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	23,975,399	22,961,373
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,842,288,450	8,644,929,231
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	8,842,288,450	8,644,929,231
29. Common capital stock	3,636,165	3,634,765
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	40,427,235	40,077,879
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,115,229,508	1,082,519,302
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)		
36.2 0 shares preferred (value included in Line 30 \$ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	1,155,656,743	1,122,597,181
38. Totals of Lines 29, 30 and 37	1,159,292,908	1,126,231,946
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,001,581,358	9,771,161,177

DETAILS OF WRITE-IN LINES		
2501.	Additional benefit plans liability	23,772,022
2502.	Bills payable	203,377
2503.		
2598.	Summary of remaining write-ins for Line 25 from overflow page	
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	23,975,399
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	
3401.		
3402.		
3403.		
3498.	Summary of remaining write-ins for Line 34 from overflow page	
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	523,403,316	542,923,537	1,105,383,108
2. Considerations for supplementary contracts with life contingencies		(20)	(20)
3. Net investment income	252,825,656	299,717,594	641,188,486
4. Amortization of Interest Maintenance Reserve (IMR)	1,587,635	1,710,032	4,445,448
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	726		417
8.3 Aggregate write-ins for miscellaneous income	21,519,056	18,318,133	37,620,412
9. Totals (Lines 1 to 8.3)	799,336,389	862,669,276	1,788,637,851
10. Death benefits	22,211,881	21,461,826	44,356,167
11. Matured endowments (excluding guaranteed annual pure endowments)	466,994	1,183,351	2,000,179
12. Annuity benefits	165,559,104	177,811,222	325,919,426
13. Disability benefits and benefits under accident and health contracts	958,879	894,954	1,841,502
14. Coupons, guaranteed annual pure endowments and similar benefits	34,943	34,935	76,815
15. Surrender benefits and withdrawals for life contracts	280,558,736	262,244,216	533,112,896
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,831,565	2,571,328	5,578,217
18. Payments on supplementary contracts with life contingencies	65,412	68,647	122,781
19. Increase in aggregate reserves for life and accident and health contracts	194,545,456	217,916,492	497,269,055
20. Totals (Lines 10 to 19)	667,232,970	684,186,971	1,410,277,038
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	68,640,383	63,834,863	137,362,505
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	27,130,145	32,130,081	63,248,760
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,542,493	3,943,945	6,736,890
25. Increase in loading on deferred and uncollected premiums	(653,224)	(555,018)	165,236
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	765,892,767	783,540,842	1,617,790,429
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	33,443,622	79,128,434	170,847,422
30. Dividends to policyholders	25,514	25,385	51,213
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	33,418,108	79,103,049	170,796,209
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	8,411,337	32,278,166	66,798,258
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)	25,006,771	46,824,883	103,997,951
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 980,894 (excluding taxes of \$ 475,988 transferred to the IMR)	2,635,903	2,065,752	2,160,657
35. Net income (Line 33 plus Line 34)	27,642,674	48,890,635	106,158,608
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,126,231,946	1,004,766,161	1,004,766,161
37. Net income (Line 35)	27,642,674	48,890,635	106,158,608
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 38,205	9,418,270	9,040,727	16,244,358
39. Change in net unrealized foreign exchange capital gain (loss)	(24,042)	(9,888)	185,335
40. Change in net deferred income tax	(2,868,036)	5,575,447	14,692,970
41. Change in nonadmitted assets	2,216,086	(1,677,600)	(10,600,924)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(2,845,011)	(6,396,636)	(12,767,474)
44. Change in asset valuation reserve	(312,448)	4,981,927	5,617,359
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			3,208,066
50. Capital changes:			
50.1 Paid in	1,400		2
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	349,356		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(1,272,515)
53. Aggregate write-ins for gains and losses in surplus	(517,287)	1,789,005	
54. Net change in capital and surplus (Lines 37 through 53)	33,060,962	62,193,617	121,465,785
55. Capital and surplus as of statement date (Lines 36 + 54)	1,159,292,908	1,066,959,778	1,126,231,946

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	21,036,010	18,023,785	37,038,365
08.302. Miscellaneous income	483,046	294,348	582,047
08.303. Summary of remaining write-ins for Line 08.3 from overflow page			
08.398. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	21,519,056	18,318,133	37,620,412
2701. Summary of remaining write-ins for Line 27 from overflow page			
2702. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
2703. Summary of remaining write-ins for Line 27 from overflow page			
2798. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. Deferred tax adjustment		323,568	
5302. Change in benefit plans unassigned funds (SSAP 92 and 102)	(517,287)	1,465,437	
5303. Summary of remaining write-ins for Line 53 from overflow page			
5398. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(517,287)	1,789,005	

CASH FLOW

Cash from Operations	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	526,630,621	545,574,706	1,105,015,763
2. Net investment income	280,719,850	234,092,328	530,143,460
3. Miscellaneous income	21,519,782	18,335,316	37,620,829
4. Total (Lines 1 to 3)	828,870,253	798,002,350	1,672,780,052
5. Benefit and loss related payments	463,579,883	448,645,580	920,112,852
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	105,888,800	93,920,079	195,033,456
8. Dividends paid to policyholders	29,918	30,464	54,596
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	22,375,000	20,543,155	52,978,888
10. Total (Lines 5 through 9)	591,873,601	563,139,278	1,168,179,792
11. Net cash from operations (Line 4 minus Line 10)	236,996,652	234,863,072	504,600,260
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	312,149,795	546,566,094	1,074,292,439
12.2 Stocks			
12.3 Mortgage loans	4,507,946	17,877,588	35,210,317
12.4 Real estate			
12.5 Other invested assets	139,375	337,500	860,625
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	101,970,700	44,778,153	157,111,053
12.8 Total investment proceeds (Lines 12.1 to 12.7)	418,767,816	609,559,335	1,267,474,434
13. Cost of investments acquired (long-term only):			
13.1 Bonds	484,518,987	922,723,286	1,692,071,206
13.2 Stocks			
13.3 Mortgage loans	29,282,080	2,167,068	15,663,096
13.4 Real estate			
13.5 Other invested assets		15,254	13,325,254
13.6 Miscellaneous applications	107,397,380	47,227,983	162,020,717
13.7 Total investments acquired (Lines 13.1 to 13.6)	621,198,447	972,133,591	1,883,080,273
14. Net increase (or decrease) in contract loans and premium notes	(981,510)	(753,699)	(5,580,047)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(201,449,121)	(361,820,557)	(610,025,792)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	253,356		2
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,541,495)	(8,423,714)	(17,680,937)
16.5 Dividends to stockholders			1,272,515
16.6 Other cash provided (applied)	14,361,651	(641,702)	(21,262,741)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,073,512	(9,065,416)	(40,216,191)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	39,621,043	(136,022,901)	(145,641,723)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	103,451,658	249,093,381	249,093,381
19.2 End of period (Line 18 plus Line 19.1)	143,072,701	113,070,480	103,451,658

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

20.0001			
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	139,932,819	148,842,405	317,045,073
3. Ordinary individual annuities	391,185,511	368,117,570	802,578,085
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	489,151	34,024,783	2,741,056
7. A & H - group	918,615	849,691	1,756,873
8. A & H - credit (group and individual)			
9. A & H - other	1,745	1,941	2,990
10. Aggregate of all other lines of business			
11. Subtotal	532,527,841	551,836,390	1,124,124,077
12. Deposit-type contracts	2,772,660	4,067,225	8,561,311
13. Total	535,300,501	555,903,615	1,132,685,388

DETAILS OF WRITE-IN LINES			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of National Western Life Insurance Company (Company) are presented on the basis of accounting practices prescribed or permitted by the Colorado Division of Insurance. The Colorado Division of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Colorado for reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Colorado Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SSAP) has been adopted as a component of prescribed or permitted practices by the State of Colorado.

For the six months ended June 30, 2014, there were no differences in net income or capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado.

	State of Domicile	2014	2013
<u>NET INCOME</u>			
1. National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2)	CO	\$ 27,642,674	106,158,608
2. State Prescribed Practices that increase/(decrease) NAIC SSAP:	CO	-	-
3. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
4. NAIC SSAP (1-2-3=4)	CO	\$ <u>27,642,674</u>	<u>106,158,608</u>
<u>SURPLUS</u>			
5. National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	\$ 1,159,292,908	1,126,231,946
6. State Prescribed Practices that increase/(decrease) NAIC SSAP: Valuation allowance for mortgage loans	CO	-	-
7. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
8. NAIC SSAP (5-6-7=8)	CO	\$ <u>1,159,292,908</u>	<u>1,126,231,946</u>

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

No change

C. Accounting Policy

No change

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans

No change

B. Debt Restructuring

None

C. Reverse Mortgages

None

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

1 Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from third party bond analytics software, broker-dealer survey values or internal estimates.

2 Not applicable. The Company has the ability and intends to hold all securities with recognized other-than-temporary impairments for a period of time sufficient to recover the amortized cost basis.

3 Loan-backed securities with a recognized other-than-temporary impairment currently held by the Company:

None

4 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 in an unrealized loss position	\$	309,756
2. Greater than 12 months in an unrealized loss position	\$	12,425,217

(b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months in an unrealized loss position	\$	76,145,323
2. Greater than 12 months in an unrealized loss position	\$	272,530,273

5 The Company's accounting policy requires that a decline in the value of a security below its amortized cost basis be evaluated to determine if the decline is other-than-temporary. The primary factors considered in evaluating whether a decline in value for fixed income and equity securities is other-than-temporary include: (a) the length of time and the extent to which the fair value has been less than cost, (b) the reasons for the decline in value (credit event, interest rate related, credit spread widening), (c) the overall financial condition as well as the near-term prospects of the issuer, (d) whether the debtor is current on contractually obligated principal and interest payments, and (e) the intent and ability of the Company to retain the investment for a period of time sufficient to allow for any anticipated recovery. In addition, contractual cash flows are evaluated periodically by the Company to update the estimated cash flows over the life of the security. If the Company determines that the fair value of the securitized financial asset is less than its carrying amount and there has been a decrease in the present value of the estimated cash flows since the previous purchase or prior impairment, then an other-than-temporary impairment charge is recognized.

E. Repurchase Agreements

The Company has no repurchase agreements.

F. Real Estate

No change

G. Investments In Low-Income Housing Tax Credits.

The Company had no investments in low-income housing tax credits.

H. Restricted Assets

Not applicable

I. Working Capital Finance Investments

2. Not applicable

3. Not applicable

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change

7. INVESTMENT INCOME

No change

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No change

11. DEBT

A. The Company has no debentures outstanding.

NOTES TO FINANCIAL STATEMENTS

B. The Company has no debt outstanding.

The Company has a \$40 million bank line of credit for cash management purposes and no amounts were borrowed as of June 30, 2014. The Company is required to maintain a collateral security deposit with fair value of \$44,000,000 in trust with the bank. The Company had assets having a fair value of \$45,659,597 on deposit with the lender as of the reporting date.

The Company does not have any reverse repurchase agreements.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plans

(4)	Pension Benefits		Other Benefits	
	June 30, 2014	December 31, 2013	June 30, 2014	December 31, 2013
Service cost	230,829	367,239	-	-
Interest cost	980,744	1,673,075	55,380	117,481
Expected return on plan assets	(639,047)	(1,133,978)	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-
Amount of recognized gains and losses	881,915	2,036,811	(1,715)	32,516
Amount of prior service cost recognized	31,627	63,255	51,552	103,104
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-
Total net periodic benefit cost	<u>1,486,068</u>	<u>3,006,402</u>	<u>105,217</u>	<u>253,101</u>

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

No change

14. CONTINGENCIES

A. Contingent Commitments

(1) None

(2) Not applicable

(3) Not applicable

B. Assessments

No change

C. Gain Contingencies

None

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming From Lawsuits

The Company did not pay any claims related extra contractual obligations nor bad faith losses stemming from lawsuits during the reporting period.

E. All Other Contingencies

In the normal course of business, the Company is involved or may become involved in various legal actions in which claims for alleged economic and punitive damages have been or may be asserted, some for substantial amounts. In recent years, carriers offering life insurance and annuity products have faced litigation, including class action lawsuits, alleging improper product design, improper sales practices, and similar claims. The Company has been a defendant over the past several years in two such class action lawsuits. Given the uncertainty involved in these types of actions, the ability to make a reliable evaluation of the likelihood of an unfavorable outcome or an estimate of the amount of or range of potential loss is endemic to the particular circumstances and evolving developments of each individual matter on its own merits.

The Company has resolved a class action lawsuit pending since June 12, 2006, in the U.S. District Court for the Southern District of California. The case is titled *In Re National Western Life Insurance Deferred Annuities Litigation*. The complaint asserted claims for RICO violations, Financial Elder Abuse, Violation of Cal. Bus. & Prof. Code 17200, et seq, Violation of Cal. Bus. & Prof. Code 17500, et seq, Breach of Fiduciary Duty, Aiding and Abetting Breach of Fiduciary Duty, Fraudulent Concealment, Cal. Civ. Code 1710, et seq, Breach of the Duty of Good Faith and Fair Dealing, and Unjust Enrichment and Imposition of Constructive Trust. On July 12, 2010 the Court certified a nationwide class of policyholders under the RICO allegation and a California class under all of the remaining causes of action except breach of fiduciary duty. The parties entered into a Settlement and Release Agreement in August of 2013 ("Settlement") which was finally approved by the Court on February 11, 2014. On February 12, 2014, the Court issued a redacted final approval order granting the Motion for Final Approval of Class Action Settlement. The Settlement became final and non-appealable on April 12, 2014. The Settlement Agreement and Plaintiffs' Request for Attorneys' Fees and Costs were approved by the Court, and the Company paid the Court-approved amount of attorneys' fees and costs in April 2014. The Company also made certain payments to surrendered and annuitized policyholders in June 2014. In addition, the Company has agreed to provide bonuses on annuitization for active policyholders who choose a 10-year or a 20-year certain and life settlement option. At December 31, 2013 and March 31, 2014, the Company held reserves of \$6.5 million for the matter which approximated the settlement amount described above.

NOTES TO FINANCIAL STATEMENTS

In addition to the class action lawsuit described above, the Company was the named defendant in the case of *Sheila Newman vs. National Western Life Insurance Company*, which alleged mishandling of policyholder funds by an agent. On February 3, 2010, the 415th Judicial District Court of Parker County in Weatherford, Texas, entered a Final Judgment against the Company of approximately \$208,000 including actual damages of \$113,000 and amounts for attorney's fees, and prejudgment interest on the actual damages. In addition, the Final Judgment included \$150 million for exemplary damages. The Company vigorously defended this case and appealed the Final Judgment to the Court of Appeals Second District of Texas in Fort Worth. The Court of Appeals on August 11, 2011, reversed the trial court judgment in its entirety and rendered a take nothing verdict in favor of National Western. Plaintiffs (Appellees) filed a motion for a rehearing which the Court ruled on October 13, 2011, that the trial court's judgment was still reversed and judgment was still entered that Newman take nothing, all in favor of National Western. The Plaintiffs (Appellees) filed a Motion for Reconsideration En Banc which the Court of Appeals denied on October 27, 2011. The Plaintiffs (Appellees) then filed a Motion for Rehearing of the Court's amended decision, which the Court of Appeals denied on December 22, 2011. On March 21, 2012, Plaintiffs (Appellees) filed a petition for review with the Texas Supreme Court and the Company filed its response on April 20, 2012. The Supreme Court asked the parties for briefs on the issues before deciding on whether to hear the case and both parties submitted their briefs. On February 14, 2013, the Supreme Court denied the Plaintiffs petition for review. On April 3, 2013, Plaintiff filed a Motion for Rehearing. The Supreme Court denied Plaintiff's Motion for Rehearing on June 7, 2013. As a result, this case is now over.

On October 26, 2011 the Brazilian Superintendence of Private Insurance ("SUSEP") attempted to serve the Company with a subpoena regarding an administrative proceeding initiated by SUSEP in which it alleged that the Company was operating as an insurance company in Brazil without due authorization. The Company has been informed that SUSEP is attempting to impose a penal fine of approximately \$6.0 billion on the Company. SUSEP has unsuccessfully attempted to serve the Company with notice regarding this matter. The Company does not transact business in Brazil and has no officers, employees, property, or assets in Brazil. The Company and its legal advisors believe that SUSEP has no jurisdiction over the Company, that SUSEP's attempts at service of process have been invalid, and that any penal fine would be unenforceable. For the reasons described above, the Company does not believe that this matter meets the definition of a material pending legal proceeding but has included the foregoing description solely due to the purported amount of the fine sought.

Although there can be no assurances, at the present time, the Company does not anticipate that the ultimate liability arising from such other potential, pending, or threatened legal actions will have a material adverse effect on the financial condition or operating results of the Company.

15. LEASES

No change

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

None

- (1) Not applicable
- (2) Not applicable
- (3) Not applicable
- (4) Not applicable

17. SALES, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

B. Transfer and servicing of financial assets.

- (2) b None
- (4) a None
- (4) b None

C. Wash Sales.

None

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The Company had no gains or losses related to uninsured/partially insured plans.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company has no managing general agent or third party administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENT

A. Assets Measured at Fair Value on a Recurring Basis

(1) Fair value measurements at reporting date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Perpetual Preferred stock	\$ -	-	-	-
Industrial and Misc	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	358,168	-	9,760,219	10,118,387
Parent, Subsidiaries and Affiliates	-	-	278,146,693	278,146,693
Total Common Stocks	358,168	-	287,906,912	288,265,080
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	146,513,699	146,513,699
Separate account assets				
Total assets at fair value	\$ 358,168	-	434,420,611	434,778,779
b. Liabilities at fair value				
Policyholder account balances	\$ -	-	163,769,684	163,769,684
Other liabilities	-	-	7,658,088	7,658,088
Total liabilities at fair value	\$ -	-	171,427,772	171,427,772

(2) Assets measured at fair value on a recurring basis using significant unobservable input (level 3).

Description	Beginning Balance at 01/01/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2014
a. Assets:										
Loan-Backed and Structured Securities (NAIC 3-6)										
Residential Mortgaged-Backed Securities	\$ -	-	-	-	-	-	-	-	-	-
Commercial Mortgaged- Backed Securities	-	-	-	-	-	-	-	-	-	-
Derivatives	169,313,534	-	-	45,798,534	-	33,569,291	-	-	(102,167,660)	146,513,699
Credit Contracts	-	-	-	-	-	-	-	-	-	-
Other Fund Investments										
Hedge Fund High-Yield Debt Securities	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Common Stock	278,600,364	-	-	-	9,306,548	-	-	-	-	287,906,912
Total Assets	\$ 447,913,898	-	-	45,798,534	9,306,548	33,569,291	-	-	(102,167,660)	434,420,611
b. Liabilities:										
Policyholder account balances	\$ 187,399,206	-	-	44,968,847	-	33,569,291	-	-	(102,167,660)	163,769,684
Other liabilities	4,944,930	-	-	3,400,666	-	-	-	-	(687,508)	7,658,088
Total Liabilities	\$ 192,344,136	-	-	48,369,513	-	33,569,291	-	-	(102,855,168)	171,427,772

(3) Not applicable

(4) For publicly traded equity securities, fair value prices are based upon unadjusted quoted prices in active markets. Accordingly, these holdings are included in Level 1 in the fair value hierarchy disclosure. For equity securities not publicly traded (mainly subsidiary investments), management derives a fair value price internally based upon current information available and includes this in Level 3.

NOTES TO FINANCIAL STATEMENTS

The Company's derivative investments consist of over-the-counter call options purchased to support the index crediting method feature in its fixed index products. Fair value prices for these holdings are obtained from broker quotes based upon observable and unobservable inputs and subject to review by the Investment department. These investments are included in the Level 3 fair value hierarchy.

(5) Not applicable

B. Not provided

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Cash and invested assets						
Bonds	\$ 9,562,604,321	9,064,439,854	-	9,562,604,321	-	-
Common stock	\$ 288,265,080	288,265,080	358,168	-	287,906,912	-
Mortgage loans	\$ 240,350,000	122,979,465	-	240,350,000	-	-
Cash and short-term investments	\$ 143,072,700	143,072,700	143,072,700	-	-	-
Contract loans	\$ 64,781,819	64,781,819	-	-	64,781,819	-
Derivatives	\$ 146,513,699	146,513,699	-	-	146,513,699	-
Liabilities						
Policyholder account balances	\$ (163,769,684)	(163,769,684)	-	-	(163,769,684)	-
Other liabilities	\$ (7,658,088)	(7,658,088)	-	-	(7,658,088)	-

D. Not applicable

21. OTHER ITEMS

No change

H. Offsetting and Netting of Assets and Liabilities

None

J. Risk Sharing Provisions of the Affordable Care Act

The Company does not write any accident and health insurance that is subject to The Affordable Care Act risk sharing provisions.

22. EVENTS SUBSEQUENT

Type I - None

Type II - None

23. REINSURANCE

No change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

The Company has no individual or group accident and health contracts subject to premium redetermination.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves on accident and health contracts for incurred losses and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the first six months of 2014. See Schedule H-Part 3 and the Five Year Historical Data. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted in 2014. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company has no intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company has no reserves converted to structured settlements.

28. HEALTH CARE RECEIVABLES

A. The Company has no pharmaceutical rebate receivables.

B. The Company has no risk sharing receivables.

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No change

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [] No [X]

If yes, complete Schedule Y, Parts 1, and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. _____ 12/31/2012

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. _____ 12/31/2007

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). _____ 04/13/2009

6.4 By what department or departments?
 Colorado Division of Insurance

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

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

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

GENERAL INTERROGATORIES

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 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?

- (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.

Yes [X] No []

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 [X] No []

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

The Company's audit committee authorized management of the Company to enter into and execute a disaster recovery services agreement with American National Insurance Company (ANICO). Robert L. Moody, Chairman of the Board and CEO of the Company, holds similar positions with ANICO.

.....

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

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]

GENERAL INTERROGATORIES

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: \$ 12,796,576

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	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ <u>0</u>	\$ <u>0</u>
14.22 Preferred Stock	\$ <u>0</u>	\$ <u>0</u>
14.23 Common Stock	\$ <u>268,945,564</u>	\$ <u>278,146,693</u>
14.24 Short-Term Investments	\$ <u>0</u>	\$ <u>0</u>
14.25 Mortgage Loans on Real Estate	\$ <u>10,598,286</u>	\$ <u>10,299,812</u>
14.26 All Other	\$ <u>12,544,002</u>	\$ <u>12,691,981</u>
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>292,087,852</u>	\$ <u>301,138,486</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ <u>0</u>	\$ <u>0</u>

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?
If no, attach a description with this statement. Yes [X] No []

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	\$ <u>0</u>
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ <u>0</u>
16.3 Total payable for securities lending reported on the liability page	\$ <u>0</u>

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
Moody National Bank	2302 Post Office, Galveston, TX
JPMorgan Chase	221 W. 6th St., Austin, TX

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]

GENERAL INTERROGATORIES

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

PART 2 - LIFE & HEALTH

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

	1 Amount
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	\$ 0
1.12 Residential Mortgages	\$ 0
1.13 Commercial Mortgages	\$ 122,979,465
1.14 Total Mortgages in Good Standing	\$ 122,979,465
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)	\$ 122,979,465
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	_____ %
2.2 A&H cost containment percent	_____ %
2.3 A&H expense percent excluding cost containment expenses	_____ %
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 T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	667,051	662,629			1,329,680	
2. Alaska	AK	L	8,912	1,998			10,910	
3. Arizona	AZ	L	2,746,869	38,888,292			41,635,161	174,716
4. Arkansas	AR	L	1,251,817	5,773,545			7,025,362	263,175
5. California	CA	L	6,170,144	64,754,465			70,924,609	626,698
6. Colorado	CO	L	1,815,555	11,099,939			12,915,494	
7. Connecticut	CT	L	673,730	1,054,799			1,728,529	
8. Delaware	DE	L	65,415	145,822			211,237	
9. District of Columbia	DC	L	99,911	155,251			255,162	
10. Florida	FL	L	5,505,643	27,376,896	1,745		32,884,284	
11. Georgia	GA	L	802,219	9,419,256			10,221,475	
12. Hawaii	HI	L	1,647,683	1,321,294			2,968,977	
13. Idaho	ID	L	222,171	2,876,926			3,099,097	
14. Illinois	IL	L	1,462,327	6,790,590			8,252,917	(171,378)
15. Indiana	IN	L	415,351	594,996			1,010,347	
16. Iowa	IA	L	689,056	3,943,651			4,632,707	130,744
17. Kansas	KS	L	260,293	11,206,931			11,467,224	
18. Kentucky	KY	L	2,210,638	8,009,645			10,220,283	
19. Louisiana	LA	L	864,001	10,317,561			11,181,562	
20. Maine	ME	L	4,472	656,945			661,417	
21. Maryland	MD	L	528,158	4,075,321			4,603,479	
22. Massachusetts	MA	L	384,339	451,780			836,119	
23. Michigan	MI	L	5,343,065	41,164,151			46,507,216	244,572
24. Minnesota	MN	L	794,142	664,112			1,458,254	
25. Mississippi	MS	L	309,976	472,438			782,414	
26. Missouri	MO	L	654,723	17,900,173			18,554,896	
27. Montana	MT	L	149,808	751,564			901,372	17,593
28. Nebraska	NE	L	327,530	5,911,769			6,239,299	
29. Nevada	NV	L	1,074,349	2,110,210			3,184,559	
30. New Hampshire	NH	L	110,919	1,561,834			1,672,753	
31. New Jersey	NJ	L	34,883	1,187,900			1,222,783	
32. New Mexico	NM	L	28,150	2,133,447			2,161,597	93,542
33. New York	NY	N	197,817	677,223			875,040	
34. North Carolina	NC	L	602,462	10,758,916			11,361,378	184,094
35. North Dakota	ND	L	116,452	1,878,066			1,994,518	
36. Ohio	OH	L	4,912,230	5,531,355			10,443,585	213,824
37. Oklahoma	OK	L	1,237,095	5,458,138			6,695,233	25,720
38. Oregon	OR	L	167,539	1,186,070			1,353,609	
39. Pennsylvania	PA	L	518,641	3,086,847			3,605,488	140,056
40. Rhode Island	RI	L	159,863	472,215			632,078	
41. South Carolina	SC	L	554,768	1,150,046			1,704,814	
42. South Dakota	SD	L	344,414	1,118,529			1,462,943	
43. Tennessee	TN	L	1,359,157	9,296,468			10,655,625	
44. Texas	TX	L	13,702,578	14,011,276	921,423		28,635,277	282,194
45. Utah	UT	L	431,412	817,455			1,248,867	222,040
46. Vermont	VT	L	1,869	46,100			47,969	
47. Virginia	VA	L	246,919	4,971,062			5,217,981	233,903
48. Washington	WA	L	332,671	1,526,379			1,859,050	17,658
49. West Virginia	WV	L	78,403	5,355,680			5,434,083	
50. Wisconsin	WI	L	793,143	8,275,921			9,069,064	68,809
51. Wyoming	WY	L	219,459	146,168			365,627	
52. American Samoa	AS	L	197,349	900			198,249	
53. Guam	GU	L	31,013	294,579			325,592	
54. Puerto Rico	PR	L	238,040	22,752,827			22,990,867	
55. US Virgin Islands	VI	L	92,342	244,580			336,922	
56. Northern Mariana Islands	MP	L	3,047				3,047	
57. Canada	CAN	N	65,242				65,242	
58. Aggregate Other Alien	OT	X X X	75,907,624	9,183,611			85,091,235	4,700
59. Subtotal		(a) 55	139,834,849	391,676,541	923,168		532,434,558	2,772,660
90. Reporting entity contributions for employee benefits plans		X X X						
91. Dividends or refunds applied to purchase paid-up additions and annuities		X X X						
92. Dividends or refunds applied to shorten endowment or premium paying period		X X X						
93. Premium or annuity considerations waived under disability or other contract provisions		X X X						
94. Aggregate other amounts not allocable by State		X X X						
95. Totals (Direct Business)		X X X	139,834,849	391,676,541	923,168		532,434,558	2,772,660
96. Plus Reinsurance Assumed		X X X						
97. Totals (All Business)		X X X	139,834,849	391,676,541	923,168		532,434,558	2,772,660
98. Less Reinsurance Ceded		X X X	5,803,938				5,803,938	
99. Totals (All Business) less Reinsurance Ceded		X X X	134,030,911	391,676,541	923,168		526,630,620	2,772,660

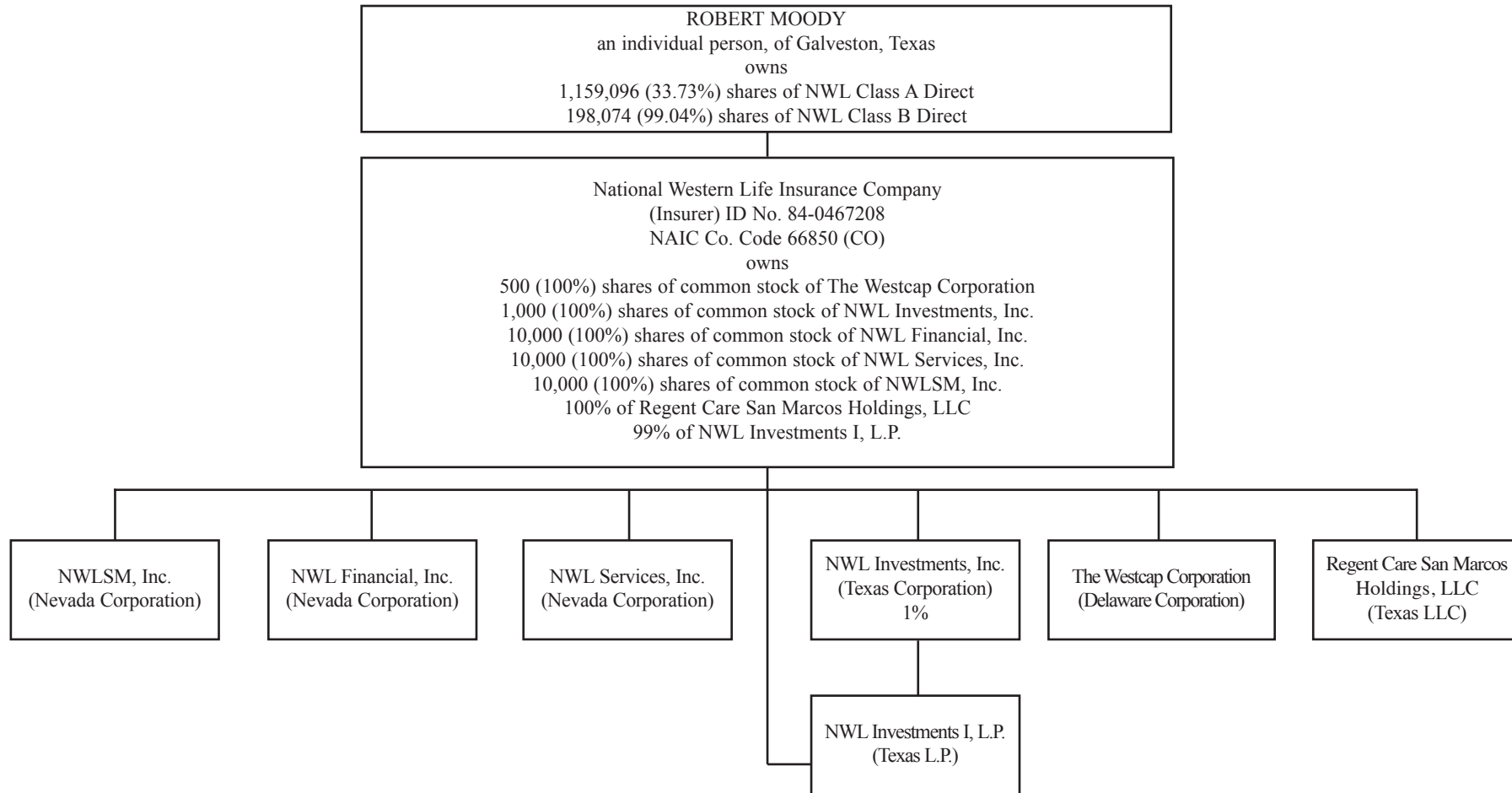
DETAILS OF WRITE-INS								
58001. BRA BRAZIL		X X X	22,003,251	80,000			22,083,251	
58002. TWN TAIWAN		X X X	9,359,912	119,297			9,479,209	
58003. VEN VENEZUELA		X X X	8,537,381	314,550			8,851,931	
58998. Summary of remaining write-ins for Line 58 from overflow page		X X X	36,007,080	8,669,764			44,676,844	4,700
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		X X X	75,907,624	9,183,611			85,091,235	4,700
9401.		X X X						
9402.		X X X						
9403.		X X X						
9498. Summary of remaining write-ins for Line 94 from overflow page		X X X						
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		X X X						

(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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		66850	84-0467208			NASDAQ	National Western Life Insurance Company	CO	RE	Board of Directors	Board		Board of Directors	
		00000	74-2857892				NWL Financial, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	86-0879628				NWL Services, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	74-2721162				NWL Investments, Inc.	TX	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	27-1410182				NWLSM, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	64-0444474				The Westcap Corporation	DE	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	26-1690656				Regent Care San Marcos Holdings, LLC	TX	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	74-2723462				NWL Investments I, L.P.	TX	DS	NWL Investments, Inc.	Ownership	1.0	Board of Directors	1
		00000	74-2723462				NWL Investments I, L.P.	TX	DS	National Western Life Insurance Company	Ownership	99.0	Board of Directors	

13

Asterik	Explanation
1	General Partner with managing control

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.

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

Explanation:

- Question 1: Not applicable
- Question 2: Not applicable
- Question 3: Not applicable
- Question 5: Not applicable

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Utility & other deposits	335,436	335,436		
2505. Returned checks and collection items	146,328	146,328		
2506. Bills receivable	4,309	4,309		
2507. Cash advances	500	500		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	486,573	486,573		

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
58004. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	X X X	387,935	6,440,712			6,828,647	
58005. CHL CHILE	X X X	5,851,070	155,801			6,006,871	
58006. ARG ARGENTINA	X X X	5,652,025	50,000			5,702,025	4,700
58007. COL COLOMBIA	X X X	4,903,331	80,322			4,983,653	
58008. PER PERU	X X X	4,768,055	6,856			4,774,911	
58009. HTI HAITI	X X X	2,537,247	1,574,867			4,112,114	
58010. ECU ECUADOR	X X X	3,787,792	226,610			4,014,402	
58011. RUS RUSSIA	X X X	1,513,768	23,846			1,537,614	
58012. SLV EL SALVADOR	X X X	767,816				767,816	
58013. MEX MEXICO	X X X	670,858				670,858	
58014. DOM DOMINICAN REPUBLIC	X X X	652,385				652,385	
58015. NIC NICARAGUA	X X X	496,776				496,776	
58016. PHL PHILIPPINES	X X X	456,940				456,940	
58017. BOL BOLIVIA	X X X	448,119				448,119	
58018. CRI COSTA RICA	X X X	448,026				448,026	
58019. HND HONDURAS	X X X	441,019				441,019	
58020. URY URUGUAY	X X X	419,014				419,014	
58021. GTM GUATEMALA	X X X	389,577				389,577	
58022. KAZ KAZAKHSTAN	X X X	377,232				377,232	
58023. PAN REPUBLIC OF PANAMA	X X X	49,419	109,100			158,519	
58024. DEU GERMANY	X X X	135,671	400			136,071	
58025. CHN CHINA	X X X	90,254				90,254	
58026. ESP SPAIN	X X X	80,164				80,164	
58027. CHE SWITZERLAND	X X X	79,056				79,056	
58028. IDN INDONESIA	X X X	68,481				68,481	
58029. UKR UKRAINE	X X X	62,727				62,727	
58030. BLR BELARUS	X X X	61,472				61,472	
58031. PRY PARAGUAY	X X X	51,320				51,320	
58032. FRA FRANCE	X X X	48,487				48,487	
58033. PRT PORTUGAL	X X X	41,268	500			41,768	
58034. VGB BRITISH VIRGIN ISLANDS	X X X	40,678				40,678	
58035. BEL BELGIUM	X X X	30,000				30,000	
58036. AUS AUSTRALIA	X X X	23,736				23,736	
58037. JAM JAMAICA	X X X	21,767				21,767	
58038. ANT NETHERLANDS ANTILLES	X X X	19,009				19,009	
58039. ISR ISRAEL	X X X	18,951				18,951	
58040. ITA ITALY	X X X	12,761	750			13,511	
58041. MHL MICRONESIA/MARSHALL ISLAND	X X X	12,378				12,378	
58042. GBR UNITED KINGDOM	X X X	10,000				10,000	
58043. ARM ARMENIA	X X X	10,000				10,000	
58044. WSM WESTERN SAMOA	X X X	9,453				9,453	
58045. GUY GUYANA	X X X	9,300				9,300	
58046. THA THAILAND	X X X	6,758				6,758	
58047. IND INDIA	X X X	6,334				6,334	
58048. AUT AUSTRIA	X X X	5,454				5,454	
58049. LTU LITHUANIA	X X X	5,025				5,025	
58050. JPN JAPAN	X X X	3,903				3,903	
58051. FIN FINLAND	X X X	3,860				3,860	
58052. MCO MONACO	X X X	3,121				3,121	
58053. DNK DENMARK	X X X	2,772				2,772	
58054. KOR REPUBLIC OF KOREA	X X X	2,537				2,537	
58055. SWE SWEDEN	X X X	1,925				1,925	
58056. GRC GREECE	X X X	1,880				1,880	
58057. NLD NETHERLANDS	X X X	1,504				1,504	
58058. SGP SINGAPORE	X X X	1,435				1,435	
58059. SRB SERBIA	X X X	1,431				1,431	
58060. MDA MOLDOVA	X X X	944				944	
58061. LVA LATVIA	X X X	853				853	
58062. PYF FRENCH POLYNESIA	X X X	825				825	
58063. HUN HUNGARY	X X X	600				600	
58064. POL POLAND	X X X	333				333	
58065. SVK SLOVAKIA	X X X	200				200	
58066. CZE CZECH REPUBLIC	X X X	49				49	
58067. NZL NEW ZEALAND	X X X						
58068. ALB ALBANIA	X X X						
58069. UZB UZBEKISTAN	X X X						
58070. NOR NORWAY	X X X						
58071. HRV CROATIA	X X X						
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	X X X	36,007,080	8,669,764			44,676,844	4,700

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	1,520,210	1,530,411
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	5,100	10,201
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	1,515,110	1,520,210
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	1,515,110	1,520,210

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	98,817,330	118,207,155
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	29,210,215	14,984,750
2.2 Additional investment made after acquisition	71,865	678,346
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	4,507,946	35,210,317
8. Deduct amortization of premium and mortgage interest points and commitment fees	(38,001)	(157,396)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	123,629,465	98,817,330
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	122,979,465	98,167,330
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	122,979,465	98,167,330

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	12,783,287	424,857
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		13,325,254
3. Capitalized deferred interest and other		
4. Accrual of discount	1,200	4,800
5. Unrealized valuation increase (decrease)	151,464	(110,999)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	139,375	860,625
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	12,796,576	12,783,287
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	12,796,576	12,783,287

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	9,166,331,150	8,522,937,054
2. Cost of bonds and stocks acquired	484,518,987	1,692,071,206
3. Accrual of discount	3,649,951	7,356,315
4. Unrealized valuation increase (decrease)	9,305,011	16,590,439
5. Total gain (loss) on disposals	4,557,250	7,777,734
6. Deduct consideration for bonds and stocks disposed of	312,149,795	1,074,292,439
7. Deduct amortization of premium	3,506,720	5,884,700
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		224,459
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	9,352,705,834	9,166,331,150
11. Deduct total nonadmitted amounts	900	
12. Statement value at end of current period (Line 10 minus Line 11)	9,352,704,934	9,166,331,150

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,295,783,670	470,047,330	452,364,235	69,974,955	5,295,783,670	5,383,441,720		5,234,586,774
2. NAIC 2 (a)	3,631,860,808	236,173,042	142,827,514	(69,867,229)	3,631,860,808	3,655,339,107		3,597,575,003
3. NAIC 3 (a)	168,165,665		12,348	6,611	168,165,665	168,159,928		168,169,764
4. NAIC 4 (a)	24,239,293		3,048,725	(897)	24,239,293	21,189,671		24,281,802
5. NAIC 5 (a)								
6. NAIC 6 (a)	375,000		375,000		375,000			375,900
7. Total Bonds	9,120,424,436	706,220,372	598,627,822	113,440	9,120,424,436	9,228,130,426		9,024,989,243
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	9,120,424,436	706,220,372	598,627,822	113,440	9,120,424,436	9,228,130,426		9,024,989,243

(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 \$ 60,726,671; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	117,956,067	X X X	117,951,136	26,927	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	112,623,777	116,553,502
2. Cost of short-term investments acquired	755,003,013	1,726,517,822
3. Accrual of discount	20,514	67,398
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	749,691,237	1,730,514,945
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	117,956,067	112,623,777
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	117,956,067	112,623,777

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)	169,313,534
2.	Cost Paid/(Consideration Received) on additions	33,569,291
3.	Unrealized Valuation increase/(decrease)	(28,226,516)
4.	Total gain (loss) on termination recognized	74,025,050
5.	Considerations received/(paid) on terminations	102,167,660
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	146,513,699
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	146,513,699

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	NONE
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	
4.22	Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

SCHEDULE DB - PART C - SECTION 1

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

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
9999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

505

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

9016

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	146,513,699	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		146,513,699
4. Part D, Section 1, Column 5	146,513,699	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		146,513,699

Fair Value Check

7. Part A, Section 1, Column 16	146,513,699	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		146,513,699
10. Part D, Section 1, Column 8	146,513,699	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		146,513,699

Potential Exposure Check

13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,994,385	152,773,789
2. Cost of cash equivalents acquired	153,616,139	239,073,120
3. Accrual of discount	63,982	123,476
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	132,940,000	366,976,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	45,734,506	24,994,385
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,734,506	24,994,385

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals								

EOI

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals																			

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisitions	9 Value of Land and Buildings
	2 City	3 State						
0239500	Richmond	TX		03/08/2010	10.000		71,865	8,900,000
0242200	San Antonio	TX		05/20/2014	4.750	27,860,000		45,550,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	27,860,000	71,865	54,450,000
0899999 Total Mortgages in good standing				X X X	X X X	27,860,000	71,865	54,450,000
<div style="position: absolute; left: -40px; top: 50%; transform: translateY(-50%); font-weight: bold;">E02</div>								
3399999 Totals				X X X	X X X	27,860,000	71,865	54,450,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
209900	Conroe	TX		06/16/1989	06/02/2014	357,160		373			373	353,605	353,963			
226600	Houston	TX		12/16/1996	06/02/2014	388,924		980			980	366,152	366,740			
0199999 Mortgages closed by repayment						746,084		1,353			1,353	719,757	720,703			
232700	Amarillo	TX		06/21/2000		1,435,639		2			2		41,096			
237200	Amarillo	TX		02/10/2006		1,424,547		213			213		11,502			
230200	Austin	TX	S	04/15/1999		3,515,579		5			5		79,997			
235200	Austin	TX		10/28/2002		1,456,125		62			62		15,752			
241900	Brownsville	TX		10/01/2013		2,726,603		344			344		29,979			
240700	Clarksville	TN		07/29/2011		4,858,310		2,544			2,544		23,579			
236500	Columbus	OH		02/18/2005		309,803		62			62		2,758			
209900	Conroe	TX		06/16/1989		357,160							1,449			
240800	Conroe	TX		12/21/2011		427,095		62			62		10,140			
239400	Decatur	AL		01/28/2010		5,239,517		694			694		22,508			
237800	Dickinson	TX		01/12/2007		757,434		119			119		9,022			
241500	El Paso	TX		11/29/2012		2,515,872		325			325		19,016			
235800	Elizabeth	NJ		01/14/2004		2,005,077		64			64		26,853			
238700	Flower Mound	TX		12/09/2008		2,042,786		281			281		12,342			
238600	Fort Worth	TX		10/24/2008		1,673,145		231			231		10,262			
242100	Glen Saint Mary	FL		03/11/2014				114			114		4,567			
238900	Hammond	IN		06/05/2009		3,331,581		440			440		12,059			
226600	Houston	TX		12/16/1996		388,924							9,584			
237300	Houston	TX		07/14/2006		973,376		156			156		12,293			
238100	Houston	TX		07/13/2007		519,711		80			80		5,847			
238200	Houston	TX		07/13/2007		1,528,562		234			234		17,196			
241100	Houston	TX		07/31/2012		1,271,741		164			164		6,484			
241700	Houston	TX		07/11/2013		1,164,458		150			150		22,900			
237000	Hutto	TX		12/22/2005		866,972		130			130		7,113			
240100	Katy	TX		03/14/2011		3,994,661		587			587		72,455			
236100	Keller	TX		11/16/2004		927,629		14			14		10,258			
233600	Kenner	LA		04/19/2001		245,484		75			75		23,796			
237600	La Porte	TX		11/17/2006		632,943		100			100		7,687			
238400	Lake Charles	LA		07/30/2008		758,623		113			113		7,867			
241600	Marana	AZ		05/01/2013		1,817,607		231			231		10,458			

E021

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
238500	Mentor	OH		08/22/2008		630,602		88			88		3,927				
240500	Mont Belvieu	TX		04/21/2011		896,050		110			110		17,348				
237700	Pasadena	TX		01/12/2007		597,975		94			94		7,123				
240600	Port Arthur	TX		05/23/2011		1,681,382							20,178				
241800	Red Bluff	CA		08/19/2013		1,336,332		169			169		7,256				
238000	Reno	NV	S	03/27/2007		7,082,707		1,067			1,067		71,799				
239500	Richmond	TX		03/08/2010		3,155,042							55,042				
237900	Rockford	IL		02/28/2007		5,380,985		1,888			1,888		60,958				
241400	Saginaw	TX		11/29/2012		755,652		99			99		9,298				
234800	San Antonio	TX		05/29/2002		742,999		77			77		7,901				
237100	San Antonio	TX		12/22/2005		1,039,501		55			55		23,383				
240200	San Antonio	TX		03/15/2011		384,514		66			66		14,637				
236000	San Dimas	CA		04/19/2004		1,805,773		204			204		11,224				
237500	Seabrook	TX		11/17/2006		526,134		83			83		6,389				
237400	The Woodlands	TX		11/14/2006		710,407		103			103		5,207				
236300	Waco	TX		12/30/2004		592,109		105			105		9,359				
241300	Wasilla	AK		09/25/2012		778,819		100			100		3,990				
239000	Yerington	NV		12/01/2009		1,478,564		206			206		12,532				
0299999 Mortgages with partial repayments						78,742,511		12,110			12,110		894,370				
0599999 Totals						79,488,595		13,463			13,463		719,757	1,615,073			

E022

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
NONE												
4699999 Totals												X X X

EO3

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			
4699999 Totals																			

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	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)
3137B9-E4-3	FHLMC 4318 VK		04/15/2014	Stifel Nicolaus		7,574,531	7,345,000.00	16,322	1
3137BA-AM-4	FHLMC 4332 VG		04/21/2014	Stifel Nicolaus		6,942,817	6,757,000.00	21,773	1
3136AG-GS-5	FNMA 2013-91 VC		04/02/2014	Goldman Sachs		10,247,656	10,000,000.00	6,667	1
3136AJ-TG-1	FNMA 2014-20 VH		06/09/2014	Bank Of America		3,161,220	3,008,000.00	3,676	1
3136AJ-H8-2	FNMA 2014-30 VB		05/02/2014	Morgan Stanley		5,160,937	5,000,000.00	3,333	1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	33,087,161	32,110,000.00	51,771	X X X
009363-AQ-5	AIRGAS INC		06/12/2014	Bank Of America		4,990,250	5,000,000.00		2FE
03073E-AL-9	AMERISOURCEBERGEN CORP		05/23/2014	VARIOUS		10,241,450	10,250,000.00	4,793	1FE
13342B-AP-0	CAMERON INTERNATIONAL CO		06/17/2014	Credit Suisse Int		9,987,250	10,000,000.00		2FE
14040H-BF-1	CAPITAL ONE FINANCIAL CO.		05/27/2014	VARIOUS		15,084,250	15,000,000.00	22,917	2FE
22532L-AM-6	CREDIT AGRICOLE S.A.	F	04/09/2014	Bank Of America		6,932,450	7,000,000.00		1FE
233331-AS-6	DTE ENERGY COMPANY		05/06/2014	Bank Of America		1,998,280	2,000,000.00		2FE
28618W-AB-0	ELEMENT RAIL LEASING I LLC 2014-1A		04/11/2014	Credit Suisse Int		10,000,000	10,000,000.00		1FE
29246R-AA-1	EMPRESA NACIONAL DE ELECTRICIDAD	F	04/15/2014	VARIOUS		11,912,100	12,000,000.00	826	2FE
29365P-AR-3	ENTERGY GULF STATES LA		06/24/2014	BNP Paribas		2,997,510	3,000,000.00		1FE
29364W-AU-2	ENTERGY LOUISIANA LLC		06/24/2014	BNP Paribas		6,994,190	7,000,000.00		1FE
30219G-AK-4	EXPRESS SCRIPTS HOLDING		06/02/2014	Credit Suisse Int		19,854,400	20,000,000.00		2FE
380956-AF-9	GOLDCORP INC.	I	06/04/2014	Morgan Stanley		2,996,130	3,000,000.00		2FE
24422E-SP-5	JOHN DEERE CAPITAL CORP		06/09/2014	HSBC		6,994,680	7,000,000.00		1FE
478373-AC-7	JOHNSON CONTROLS INC		06/10/2014	Bank Of America		4,997,400	5,000,000.00		2FE
46625H-JX-9	JPMORGAN CHASE & CO		05/06/2014	JP Morgan		1,990,200	2,000,000.00		1FE
55616X-AL-1	MACYS RETAIL HLDGS INC		05/20/2014	Credit Suisse Int		7,991,920	8,000,000.00		2FE
559222-AQ-7	MAGNA INTERNATIONAL INC	A	06/11/2014	Citigroup		29,962,500	30,000,000.00		1FE
59156R-BH-0	METLIFE INC.		04/17/2014	VARIOUS		9,032,960	9,000,000.00	5,200	1FE
61166W-AN-1	MONSANTO CO		06/26/2014	Citigroup		2,980,650	3,000,000.00		1FE
665789-AY-9	NORTHERN STATES PWR-WISC		06/16/2014	Wells Fargo		9,964,700	10,000,000.00		1FE
665859-AP-9	NORTHERN TRUST CORP		04/25/2014	Wells Fargo		6,701,681	6,610,000.00		1FE
71654Q-BH-4	PETROLEOS MEXICANOS	F	05/05/2014	Morgan Stanley		1,045,000	1,000,000.00	14,896	2FE
693475-AP-0	PNC FINANCIAL SERVICES		04/23/2014	Goldman Sachs		1,994,740	2,000,000.00		2FE
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		05/12/2014	Goldman Sachs		9,950,700	10,000,000.00		2FE
841504-AB-9	SOUTHEAST SUPPLY HEADER		06/17/2014	VARIOUS		22,114,240	22,000,000.00	826	2FE
863667-AF-8	STRYKER CORP		04/28/2014	Goldman Sachs		1,982,480	2,000,000.00		1FE
87612E-BD-7	TARGET CORP		06/17/2014	Citigroup		6,968,920	7,000,000.00		1FE
883203-BU-4	TEXTRON INC		05/06/2014	JP Morgan		2,068,880	2,000,000.00	23,650	2FE
89690E-AE-7	TRIP RAIL MASTER FUNDING LLC		05/01/2014	Credit Suisse Int		4,000,000	4,000,000.00		1FE
906548-CK-6	UNION ELECTRIC CO.		04/01/2014	SunTrust Bank		6,998,740	7,000,000.00		1FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	241,728,651	241,860,000.00	73,108	X X X

E4

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	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)
8399997	Total Bonds Part 3				X X X	274,815,812	273,970,000.00	124,879	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	274,815,812	273,970,000.00	124,879	X X X
9999999	Totals				X X X	274,815,812	X X X	124,879	X X X

E04.1

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consi-deration	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 Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort-ization)/ 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.							
3837H0-QK-2	GNMA 1996-9-PG		06/20/2014	PRINCIPAL RECEIPT		61,363	61,363.20	61,651	61,393		(30)		(30)	61,363				1,825	06/20/2026	1	
3837H1-M4-0	GNMA 1998-26-B		05/20/2014	PRINCIPAL RECEIPT		462,670	462,670.30	468,309	466,691		(4,021)		(4,021)	462,670				15,129	11/20/2028	1	
38373X-R5-7	GNMA 2002-48-OD		06/16/2014	PRINCIPAL RECEIPT		419,235	419,235.60	419,629	419,049		186		186	419,236				10,478	04/16/2032	1	
38374K-GS-6	GNMA 2004-105-VE		06/17/2014	PRINCIPAL RECEIPT		2,194,384	2,194,383.71	2,239,776	2,198,521		(4,137)		(4,137)	2,194,384				46,575	05/17/2024	1	
38374G-M7-4	GNMA 2004-34-VK		06/16/2014	PRINCIPAL RECEIPT		979,597	979,596.70	968,194	978,850		747		747	979,597				18,538	06/16/2023	1	
38374H-KS-8	GNMA 2004-52-VB		06/20/2014	PRINCIPAL RECEIPT		919,172	919,171.98	928,938	919,710		(538)		(538)	919,172				21,112	02/20/2023	1	
38374H-HC-7	GNMA 2004-55-VB		06/20/2014	PRINCIPAL RECEIPT		1,375,337	1,375,337.25	1,386,297	1,375,690		(353)		(353)	1,375,337				31,443	09/20/2023	1	
38374H-UU-2	GNMA 2004-62-VB		04/20/2014	PRINCIPAL RECEIPT		645,873	645,873.66	659,867	646,371		(498)		(498)	645,874				11,841	09/20/2022	1	
38374H-W7-1	GNMA 2004-75-VB		06/20/2014	PRINCIPAL RECEIPT		133,770	133,770.27	134,657	133,766		4		4	133,770				3,067	11/20/2021	1	
38378A-YY-1	GNMA 2011-157 CV		06/16/2014	PRINCIPAL RECEIPT		21	21.02	21	21					21					11/16/2030	1	
362159-5X-9	GNMA POOL 158462		06/16/2014	PRINCIPAL RECEIPT		2,523	2,523.46	2,456	2,503		20		20	2,523				95	10/15/2016	1	
36217G-F2-8	GNMA POOL 192885		06/16/2014	PRINCIPAL RECEIPT		61	61.37	59	61		1		1	61				2	12/15/2016	1	
36218L-J4-8	GNMA POOL 225383		06/16/2014	PRINCIPAL RECEIPT		1,256	1,256.14	1,228	1,242		14		14	1,256				39	06/15/2021	1	
0599999	Total - Bonds - U.S. Governments				X X X	7,195,262	7,195,264.66	7,271,082	7,203,868		(8,605)		(8,605)	7,195,264				160,144	X X X	X X X	
748148-RM-7	PROVINCE OF QUEBEC	A	05/06/2014	MATURITY		10,000,000	10,000,000.00	9,924,300	9,996,720		3,280		3,280	10,000,000				243,750	05/05/2014	1FE	
1099999	Total - Bonds - All Other Governments				X X X	10,000,000	10,000,000.00	9,924,300	9,996,720		3,280		3,280	10,000,000				243,750	X X X	X X X	
3133T9-NW-1	FHLMC 1948 PJ		06/16/2014	PRINCIPAL RECEIPT		39,252	39,251.79	39,037	39,084		168		168	39,252				1,075	03/15/2027	1	
312903-GL-5	FHLMC 1989-112-I		06/16/2014	PRINCIPAL RECEIPT		11,320	11,319.96	9,622	10,761		559		559	11,320				291	01/15/2021	1	
312904-SN-6	FHLMC 1990-1015-F		06/16/2014	PRINCIPAL RECEIPT		5,099	5,099.03	4,645	4,956		143		143	5,099				149	11/15/2020	1	
312903-VF-1	FHLMC 1990-139-G		06/16/2014	PRINCIPAL RECEIPT		1,604	1,604.34	1,418	1,537		67		67	1,604				47	04/15/2021	1	
312905-FG-2	FHLMC 1991-1053-G		06/16/2014	PRINCIPAL RECEIPT		2,927	2,927.37	2,621	2,800		127		127	2,927				86	03/15/2021	1	
312905-GM-8	FHLMC 1991-1055-H		06/16/2014	PRINCIPAL RECEIPT		22,923	22,922.90	20,702	22,146		777		777	22,923				583	03/15/2021	1	
312905-TW-2	FHLMC 1991-1069-J		06/16/2014	PRINCIPAL RECEIPT		7,107	7,107.23	5,735	6,756		352		352	7,107				211	04/15/2021	1	
312906-BR-0	FHLMC 1991-1094-K		06/16/2014	PRINCIPAL RECEIPT		1,945	1,945.20	1,786	1,891		54		54	1,945				56	06/15/2021	1	
312906-NM-8	FHLMC 1991-1109-I		06/16/2014	PRINCIPAL RECEIPT		4,845	4,845.20	4,320	4,672		173		173	4,845				141	08/15/2021	1	
312906-RX-0	FHLMC 1991-1119-H		06/16/2014	PRINCIPAL RECEIPT		16,836	16,836.37	15,925	16,500		337		337	16,836				485	08/15/2021	1	
312907-FV-5	FHLMC 1991-1142-IA		06/16/2014	PRINCIPAL RECEIPT		4,810	4,810.40	4,278	4,613		198		198	4,810				139	10/15/2021	1	
3133TC-ZY-7	FHLMC 2042 T		06/16/2014	PRINCIPAL RECEIPT		3,960	3,959.90	3,983	3,990		(30)		(30)	3,960				107	03/15/2028	1	
31339M-XX-1	FHLMC 2399 EN		06/16/2014	PRINCIPAL RECEIPT		11,919	11,918.55	11,777	11,744		175		175	11,919				317	01/15/2032	1	
31339W-GU-4	FHLMC 2424 OP		06/16/2014	PRINCIPAL RECEIPT		48,068	48,068.21	48,173	48,081		(13)		(13)	48,068				1,309	03/15/2032	1	
31392R-JK-8	FHLMC 2470-QG		06/16/2014	PRINCIPAL RECEIPT		68,601	68,601.10	69,759	69,250		(648)		(648)	68,601				1,755	07/15/2032	1	
31393F-5Y-8	FHLMC 2522-TC		06/16/2014	PRINCIPAL RECEIPT		361,231	361,231.37	361,567	360,805		426		426	361,231				8,315	11/15/2022	1	
31392X-MQ-8	FHLMC 2523-ND		06/16/2014	PRINCIPAL RECEIPT		382,051	382,050.70	391,841	385,178		(3,128)		(3,128)	382,051				10,037	11/15/2022	1	
31393G-VM-3	FHLMC 2533-TC		06/16/2014	PRINCIPAL RECEIPT		197,543	197,542.60	199,148	197,894		(351)		(351)	197,543				4,473	12/15/2022	1	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393H-E8-1	FHLMC 2543-BL		06/16/2014	PRINCIPAL RECEIPT		225,578	225,577.83	226,036	225,402		176		176		225,578				5,107	12/15/2022	1
31393F-RL-2	FHLMC 2544-AL		06/16/2014	PRINCIPAL RECEIPT		507,859	507,858.63	503,498	505,963		1,896		1,896		507,859				11,502	05/15/2032	1
31393G-BH-6	FHLMC 2545-NB		06/16/2014	PRINCIPAL RECEIPT		233,771	233,770.63	239,761	235,977		(2,206)		(2,206)		233,771				5,292	12/15/2022	1
31393J-DN-5	FHLMC 2553-BG		06/16/2014	PRINCIPAL RECEIPT		325,753	325,753.00	321,465	323,533		2,220		2,220		325,753				7,205	10/15/2032	1
31393J-6E-3	FHLMC 2556-TC		06/16/2014	PRINCIPAL RECEIPT		442,008	442,008.20	450,917	444,949		(2,941)		(2,941)		442,008				10,157	01/15/2023	1
31393J-LL-0	FHLMC 2557-QU		06/16/2014	PRINCIPAL RECEIPT		863,851	863,850.60	870,422	865,468		(1,617)		(1,617)		863,851				19,963	01/15/2023	1
31393L-NV-1	FHLMC 2564-QD		06/16/2014	PRINCIPAL RECEIPT		264,837	264,836.97	266,989	265,365		(528)		(528)		264,837				5,996	02/15/2023	1
31393K-PE-9	FHLMC 2575-DB		06/16/2014	PRINCIPAL RECEIPT		754,553	754,552.90	754,553	754,553						754,553				17,224	02/15/2023	1
31393K-BX-2	FHLMC 2576-KL		06/16/2014	PRINCIPAL RECEIPT		220,416	220,415.72	220,140	220,038		378		378		220,416				4,861	07/15/2032	1
31393N-N7-0	FHLMC 2590-WK		06/16/2014	PRINCIPAL RECEIPT		985,945	985,945.45	1,007,132	996,229		(10,283)		(10,283)		985,945				21,294	03/15/2033	1
31393Q-2X-9	FHLMC 2594-TE		06/16/2014	PRINCIPAL RECEIPT		183,898	183,898.24	182,339	183,598		300		300		183,898				4,069	12/15/2031	1
31393P-CJ-1	FHLMC 2595-CD		06/16/2014	PRINCIPAL RECEIPT		516,001	516,000.93	509,067	512,193		3,808		3,808		516,001				10,700	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		06/16/2014	PRINCIPAL RECEIPT		298,808	298,807.90	305,718	300,639		(1,831)		(1,831)		298,808				6,767	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		06/16/2014	PRINCIPAL RECEIPT		793,394	793,394.47	798,342	795,383		(1,988)		(1,988)		793,394				16,881	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		06/16/2014	PRINCIPAL RECEIPT		802,197	802,197.60	807,587	804,205		(2,008)		(2,008)		802,198				17,291	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		06/16/2014	PRINCIPAL RECEIPT		467,217	467,216.91	468,880	467,497		(280)		(280)		467,217				10,245	07/15/2033	1
31394G-NX-7	FHLMC 2659-NG		06/16/2014	PRINCIPAL RECEIPT		272,558	272,558.00	269,347	271,717		841		841		272,558				6,345	09/15/2032	1
31394H-AY-7	FHLMC 2669-DG		05/15/2014	PRINCIPAL RECEIPT		221,843	221,843.51	203,957	219,253		2,590		2,590		221,844				3,497	11/15/2032	1
31394J-KW-6	FHLMC 2673-QL		06/16/2014	PRINCIPAL RECEIPT		301,029	301,029.30	300,112	300,216		814		814		301,029				6,791	09/15/2023	1
31394L-HB-1	FHLMC 2691-VG		06/16/2014	PRINCIPAL RECEIPT		1,682,398	1,682,397.63	1,675,368	1,681,215		1,183		1,183		1,682,398				38,358	04/15/2023	1
31394P-P3-1	FHLMC 2755-VK		06/16/2014	PRINCIPAL RECEIPT		1,692,573	1,692,572.97	1,725,343	1,695,689		(3,116)		(3,116)		1,692,573				39,569	05/15/2024	1
31394W-N7-9	FHLMC 2777-VH		06/16/2014	PRINCIPAL RECEIPT		1,196,256	1,196,256.69	1,185,232	1,194,405		1,851		1,851		1,196,257				29,139	03/15/2024	1
31394Y-KL-7	FHLMC 2791-PH		06/16/2014	PRINCIPAL RECEIPT		1,104,711	1,104,711.10	1,123,646	1,108,716		(4,005)		(4,005)		1,104,711				25,144	05/15/2033	1
31394X-VA-1	FHLMC 2797-VH		06/16/2014	PRINCIPAL RECEIPT		143,661	143,660.69	140,755	143,082		579		579		143,661				3,294	07/15/2024	1
31395A-2M-6	FHLMC 2811-VD		06/16/2014	PRINCIPAL RECEIPT		139,038	139,038.15	139,977	139,070		(31)		(31)		139,038				3,188	07/15/2024	1
31395E-K5-5	FHLMC 2833-JE		06/16/2014	PRINCIPAL RECEIPT		835,239	835,239.00	842,939	836,242		(1,003)		(1,003)		835,239				19,669	05/15/2033	1
31395E-RH-2	FHLMC 2840-VN		06/16/2014	PRINCIPAL RECEIPT		2,299,565	2,299,565.35	2,346,484	2,310,370		(10,805)		(10,805)		2,299,565				59,973	09/15/2023	1
31395H-H8-6	FHLMC 2869-NY		06/16/2014	PRINCIPAL RECEIPT		664,089	664,088.84	654,815	659,688		4,401		4,401		664,089				14,314	10/15/2024	1
31395G-KH-4	FHLMC 2878-OW		06/16/2014	PRINCIPAL RECEIPT		772,365	772,365.28	792,399	774,997		(2,632)		(2,632)		772,365				17,853	01/15/2027	1
31395M-UF-4	FHLMC 2922-EC		06/16/2014	PRINCIPAL RECEIPT		247,099	247,099.25	238,142	243,248		3,851		3,851		247,099				5,097	02/15/2025	1
31395T-QW-7	FHLMC 2962-JQ		06/16/2014	PRINCIPAL RECEIPT		585,276	585,275.60	588,163	585,446		(170)		(170)		585,276				13,590	01/15/2034	1
31395U-DZ-1	FHLMC 2980-LD		06/16/2014	PRINCIPAL RECEIPT		436,558	436,557.90	424,723	432,430		4,128		4,128		436,558				9,897	12/15/2033	1
31396E-K2-1	FHLMC 3078-BD		06/16/2014	PRINCIPAL RECEIPT		360,657	360,656.58	347,822	357,149		3,508		3,508		360,657				8,125	02/15/2034	1
31396G-7D-7	FHLMC 3094-PC		06/16/2014	PRINCIPAL RECEIPT		322,229	322,229.09	319,359	321,222		1,007		1,007		322,229				7,057	04/15/2034	1
31396R-2K-2	FHLMC 3152-LN		06/16/2014	PRINCIPAL RECEIPT		246,703	246,702.60	250,095	248,726		(2,023)		(2,023)		246,703				5,881	05/15/2036	1
31396N-VP-8	FHLMC 3161-PD		06/16/2014	PRINCIPAL RECEIPT		283,265	283,264.90	277,777	281,300		1,965		1,965		283,265				6,212	10/15/2034	1
31396T-GD-9	FHLMC 3169-VB		06/16/2014	PRINCIPAL RECEIPT		1,887,837	1,887,836.60	1,893,530	1,888,109		(272)		(272)		1,887,837				46,182	11/15/2026	1
31396U-DR-8	FHLMC 3192-GD		06/16/2014	PRINCIPAL RECEIPT		622,931	622,931.21	626,446	624,085		(1,154)		(1,154)		622,931				16,042	08/15/2035	1

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										11	12	13	14	15							
CUSIP Identification	Description	For or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- or Market Indicator (a)
31397G-6P-0	FHLMC 3287-PM		06/16/2014	PRINCIPAL RECEIPT		269,152	269,152.10	267,775	268,387		765		765		269,152				6,813	10/15/2035	1
31397F-P4-8	FHLMC 3289-ND		06/16/2014	PRINCIPAL RECEIPT		783,224	783,224.40	790,567	787,252		(4,027)		(4,027)		783,224				17,816	06/15/2035	1
31397F-SF-0	FHLMC 3294-ND		05/15/2014	PRINCIPAL RECEIPT		227,356	227,356.10	228,461	227,454		(98)		(98)		227,356				4,189	05/15/2035	1
31397G-UD-0	FHLMC 3305-PD		06/16/2014	PRINCIPAL RECEIPT		1,004,311	1,004,311.17	990,988	997,552		6,759		6,759		1,004,311				22,722	11/15/2035	1
31397H-YA-0	FHLMC 3329-JD		06/16/2014	PRINCIPAL RECEIPT		591,065	591,064.60	590,880	590,660		404		404		591,065				14,676	06/15/2036	1
31397J-2R-4	FHLMC 3331-EP		06/16/2014	PRINCIPAL RECEIPT		726,032	726,031.79	728,007	725,856		175		175		726,032				16,422	02/15/2036	1
31397J-6G-4	FHLMC 3331-VB		06/16/2014	PRINCIPAL RECEIPT		691,280	691,279.68	683,449	690,113		1,166		1,166		691,280				17,741	01/15/2025	1
31397H-N8-7	FHLMC 3337-MD		06/16/2014	PRINCIPAL RECEIPT		605,113	605,112.88	607,759	605,283		(170)		(170)		605,113				13,943	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		06/16/2014	PRINCIPAL RECEIPT		868,516	868,515.96	891,756	889,110		(20,594)		(20,594)		868,516				19,352	06/15/2038	1
3137A1-JE-4	FHLMC 3708 BP		06/16/2014	PRINCIPAL RECEIPT		213,560	213,560.06	224,672	220,758		(7,198)		(7,198)		213,560				4,012	02/15/2035	1
313401-WS-6	FHLMC POOL 170208		06/16/2014	PRINCIPAL RECEIPT		466	465.92	465	465		1		1		466				16	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		06/16/2014	PRINCIPAL RECEIPT		408	408.31	393	401		7		7		408				14	01/01/2017	1
3128F2-HR-9	FHLMC POOL D62940 GOLD		06/16/2014	PRINCIPAL RECEIPT		542	541.67	529	535		7		7		542				16	08/01/2025	1
313603-NF-5	FNMA 1989-101-H		06/25/2014	PRINCIPAL RECEIPT		7,149	7,149.12	6,425	6,923		226		226		7,149				179	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		06/25/2014	PRINCIPAL RECEIPT		3,972	3,971.61	3,572	3,828		144		144		3,972				116	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		06/25/2014	PRINCIPAL RECEIPT		12,207	12,206.80	10,895	11,825		382		382		12,207				357	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		06/25/2014	PRINCIPAL RECEIPT		25,963	25,962.57	23,168	25,100		863		863		25,963				648	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		06/25/2014	PRINCIPAL RECEIPT		3,202	3,201.95	2,768	3,040		161		161		3,202				74	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		06/25/2014	PRINCIPAL RECEIPT		3,089	3,088.96	2,788	2,979		110		110		3,089				94	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		06/25/2014	PRINCIPAL RECEIPT		16,819	16,819.46	15,516	16,326		493		493		16,819				435	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		06/25/2014	PRINCIPAL RECEIPT		6,780	6,779.75	7,041	6,907		(128)		(128)		6,780				237	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		06/25/2014	PRINCIPAL RECEIPT		17,422	17,422.20	17,109	17,058		364		364		17,422				500	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		06/25/2014	PRINCIPAL RECEIPT		77,450	77,450.00	77,858	77,533		(83)		(83)		77,450				2,132	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		06/25/2014	PRINCIPAL RECEIPT		270,049	270,048.83	265,924	267,746		2,303		2,303		270,049				6,224	11/25/2022	1
31392F-WU-7	FNMA 2002-86-AL		06/25/2014	PRINCIPAL RECEIPT		239,058	239,058.13	238,939	238,808		250		250		239,058				5,866	05/25/2032	1
31392F-XR-3	FNMA 2002-88-LX		06/25/2014	PRINCIPAL RECEIPT		201,552	201,551.52	202,780	201,581		(30)		(30)		201,552				4,765	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		06/25/2014	PRINCIPAL RECEIPT		917,948	917,948.34	919,383	917,040		909		909		917,948				21,089	01/25/2023	1
31393A-NY-9	FNMA 2003-22-KL		06/25/2014	PRINCIPAL RECEIPT		250,721	250,720.97	250,721	250,721						250,721				5,746	09/25/2032	1
31393A-GW-1	FNMA 2003-26-HB		06/25/2014	PRINCIPAL RECEIPT		536,875	536,875.47	527,312	532,664		4,211		4,211		536,875				11,240	04/25/2023	1
31393D-PH-8	FNMA 2003-67-KC		06/25/2014	PRINCIPAL RECEIPT		1,357,814	1,357,814.40	1,352,298	1,355,336		2,479		2,479		1,357,814				28,262	09/25/2032	1
31393D-M6-5	FNMA 2003-80-VD		06/25/2014	PRINCIPAL RECEIPT		2,630,106	2,630,106.40	2,601,340	2,627,097		3,009		3,009		2,630,106				52,912	09/25/2020	1
31394A-GJ-9	FNMA 2004-54-BL		06/25/2014	PRINCIPAL RECEIPT		153,439	153,438.65	148,452	150,727		2,711		2,711		153,439				3,210	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		06/25/2014	PRINCIPAL RECEIPT		315,945	315,944.88	294,301	304,557		11,388		11,388		315,945				5,975	09/25/2024	1
31394B-V8-4	FNMA 2004-95-VB		06/25/2014	PRINCIPAL RECEIPT		1,826,287	1,826,287.19	1,794,969	1,818,308		7,979		7,979		1,826,287				37,732	08/25/2023	1
31394C-FA-5	FNMA 2005-1-VQ		06/25/2014	PRINCIPAL RECEIPT		1,191,669	1,191,668.76	1,173,794	1,188,210		3,458		3,458		1,191,669				24,725	09/25/2023	1
31394B-7J-7	FNMA 2005-32-AE		06/25/2014	PRINCIPAL RECEIPT		629,209	629,209.05	596,536	615,686		13,523		13,523		629,209				12,827	04/25/2025	1
31395D-LB-3	FNMA 2006-37-DB		06/25/2014	PRINCIPAL RECEIPT		221,110	221,110.35	218,588	219,508		1,602		1,602		221,110				5,389	04/25/2035	1
31397L-AE-9	FNMA 2008-24-VB		06/25/2014	PRINCIPAL RECEIPT		2,110,161	2,110,160.80	2,026,785	2,078,117		32,043		32,043		2,110,161				49,550	09/25/2025	1

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.							
31396Q-Q9-3	FNMA 2009-66-JB		06/25/2014	PRINCIPAL RECEIPT		529,993	529,993.00	501,330	508,594						529,993			8,904	09/25/2029	1	
31371E-VY-8	FNMA POOL 250031		06/25/2014	PRINCIPAL RECEIPT		528	527.70	525	526			21,399			528			17	05/01/2024	1	
31373T-SS-0	FNMA POOL 303029		06/25/2014	PRINCIPAL RECEIPT		1,565	1,564.58	1,558	1,559			5			1,565			56	10/01/2024	1	
31373T-SU-5	FNMA POOL 303031		06/25/2014	PRINCIPAL RECEIPT		1,739	1,738.58	1,734	1,734			5			1,739			57	10/01/2024	1	
313614-RV-3	FNMA POOL 50000		06/25/2014	PRINCIPAL RECEIPT		784	783.51	741	763			21			784			26	05/01/2017	1	
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	44,937,637	44,937,636.61	44,786,465	44,864,652			72,985			44,937,640			1,016,423	X X X	X X X	
01877K-AD-5	ALLIANCE PIPELINE US 144A		06/30/2014	Sink PMT @ 100.00000		267,000	267,000.00	262,227	264,300						267,000			6,129	12/31/2025	1FE	
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		06/16/2014	PRINCIPAL RECEIPT		48,892	48,892.02	48,722	48,750			2,700			48,892			1,284	03/15/2029	4AM	
184502-AS-1	CLEAR CHANNEL COMMUNICATIONS		06/06/2014	VARIOUS		3,126,767	3,000,000.00	375,000	375,000			142			375,000		2,751,767	2,751,767	82,074	05/15/2015	6FE
210805-CK-1	CONTINENTAL AIRLINES 1998-3-A1		05/01/2014	Sink PMT @ 100.00000		701,521	701,521.12	698,514	700,666			855			701,521			23,922	05/01/2018	2FE	
210795-PZ-7	CONTINENTAL AIRLINES 2012-A		04/11/2014	Sink PMT @ 100.00000		98,437	98,437.43	97,453	97,594			843			98,437			2,043	04/11/2024	2FE	
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		06/25/2014	PRINCIPAL RECEIPT		104,642	104,642.32	104,640	104,514			128			104,642			2,578	02/25/2035	1FM	
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		06/25/2014	PRINCIPAL RECEIPT		73,828	73,828.38	73,825	73,740			88			73,828			1,757	01/25/2035	1FM	
12667F-K9-5	COUNTRYWIDE ALTNVT LOAN TR 20		04/25/2014	VARIOUS		3,221,659	3,182,311.65	3,005,375	2,999,483			(80)			2,999,403		222,256	222,256	71,808	02/25/2035	1FM
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5		06/25/2014	PRINCIPAL RECEIPT		47,214	47,214.18	35,599	38,755			8,459			47,214			1,299	02/25/2028	1AM	
25468P-CA-2	DISNEY WALT COMPANY SR NOTES		06/20/2014	MATURITY		8,955,000	8,955,000.00	10,292,119	9,026,275			(71,275)			8,955,000			277,605	06/20/2014	1FE	
263534-BN-8	DUPONT EI DE NEMOURS		04/30/2014	MATURITY		12,000,000	12,000,000.00	11,895,120	11,995,637			4,363			12,000,000			292,500	04/30/2014	1FE	
292506-AA-0	ENCANA CORP	A	04/29/2014	CALLED @ 100.046000		10,004,600	10,000,000.00	9,993,480	9,999,706			289			9,999,995		4,605	4,605	285,170	05/01/2014	2FE
29364D-AH-3	ENTERGY ARKANSAS		04/16/2014	CALLED @ 100.000000		10,000,000	10,000,000.00	9,939,400	9,976,922			1,337			9,978,258		21,742	21,742	395,830	07/01/2018	1FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		06/20/2014	PRINCIPAL RECEIPT		25,695	25,694.50	25,695	25,695						25,695			742	12/20/2029	1FM	
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		06/25/2014	PRINCIPAL RECEIPT		12,348	12,347.70	12,294	12,286			62			12,348			344	09/25/2028	3FM	
377372-AA-5	GLAXOSMITHKLINE CAP INC		04/15/2014	MATURITY		15,000,000	15,000,000.00	14,205,150	14,970,794			29,206			15,000,000			328,125	04/15/2014	1FE	
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-		06/16/2014	PRINCIPAL RECEIPT		96,777	96,777.27	96,364	96,774			3			96,777			2,831	02/15/2029	1FE	
393505-VW-9	GREEN TREE FINANCIAL CORP 1997-		06/16/2014	PRINCIPAL RECEIPT		95,592	95,591.50	81,359	92,758			2,833			95,592			2,701	05/15/2029	1FE	
41987Q-AX-1	HAWAIIAN ELECTRIC MTN		05/05/2014	MATURITY		4,500,000	4,500,000.00	4,755,060	4,513,362			(13,362)			4,500,000			166,819	05/05/2014	2FE	
428656-AB-8	HIBERNIA CORP		05/01/2014	MATURITY		5,000,000	5,000,000.00	4,998,400	4,999,934			66			5,000,000			133,750	05/01/2014	2FE	
480081-AH-1	JONES APPAREL GROUP		05/08/2014	CALLED @ 102.556000		3,076,680	3,000,000.00	2,997,480	2,999,722			111			2,999,833		76,847	76,847	73,884	11/15/2014	4FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		06/25/2014	PRINCIPAL RECEIPT		326,697	326,697.33	334,665	331,262			(4,565)			326,697			8,119	11/25/2034	2FM	
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		06/25/2014	VARIOUS		202,868	218,435.02	204,477	203,722			13,637			217,359		(14,491)	(14,491)	4,714	01/25/2036	2FM
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N		06/25/2014	PRINCIPAL RECEIPT		203,299	203,299.12	203,299	203,299						203,299			5,255	12/25/2032	1FM	
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		06/25/2014	PRINCIPAL RECEIPT		70,333	70,332.85	69,234	69,750			583			70,333			1,772	11/25/2033	1FM	
655044-AA-3	NOBLE ENERGY INC		04/15/2014	MATURITY		6,000,000	6,000,000.00	5,973,620	5,999,023			977			6,000,000			157,500	04/15/2014	2FE	
67021C-AB-3	NSTAR ELECTRIC		04/15/2014	MATURITY		1,000,000	1,000,000.00	993,830	999,775			225			1,000,000			24,375	04/15/2014	1FE	
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		06/16/2014	PRINCIPAL RECEIPT		104,180	104,179.95	104,164	104,044			136			104,180			2,850	04/15/2029	2AM	
760985-L6-6	RAMP 2003-RS11-A16B		05/27/2014	PRINCIPAL RECEIPT		27,866	27,865.80	27,865	27,825			41			27,866			600	12/25/2033	1FM	
76111J-7K-4	RFMSI 2003-S10-A5		06/25/2014	PRINCIPAL RECEIPT		152,805	152,805.15	158,790	153,879			(1,074)			152,805			3,503	06/25/2033	1FM	

E053

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation 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.							
844730-AG-6	SOUTH TRUST CORP		06/16/2014	MATURITY		10,000,000	10,000,000.00	9,984,400	9,999,113		887		887	10,000,000				290,000	06/15/2014	1FE	
89655V-AA-0	TRINITY RAIL LEASING 2003-1		06/12/2014	Sink PMT @ 100.00000		54,915	54,915.30	54,915	54,915					54,915				1,294	11/12/2026	1FE	
89655N-AA-8	TRINITY RAIL LEASING 2004-1A		06/16/2014	Sink PMT @ 100.00000		119,352	119,351.52	119,352	119,352					119,352				2,438	08/14/2027	1FE	
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		06/16/2014	Sink PMT @ 100.00000		51,682	51,682.15	51,682	51,682					51,682				1,339	11/16/2039	1FE	
89656C-AA-1	TRINITY RAIL LEASING 2010-1		06/16/2014	Sink PMT @ 100.00000		65,534	65,533.79	66,798	66,681		(1,147)		(1,147)	65,534				1,324	10/16/2040	1FE	
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		06/16/2014	Sink PMT @ 100.00000		73,120	73,120.08	73,120	73,120					73,120				1,108	07/15/2043	1FE	
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		06/16/2014	PRINCIPAL RECEIPT		124,530	124,530.15	123,934	124,355		175		175	124,530				3,662	01/15/2029	1FE	
90263B-GT-9	UCFC HEL 1998-C-A6		06/16/2014	PRINCIPAL RECEIPT		111,109	111,108.90	109,355	109,329		1,780		1,780	111,109				3,371	11/15/2029	1FM	
906548-CC-4	UNION ELECTRIC		05/15/2014	MATURITY		2,000,000	2,000,000.00	1,993,180	1,999,672		328		328	2,000,000				55,000	05/15/2014	1FE	
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		04/01/2014	Sink PMT @ 100.00000		55,993	55,993.20									55,993	55,993		02/19/2015	6	
92178P-AD-9	VANDERBILT MTG 2002-1-A4		06/09/2014	PRINCIPAL RECEIPT		129,735	129,735.20	129,687	129,656		79		79	129,735				3,588	05/07/2027	1FE	
921796-LW-6	VANDERBILT MTG 2002-A-A4		06/09/2014	PRINCIPAL RECEIPT		176,018	176,018.45	187,020	178,106		(2,087)		(2,087)	176,018				4,938	05/07/2026	1FE	
921796-MP-0	VANDERBILT MTG 2002-C-A4		06/09/2014	PRINCIPAL RECEIPT		144,889	144,889.35	144,828	144,806		84		84	144,889				3,948	08/07/2024	1FE	
921796-MZ-8	VANDERBILT MTG 2003-A-A4		06/09/2014	PRINCIPAL RECEIPT		65,529	65,529.10	65,511	65,501		28		28	65,529				4,389	05/07/2026	1FE	
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		06/25/2014	PRINCIPAL RECEIPT		71,064	71,063.60	73,573	71,767		(704)		(704)	71,064				1,703	06/25/2033	2FM	
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		06/25/2014	PRINCIPAL RECEIPT		436,490	436,490.00	451,119	439,751		(3,261)		(3,261)	436,490				9,877	06/25/2033	1FM	
949757-AG-3	WELLS FARGO 2004-6-A7		06/25/2014	PRINCIPAL RECEIPT		142,303	142,303.70	139,658	141,157		1,146		1,146	142,304				3,239	06/25/2034	1FM	
961501-AA-1	WESTSIDE INTERMODAL BNI		06/16/2014	CALLED @ 100.000000		255,261	255,261.12	255,261	255,261					255,261				7,208	06/15/2023	2FE	
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	98,622,224	98,390,398.90	96,086,613	95,529,470		(25,964)		(25,964)	95,503,506			3,118,719	3,118,719	2,760,309	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	160,755,123	160,523,300.17	158,068,460	157,594,710		41,696		41,696	157,636,410			3,118,719	3,118,719	4,180,626	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	160,755,123	160,523,300.17	158,068,460	157,594,710		41,696		41,696	157,636,410			3,118,719	3,118,719	4,180,626	X X X	X X X
9999999	Totals					160,755,123	X X X	158,068,460	157,594,710		41,696		41,696	157,636,410			3,118,719	3,118,719	4,180,626	X X X	X X X

E05.4

(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(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/02/2013	07/03/2014	2,476	3,999,997	1615.41	254,800			565,453		565,453	(28,831)						100%/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/11/2013	07/11/2014	1,666	2,800,003	1680.19	161,000			269,844		269,844	(15,349)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/18/2013	07/18/2014	1,182	2,000,000	1692.09	112,000			190,019		190,019	(8,413)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/25/2013	07/25/2014	1,478	2,500,005	1691.65	130,000			219,401		219,401	(29,855)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/01/2013	08/01/2014	1,111	1,900,008	1709.67	99,750			135,023		135,023	(21,569)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/05/2013	08/06/2014	1,119	1,900,002	1697.37	98,800			149,065		149,065	(17,511)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/08/2013	08/08/2014	887	1,500,002	1691.42	79,950			127,917		127,917	(33,534)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/15/2013	08/15/2014	1,208	1,999,994	1655.83	107,200			178,490		178,490	(42,305)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/19/2013	08/20/2014	666	1,100,002	1652.35	59,730			125,001		125,001	(21,473)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/22/2013	08/22/2014	1,323	2,199,995	1663.5	121,000			225,201		225,201	(40,183)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/26/2013	08/27/2014	736	1,200,001	1630.48	65,280			145,539		145,539	(21,076)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/06/2013	09/05/2014	1,873	3,100,001	1655.17	180,730			332,347		332,347	(35,524)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/12/2013	09/12/2014	772	1,300,004	1683.42	71,370			102,681		102,681	(18,559)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/19/2013	09/19/2014	1,219	2,099,997	1722.34	113,400			119,236		119,236	(28,334)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/26/2013	09/26/2014	1,060	1,799,996	1698.67	94,500			117,302		117,302	(22,554)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/04/2013	10/03/2014	1,479	2,499,996	1690.5	131,750			199,271		199,271	(49,230)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/11/2013	10/10/2014	1,468	2,500,008	1703.2	131,000			159,769		159,769	(51,227)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/18/2013	10/17/2014	1,490	2,600,003	1744.5	130,000			142,778		142,778	(55,608)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/25/2013	10/24/2014	1,364	2,399,992	1759.77	115,200			145,564		145,564	(72,391)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/31/2013	10/31/2014	568	999,995	1761.64	48,100			57,309		57,309	(27,155)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/05/2013	11/06/2014	1,638	2,899,992	1770.49	136,590			147,249		147,249	(85,972)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/12/2013	11/13/2014	1,235	2,200,004	1782	106,700			103,323		103,323	(72,104)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/19/2013	11/20/2014	1,010	1,800,003	1781.37	94,500			71,934		71,934	(45,381)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/26/2013	11/27/2014	1,217	2,199,995	1807.23	112,860			52,281		52,281	(62,689)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/05/2013	12/05/2014	896	1,599,994	1785.03	84,320			77,233		77,233	(40,726)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/12/2013	12/12/2014	1,408	2,499,993	1775.5	133,000			132,675		132,675	(50,114)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/19/2013	12/19/2014	1,105	2,000,006	1809.6	105,400			82,692		82,692	(38,487)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/27/2013	12/26/2014	1,140	2,100,006	1841.4	107,520			37,164		37,164	(58,947)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/03/2014	01/06/2015	2,080	3,799,992	1826.77		190,000		119,445		119,445	(70,555)						100%/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	01/09/2014	01/09/2015	977	1,799,995	1842.37		87,300		44,448		44,448	(42,852)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/23/2014	01/23/2015	1,620	2,900,001	1790.29		140,650		160,551		160,551	(19,901)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/04/2014	02/05/2015	799	1,399,998	1751.64		77,700		129,790		129,790	52,090							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/12/2014	02/13/2015	1,093	2,000,004	1829.83		96,200		105,235		105,235	9,035							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/18/2014	02/19/2015	711	1,300,004	1828.75		61,880		60,554		60,554	(1,326)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/26/2014	02/27/2015	917	1,699,995	1854.29		82,620		62,356		62,356	(20,264)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/05/2014	03/06/2015	1,012	1,900,005	1877.03		91,200		66,652		66,652	(24,548)							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/12/2014	03/13/2015	1,029	1,899,995	1846.34		94,430		125,652		125,652	31,222							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/14/2014	03/17/2015	538	999,995	1858.83		51,400		69,271		69,271	17,871							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/19/2014	03/20/2015	694	1,299,999	1872.01		64,220		96,248		96,248	32,028							100%/0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/26/2014	03/27/2015	811	1,499,997	1849.04		71,250				83,896							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/03/2014	04/03/2015	1,716	3,199,991	1865.09		151,680				124,539							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2014	04/10/2015	1,487	2,700,004	1815.69		125,820				198,315							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/16/2014	04/17/2015	1,180	2,200,001	1864.85		104,280				120,595							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/24/2014	04/24/2015	859	1,600,008	1863.4		74,400				94,018							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/01/2014	05/01/2015	1,382	2,599,999	1881.14		117,000				151,783							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/08/2014	05/08/2015	532	1,000,009	1878.48		43,900				66,765							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	05/12/2014	05/13/2015	527	999,994	1897.45		45,500				53,993							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	05/19/2014	05/20/2015	1,175	2,199,995	1872.83		97,680				141,092							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/27/2014	05/28/2015	1,257	2,400,001	1909.78		104,400				103,885							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/05/2014	06/05/2015	1,334	2,600,007	1949.44		113,880				89,298							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/12/2014	06/12/2015	1,291	2,500,009	1936.16		107,500				85,115							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/19/2014	06/19/2015	1,477	2,900,003	1962.87		120,930				88,672							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	06/26/2014	06/26/2015	1,275	2,500,008	1960.96		105,000				92,941							100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	07/05/2013	07/05/2014	15,136	24,700,000	1631.89	864,500				2,718,860								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	07/10/2013	07/10/2014	12,041	19,900,000	1652.62	654,710				1,958,388								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	07/12/2013	07/11/2014	9,463	15,900,008	1680.19	513,570				1,252,483								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/19/2013	07/18/2014	12,470	21,100,007	1692.09	658,320				1,664,174								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/26/2013	07/25/2014	12,709	21,499,992	1691.65	664,350				1,723,545								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/02/2013	08/01/2014	9,651	16,500,008	1709.67	481,800				1,118,186								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/06/2013	08/06/2014	8,543	14,500,004	1697.37	427,750				1,159,785								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/09/2013	08/08/2014	6,563	11,099,994	1691.42	338,550				956,939								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/13/2013	08/13/2014	5,903	10,000,000	1694.16	304,000				825,316								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/16/2013	08/18/2014	6,160	10,199,996	1655.83	334,254				1,215,154								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/20/2013	08/20/2014	5,870	9,700,005	1652.35	312,340				1,169,161								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/23/2013	08/22/2014	9,739	16,199,995	1663.5	512,730				1,836,033								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/27/2013	08/27/2014	7,237	11,799,996	1630.48	400,610				1,608,704								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	09/03/2013	09/03/2014	3,415	5,599,995	1639.77	199,920				723,853								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/06/2013	09/05/2014	13,292	22,000,007	1655.17	748,000				2,695,988								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	10,633	17,900,007	1683.42	562,060				1,847,809								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	11,322	19,500,006	1722.34	598,650				1,677,246								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/26/2013	09/26/2014	11,185	18,999,998	1698.67	589,000				1,951,824								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	10/04/2013	10/03/2014	15,794	26,700,000	1690.5	891,780				2,933,974								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/10/2013	10/10/2014	11,107	18,799,992	1692.56	642,960				2,094,468								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	10/11/2013	10/10/2014	8,690	14,800,000	1703.2	483,960				1,516,735								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/18/2013	10/17/2014	9,688	16,900,001	1744.5	486,720				1,387,376								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	10/25/2013	10/24/2014	11,877	20,899,996	1759.77	608,190				1,537,838								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/01/2013	11/03/2014	5,847	10,300,000	1761.64	314,150				751,266								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/06/2013	11/06/2014	8,585	15,200,000	1770.49	451,440				1,066,592								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/08/2013	11/10/2014	4,123	7,299,995	1770.61	222,650				518,714								100%/0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/13/2013	11/13/2014	6,902	12,300,000	1782	378,840		750,932		750,932	196,106						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/15/2013	11/17/2014	3,059	5,500,003	1798.18	166,650		305,816		305,816	89,677						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/20/2013	11/20/2014	7,466	13,300,000	1781.37	408,310		908,110		908,110	276,053						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/27/2013	11/26/2014	9,573	17,300,000	1807.23	520,730		916,799		916,799	250,704						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	12/05/2013	12/05/2014	10,140	18,100,000	1785.03	566,530		1,226,451		1,226,451	345,630						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	12/12/2013	12/12/2014	10,926	19,400,000	1775.5	624,680		1,442,746		1,442,746	407,785						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/19/2013	12/19/2014	11,494	20,799,995	1809.6	617,760		1,203,763		1,203,763	350,048						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	12/27/2013	12/26/2014	9,775	18,000,000	1841.4	516,600		740,943		740,943	187,996						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/03/2014	01/05/2015	7,590	13,900,007	1831.37		421,170		665,929		665,929	244,759					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/06/2014	01/06/2015	5,967	10,900,000	1826.77		323,730		553,757		553,757	230,027					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/10/2014	01/09/2015	17,369	32,000,000	1842.37		908,800		1,374,266		1,374,266	465,466					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/13/2014	01/13/2015	2,419	4,400,000	1819.2		127,600		240,099		240,099	112,499					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	01/17/2014	01/16/2015	7,995	14,700,000	1838.7		429,240		704,627		704,627	275,387					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/27/2014	01/27/2015	8,869	15,800,000	1781.56		522,980		1,281,159		1,281,159	758,179					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/03/2014	02/03/2015	6,143	10,699,995	1741.89		384,130		1,121,888		1,121,888	737,758					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/06/2014	02/06/2015	8,458	15,000,000	1773.43		510,000		1,338,080		1,338,080	828,080					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	02/10/2014	02/10/2015	4,223	7,600,000	1799.84		237,120		556,548		556,548	319,428					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	02/14/2014	02/17/2015	9,899	18,200,000	1838.63		535,080		958,948		958,948	423,868					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	02/20/2014	02/20/2015	6,196	11,400,000	1839.78		337,440		608,630		608,630	271,190					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	02/24/2014	02/24/2015	3,897	7,200,000	1847.61		207,360		361,912		361,912	154,552					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	02/27/2014	02/27/2015	5,663	10,500,000	1854.29		311,850		493,937		493,937	182,087					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/03/2014	03/03/2015	4,984	9,200,000	1845.73		287,960		499,240		499,240	211,280					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/06/2014	03/06/2015	6,233	11,700,000	1877.03		347,490		457,397		457,397	109,907					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/10/2014	03/10/2015	4,315	8,100,000	1877.17		247,050		286,557		286,557	39,507					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/13/2014	03/13/2015	6,933	12,799,992	1846.34		410,880		677,581		677,581	266,701					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/17/2014	03/17/2015	5,218	9,700,000	1858.83		308,460		466,575		466,575	158,115					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/20/2014	03/20/2015	7,318	13,700,000	1872.01		409,630		582,525		582,525	172,895					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/24/2014	03/24/2015	4,307	8,000,000	1857.44		250,400		405,043		405,043	154,643					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/27/2014	03/27/2015	8,275	15,300,000	1849.04		472,770		847,197		847,197	374,427					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/04/2014	04/02/2015	16,353	30,500,000	1865.09		890,600		1,504,988		1,504,988	614,388					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2014	04/10/2015	10,365	19,000,000	1833.08		585,200		1,242,416		1,242,416	657,216					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/11/2014	04/10/2015	9,914	18,000,000	1815.69		583,200		1,339,066		1,339,066	755,866					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/17/2014	04/17/2015	11,100	20,700,000	1864.85		612,720		1,076,086		1,076,086	463,366					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	04/21/2014	04/21/2015	2,885	5,400,000	1871.89		157,680		264,237		264,237	106,557					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/25/2014	04/24/2015	13,148	24,500,002	1863.4		732,550		1,318,353		1,318,353	585,803					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/02/2014	05/04/2015	6,326	11,899,998	1881.14		343,910		563,757		563,757	219,847					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	05/06/2014	05/06/2015	8,834	16,500,011	1867.72		475,200		891,639		891,639	416,439					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	05/09/2014	05/11/2015	5,749	10,800,000	1878.48		312,120		533,116		533,116	220,996					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/13/2014	05/13/2015	7,589	14,399,995	1897.45		400,320		599,319		599,319	198,999					100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	05/16/2014	05/18/2015	7,029	13,200,000	1877.86		386,760		668,310		668,310	281,550					100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	05/20/2014	05/20/2015	6,674	12,500,000	1872.83		356,250		665,015		665,015	308,765						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	05/23/2014	05/22/2015	7,051	13,399,991	1900.53		365,820		561,888		561,888	196,068						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/28/2014	05/28/2015	7,540	14,400,009	1909.78		397,440		563,575		563,575	166,135						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/03/2014	06/03/2015	5,301	10,200,000	1924.24		289,680		347,905		347,905	58,225						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/06/2014	06/05/2015	11,490	22,400,001	1949.44		593,600		592,656		592,656	(944)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/10/2014	06/10/2015	4,101	8,000,000	1950.79		215,200		208,994		208,994	(6,206)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/13/2014	06/12/2015	9,142	17,700,000	1936.16		493,830		547,939		547,939	54,109						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/17/2014	06/17/2015	3,296	6,400,000	1941.99		177,280		189,005		189,005	11,725						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/20/2014	06/19/2015	7,846	15,400,000	1962.87		392,700		362,000		362,000	(30,700)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/24/2014	06/24/2015	4,718	9,200,006	1949.98		241,040		258,638		258,638	17,598						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	06/26/2014	06/26/2015	9,146	17,900,000	1957.22		474,350		459,300		459,300	(15,050)						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/10/2013	07/10/2014	1,150	1,900,000	1652.62	57,950			128,047		128,047	26,429						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/10/2013	07/10/2014	3,449	5,700,000	1652.62	178,410			398,352		398,352	83,307						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/10/2013	10/10/2014	5,908	10,000,000	1692.56	312,000			648,513		648,513	165,123						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/10/2014	01/09/2015	5,808	10,700,000	1842.37		325,280		497,341		497,341	172,061						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/10/2014	04/10/2015	5,401	9,900,007	1833.08		307,841		448,593		448,593	140,753						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	12/12/2013	12/12/2014	169	300,006	1775.5	6,330			14,872		14,872	6,474						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/19/2013	12/19/2014	332	599,991	1809.6	12,840			32,290		32,290	16,297						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/27/2013	12/26/2014	326	600,002	1841.4	13,020			21,547		21,547	10,822						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	03/13/2014	03/13/2015	217	399,991	1846.34		9,920		13,763		13,763	3,843						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/27/2014	03/27/2015	270	499,999	1849.04		12,450		22,962		22,962	10,512						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	04/11/2014	04/10/2015	165	300,006	1815.69		7,410		12,844		12,844	5,434						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/21/2014	04/21/2015	160	300,008	1871.89		7,410		10,151		10,151	2,741						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/13/2014	05/13/2015	158	300,006	1897.45		7,440		10,326		10,326	2,886						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/13/2014	06/12/2015	362	699,999	1936.16		15,330		15,168		15,168	(162)						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/20/2014	06/19/2015	153	300,005	1962.87		6,510		5,834		5,834	(676)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/19/2013	07/18/2014	414	700,001	1692.09	6,650			34,742		34,742	23,557						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/26/2013	07/25/2014	591	1,000,002	1691.65	9,600			30,079		30,079	14,913						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/06/2013	08/06/2014	412	700,000	1697.37	7,350			6,723		6,723	(4,330)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/09/2013	08/08/2014	414	700,000	1691.42	7,350			13,004		13,004	(2,712)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/13/2013	08/13/2014	236	400,008	1694.16	3,880			17,664		17,664	11,446						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/16/2013	08/18/2014	302	499,994	1655.83	4,700			35,098		35,098	21,770						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/20/2013	08/20/2014	242	400,001	1652.35	3,800			26,130		26,130	15,663						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/23/2013	08/22/2014	240	400,005	1663.5	3,800			23,632		23,632	13,984						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/27/2013	08/27/2014	552	899,992	1630.48	8,280			34,846		34,846	14,085						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/06/2013	09/05/2014	544	899,999	1655.17	8,280			26,118		26,118	6,543						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/06/2013	09/05/2014	302	499,994	1655.17	8,550			34,904		34,904	8,980						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	356	600,005	1683.42	10,560			40,345		40,345	14,839						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	406	699,993	1722.34	6,720			37,840		37,840	22,614						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	290	499,995	1722.34	8,900			46,005		46,005	23,528						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2013	09/26/2014	530	900,006	1698.67	8,640			32,876		32,876	17,125							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/04/2013	10/03/2014	592	999,998	1690.5	17,300			53,586		53,586	14,989							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/11/2013	10/10/2014	176	300,002	1703.2	5,250			17,909		17,909	7,813							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2014	02/20/2015	163	299,995	1839.78		6,450		10,980		10,980	4,530							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2014	03/06/2015	213	399,995	1877.03		8,840		10,278		10,278	1,438							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/20/2014	03/20/2015	214	399,992	1872.01		8,680		12,215		12,215	3,535							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2014	03/27/2015	162	300,007	1849.04		6,390		13,532		13,532	7,142							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/04/2014	04/02/2015	268	499,993	1865.09		10,800		18,991		18,991	8,191							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/11/2014	04/10/2015	275	500,005	1815.69		10,350		23,090		23,090	12,740							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/21/2014	04/21/2015	160	300,008	1871.89		6,450		8,816		8,816	2,367							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/02/2014	05/04/2015	159	300,004	1881.14		6,420		11,296		11,296	4,876							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/09/2014	05/11/2015	160	299,993	1878.48		6,450		9,347		9,347	2,897							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/13/2014	05/13/2015	211	400,001	1897.45		8,600		12,957		12,957	4,357							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/20/2014	05/20/2015	267	500,008	1872.83		10,900		11,556		11,556	656							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/28/2014	05/28/2015	314	599,996	1909.78		13,260		13,896		13,896	636							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/28/2014	05/28/2015	157	300,007	1909.78		7,350		8,043		8,043	693							100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2014	06/05/2015	359	700,005	1949.44		15,050		15,080		15,080	30							100%/0001
S&P 500 Option - Impact R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/04/2013	10/03/2014	828	1,400,004	1690.5	13,020			27,315		27,315	3,856							100%/0001
S&P 500 Option - Impact R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/11/2013	10/10/2014	881	1,500,008	1703.2	14,100			30,649		30,649	8,953							100%/0001
S&P 500 Option - Liberty N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/10/2014	01/09/2015	814	1,500,002	1842.37		28,200		27,500		27,500	(700)							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/02/2013	08/01/2014	468	800,000	1709.67	15,040			34,065		34,065	10,317							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	1,123	1,900,000	1691.42	35,530			116,096		116,096	38,976							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	483	799,998	1655.83	14,000			88,360		88,360	45,693							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	781	1,299,992	1663.5	23,010			141,884		141,884	68,863							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/03/2013	09/03/2014	732	1,200,000	1639.77	23,760			120,569		120,569	43,887							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/01/2013	11/03/2014	341	599,997	1761.64	10,980			24,508		24,508	8,788							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/08/2013	11/10/2014	226	399,999	1770.61	7,200			16,189		16,189	3,522							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/15/2013	11/17/2014	167	300,008	1798.18	5,370			15,206		15,206	9,393							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/03/2014	02/06/2015	746	1,300,007	1741.89		22,100		70,069		70,069	47,969							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/10/2014	02/13/2015	1,333	2,399,997	1799.84		42,720		71,697		71,697	28,977							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/27/2014	02/27/2015	1,082	2,000,001	1847.61		36,600		76,295		76,295	39,695							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/03/2014	03/03/2015	1,192	2,199,999	1845.73		39,380		89,652		89,652	50,272							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2014	03/10/2015	799	1,500,009	1877.17		27,150		38,167		38,167	11,017							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/13/2014	03/13/2015	162	300,000	1846.34		5,310		8,832		8,832	3,522							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2014	03/17/2015	538	999,995	1858.83		18,000		34,147		34,147	16,147							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2014	03/24/2015	808	1,499,994	1857.44		26,850		54,839		54,839	27,989							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2014	03/27/2015	162	300,007	1849.04		5,400		11,349		11,349	5,949							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2014	04/15/2015	164	300,002	1833.08		5,280		10,832		10,832	5,552							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/11/2014	04/10/2015	496	900,001	1815.69		15,660		35,434		35,434	19,774							100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/17/2014	04/17/2015	1,287	2,400,006	1864.85		42,960		73,215		73,215	30,255							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/25/2014	04/24/2015	1,342	2,499,993	1863.4		44,500		78,198	78,198	33,698						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/02/2014	05/04/2015	1,170	2,199,993	1881.14		39,600		68,787	68,787	29,187						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/06/2014	05/06/2015	321	600,005	1867.72		11,040		14,178	14,178	3,138						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/09/2014	05/11/2015	1,011	1,900,007	1878.48		34,580		49,042	49,042	14,462						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/13/2014	05/13/2015	158	300,006	1897.45		5,490		8,037	8,037	2,547						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/16/2014	05/18/2015	1,012	1,900,000	1877.86		34,390		48,261	48,261	13,871						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	05/20/2014	05/20/2015	427	799,998	1872.83		14,400		15,597	15,597	1,197						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/23/2014	05/22/2015	947	1,799,992	1900.53		32,940		41,172	41,172	8,232						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/03/2014	06/03/2015	935	1,799,992	1924.24		32,400		42,081	42,081	9,681						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/06/2014	06/05/2015	256	499,992	1949.44		9,150		9,015	9,015	(135)						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/10/2014	06/10/2015	1,128	2,200,003	1950.79		40,480		38,933	38,933	(1,547)						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/17/2014	06/17/2015	463	899,996	1941.99		16,470		16,768	16,768	298						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/24/2014	06/24/2015	615	1,199,998	1949.98		22,080		21,026	21,026	(1,054)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/19/2013	07/18/2014	177	300,008	1692.09	9,810			37,054	37,054	18,477						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	08/06/2013	08/06/2014	295	499,994	1697.37	16,650			43,951	43,951	13,618						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/16/2013	08/18/2014	181	300,003	1655.83	10,260			44,361	44,361	16,434						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/27/2013	08/27/2014	184	299,992	1630.48	9,120			45,529	45,529	16,790						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	297	499,993	1683.42	15,050			55,869	55,869	21,604						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	232	399,996	1722.34	12,160			45,379	45,379	18,658						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/04/2013	10/03/2014	237	400,006	1690.5	12,240			37,936	37,936	10,793						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	10/18/2013	10/17/2014	172	300,000	1744.5	9,000			29,973	29,973	13,640						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	10/25/2013	10/24/2014	284	500,003	1759.77	14,850			47,139	47,139	24,340						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/01/2013	11/03/2014	227	399,998	1761.64	11,600			28,376	28,376	11,489						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/13/2013	11/13/2014	337	599,999	1782	18,000			42,288	42,288	24,192						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	11/27/2013	11/26/2014	221	399,994	1807.23	12,120			26,211	26,211	12,290						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/05/2013	12/05/2014	280	500,005	1785.03	15,100			24,952	24,952	8,302						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/12/2013	12/12/2014	282	499,999	1775.5	15,150			32,237	32,237	16,180						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/19/2013	12/19/2014	221	399,994	1809.6	12,120			25,872	25,872	13,016						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/27/2013	12/26/2014	217	400,007	1841.4	12,120			21,354	21,354	10,676						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/06/2014	01/06/2015	383	700,000	1826.77		21,140		22,705	22,705	1,565						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	01/17/2014	01/16/2015	163	300,002	1838.7	9,150			15,378	15,378	6,228						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/27/2014	01/27/2015	168	299,997	1781.56	9,120			21,403	21,403	12,283						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/06/2014	02/06/2015	169	299,993	1773.43	8,970			16,306	16,306	7,336						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/14/2014	02/17/2015	163	299,991	1838.63	9,000			16,696	16,696	7,696						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/20/2014	02/20/2015	272	499,997	1839.78	15,150			23,528	23,528	8,378						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/27/2014	02/27/2015	270	499,991	1854.29	15,150			25,379	25,379	10,229						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/02/2014	05/04/2015	266	500,007	1881.14	15,800			26,852	26,852	11,052						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/06/2014	03/06/2015	1,492	2,800,003	1877.03	85,960			104,479	104,479	18,519						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	03/13/2014	03/13/2015	1,300	2,400,002	1846.34	72,720			101,559	101,559	28,839						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/20/2014	03/20/2015	2,190	4,100,001	1872.01		124,640		151,506	151,506	26,866						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/27/2014	03/27/2015	2,866	5,299,996	1849.04		160,590			297,192	297,192	136,602						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/04/2014	04/02/2015	2,627	4,900,002	1865.09		149,450			242,009	242,009	92,559						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	04/17/2014	04/17/2015	214	399,992	1864.85		12,520			20,705	20,705	8,185						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/21/2014	04/21/2015	1,656	3,100,000	1871.89		93,310			130,512	130,512	37,202						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/25/2014	04/24/2015	1,395	2,600,002	1863.4		78,520			128,254	128,254	49,734						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/06/2014	05/06/2015	1,820	3,399,997	1867.72		102,680			140,081	140,081	37,401						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/13/2014	05/13/2015	1,318	2,500,004	1897.45		75,500			101,899	101,899	26,399						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/16/2014	05/18/2015	213	400,003	1877.86		12,640			18,542	18,542	5,902						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/20/2014	05/20/2015	1,495	2,799,993	1872.83		84,560			105,668	105,668	21,108						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/28/2014	05/28/2015	2,042	3,900,000	1909.78		118,170			146,252	146,252	28,082						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/03/2014	06/03/2015	208	399,992	1924.24		12,600			16,480	16,480	3,880						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/06/2014	06/05/2015	872	1,700,009	1949.44		51,680			45,395	45,395	(6,285)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/13/2014	06/12/2015	1,033	1,999,995	1936.16		61,000			61,613	61,613	613						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/20/2014	06/19/2015	713	1,399,997	1962.87		42,420			35,567	35,567	(6,853)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/26/2014	06/26/2015	562	1,099,997	1957.22		33,550			28,931	28,931	(4,619)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/26/2013	07/25/2014	473	799,998	1691.65	11,760				53,829	53,829	26,536						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/02/2013	08/01/2014	760	1,300,000	1709.67	20,410				32,460	32,460	3,976						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/09/2013	08/08/2014	591	1,000,000	1691.42	15,500				46,302	46,302	12,466						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/16/2013	08/18/2014	846	1,400,004	1655.83	20,300				139,020	139,020	76,672						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/23/2013	08/22/2014	842	1,400,002	1663.5	20,580				132,386	132,386	68,622						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/06/2013	09/05/2014	423	700,004	1655.17	9,940				39,661	39,661	10,811						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	950	1,600,007	1683.42	23,520				85,396	85,396	28,644						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	406	699,993	1722.34	10,430				57,479	57,479	30,732						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/26/2013	09/26/2014	530	900,006	1698.67	13,320				60,511	60,511	30,013						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/04/2013	10/03/2014	1,183	1,999,997	1690.5	28,600				85,294	85,294	22,723						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/11/2013	10/10/2014	587	1,000,000	1703.2	14,500				45,914	45,914	19,042						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	10/18/2013	10/17/2014	344	600,000	1744.5	9,360				40,911	40,911	24,280						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/01/2013	11/03/2014	3,974	7,000,000	1761.64	83,300				159,331	159,331	31,208						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/06/2013	11/06/2014	6,665	11,799,997	1770.49	139,240				223,980	223,980	(5,344)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/08/2013	11/10/2014	2,880	5,099,994	1770.61	60,690				94,777	94,777	(2,175)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/13/2013	11/13/2014	4,153	7,400,004	1782	88,060				255,551	255,551	161,851						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/15/2013	11/17/2014	2,892	5,199,995	1798.18	62,400				186,724	186,724	130,062						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/20/2013	11/20/2014	4,884	8,699,997	1781.37	103,530				316,898	316,898	164,568						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/27/2013	11/26/2014	6,474	11,700,007	1807.23	141,570				229,165	229,165	50,385						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/05/2013	12/05/2014	7,171	12,800,004	1785.03	154,880				146,408	146,408	(4,748)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/12/2013	12/12/2014	6,533	11,599,998	1775.5	139,200				196,079	196,079	28,062						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/19/2013	12/19/2014	7,460	13,499,996	1809.6	164,700				436,930	436,930	256,188						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/27/2013	12/26/2014	4,670	8,600,001	1841.4	111,800				130,276	130,276	59,009						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/03/2014	01/05/2015	5,624	10,299,991	1831.37		126,690			112,310	112,310	(14,380)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/06/2014	01/06/2015	1,478	2,700,003	1826.77		33,480			30,189	30,189	(3,291)						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/10/2014	01/09/2015	4,722	8,700,003	1842.37		107,880			69,796								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/13/2014	01/13/2015	1,539	2,800,003	1819.2		35,280			73,938								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/17/2014	01/16/2015	544	999,995	1838.7		15,700			29,360								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/27/2014	01/27/2015	225	399,996	1781.56		6,160			13,857								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/06/2014	02/06/2015	620	1,100,005	1773.43		15,840			32,676								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/10/2014	02/10/2015	167	299,997	1799.84		4,590			6,767								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/14/2014	02/17/2015	381	700,003	1838.63		10,780			21,487								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/20/2014	02/20/2015	272	499,997	1839.78		7,800			12,684								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/24/2014	02/24/2015	162	299,996	1847.61		4,740			9,784								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/27/2014	02/27/2015	216	400,007	1854.29		6,080			12,181								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/03/2014	03/03/2015	217	400,007	1845.73		5,960			13,019								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/06/2014	03/06/2015	373	700,001	1877.03		10,710			15,069								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2014	03/10/2015	160	300,009	1877.17		4,500			5,834								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/17/2014	03/17/2015	161	299,997	1858.83		4,470			8,450								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/20/2014	03/20/2015	214	399,992	1872.01		6,080			8,286								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/18/2013	10/17/2014	7,051	12,299,998	1744.5	148,830				686,172								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/25/2013	10/24/2014	6,819	11,999,995	1759.77	144,000				429,607								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/05/2013	07/03/2014	8,273	13,500,006	1631.89	184,950				680,608								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/10/2013	07/10/2014	545	900,000	1652.62	12,780				58,276								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/12/2013	07/11/2014	7,440	12,499,992	1680.19	177,500				768,457								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/19/2013	07/18/2014	10,047	17,000,005	1692.09	202,300				1,156,850								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/19/2013	07/18/2014	1,064	1,799,995	1692.09	26,280				146,499								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/26/2013	07/25/2014	12,355	20,899,997	1691.65	240,350				991,443								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/02/2013	08/01/2014	11,347	19,400,002	1709.67	234,740				166,483								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/06/2013	08/06/2014	5,361	9,100,000	1697.37	118,300				196,279								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/09/2013	08/08/2014	9,637	16,300,000	1691.42	208,640				521,548								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/13/2013	08/13/2014	2,715	4,600,000	1694.16	56,120				257,423								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/16/2013	08/18/2014	8,938	14,800,007	1655.83	174,640				1,267,216								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/20/2013	08/20/2014	4,721	7,800,001	1652.35	92,820				642,866								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/23/2013	08/22/2014	8,476	14,099,992	1663.5	167,790				1,103,417								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/27/2013	08/27/2014	2,760	4,499,994	1630.48	51,750				252,606								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/03/2013	09/03/2014	2,256	3,699,993	1639.77	41,810				160,372								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/06/2013	09/05/2014	18,246	30,200,000	1655.17	347,300				1,314,475								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	10,871	18,300,004	1683.42	217,770				726,583								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	10,683	18,399,999	1722.34	220,800				1,295,082								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/26/2013	09/26/2014	9,360	15,899,993	1698.67	190,800				820,647								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/04/2013	10/03/2014	16,859	28,500,004	1690.5	330,600				906,389								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/10/2013	10/10/2014	650	1,099,995	1692.56	12,650				34,133								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/11/2013	10/10/2014	9,453	16,099,992	1703.2	188,370				525,673								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/18/2013	10/17/2014	3,726	6,500,007	1744.5	63,700				273,345								100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/25/2013	10/24/2014	6,024	10,599,992	1759.77	102,820		255,297		255,297	106,488						100%/0001	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/01/2013	11/03/2014	3,860	6,800,001	1761.64	65,280		83,411		83,411	(1,981)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/06/2013	11/06/2014	4,180	7,399,993	1770.49	70,300		83,474		83,474	(14,754)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/08/2013	11/10/2014	3,389	5,999,995	1770.61	57,000		58,163		58,163	(19,765)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/13/2013	11/13/2014	2,806	5,000,007	1782	47,500		127,091		127,091	83,853							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/15/2013	11/17/2014	2,391	4,300,006	1798.18	41,280		119,637		119,637	88,424							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/20/2013	11/20/2014	2,863	5,100,009	1781.37	48,450		138,345		138,345	77,476							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/27/2013	11/26/2014	5,201	9,400,000	1807.23	90,240		111,052		111,052	13,501							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/05/2013	12/05/2014	4,762	8,499,992	1785.03	81,600		52,818		52,818	(18,047)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/12/2013	12/12/2014	4,787	8,499,993	1775.5	81,600		78,050		78,050	(5,310)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/19/2013	12/19/2014	4,531	8,200,003	1809.6	79,540		192,108		192,108	117,562							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/27/2013	12/26/2014	6,300	11,599,991	1841.4	120,640		108,416		108,416	45,724							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/03/2014	01/05/2015	4,423	8,100,003	1831.37		79,380	51,021		51,021	(28,359)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/06/2014	01/06/2015	1,369	2,500,008	1826.77		24,750	17,065		17,065	(7,685)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/10/2014	01/09/2015	3,637	6,700,000	1842.37		65,660	25,782		25,782	(39,878)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/13/2014	01/13/2015	934	1,700,006	1819.2		17,000	32,739		32,739	15,739							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/17/2014	01/16/2015	5,711	10,500,007	1838.7		132,300	239,271		239,271	106,971							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/27/2014	01/27/2015	4,603	8,200,004	1781.56		98,400	261,654		261,654	163,254							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/03/2014	02/03/2015	2,813	4,900,006	1741.89		55,860	161,950		161,950	106,090							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/06/2014	02/06/2015	3,891	6,900,008	1773.43		80,730	158,290		158,290	77,560							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/10/2014	02/10/2015	2,778	4,999,992	1799.84		59,750	81,932		81,932	22,182							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/14/2014	02/17/2015	4,786	8,799,996	1838.63		106,480	230,766		230,766	124,286							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/20/2014	02/20/2015	2,718	5,000,007	1839.78		62,000	95,711		95,711	33,711							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/24/2014	02/24/2015	2,273	4,200,006	1847.61		52,920	119,266		119,266	66,346							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/27/2014	02/27/2015	1,941	3,599,993	1854.29		44,280	85,118		85,118	40,838							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/03/2014	03/03/2015	2,980	5,499,999	1845.73		66,000	135,271		135,271	69,271							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/06/2014	03/06/2015	3,303	6,199,999	1877.03		76,880	102,708		102,708	25,828							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2014	03/10/2015	3,250	6,099,995	1877.17		73,810	84,288		84,288	10,478							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/13/2014	03/13/2015	3,520	6,500,000	1846.34		76,050	120,125		120,125	44,075							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/17/2014	03/17/2015	3,228	6,000,000	1858.83		72,600	133,675		133,675	61,075							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/20/2014	03/20/2015	3,152	5,899,995	1872.01		72,570	93,820		93,820	21,250							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/24/2014	03/24/2015	3,123	5,800,005	1857.44		70,180	153,436		153,436	83,256							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/27/2014	03/27/2015	2,975	5,500,006	1849.04		66,550	129,843		129,843	63,293							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/04/2014	04/02/2015	7,667	14,299,999	1865.09		177,320	296,730		296,730	119,410							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	04/10/2014	04/15/2015	382	699,998	1833.08		8,120	15,234		15,234	7,114							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	04/11/2014	04/10/2015	6,058	10,999,995	1815.69		126,500	258,912		258,912	132,412							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	04/17/2014	04/17/2015	7,025	13,099,993	1864.85		154,580	253,708		253,708	99,128							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	04/25/2014	04/24/2015	7,996	14,900,007	1863.4		175,820	291,462		291,462	115,642							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/02/2014	05/04/2015	4,146	7,799,997	1881.14		92,820	145,461		145,461	52,641							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/06/2014	05/06/2015	5,247	9,800,002	1867.72		116,620	164,984		164,984	48,364							100%/0001

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
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S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/09/2014	05/11/2015	5,004	9,400,008	1878.48		113,740		141,380		141,380	27,640						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/13/2014	05/13/2015	4,374	8,299,997	1897.45		101,260		129,031		129,031	27,771						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	05/16/2014	05/18/2015	4,686	8,800,009	1877.86		105,600		112,012		112,012	6,412						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	05/20/2014	05/20/2015	4,699	8,799,997	1872.83		106,480		107,779		107,779	1,299						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/23/2014	05/22/2015	4,946	9,400,002	1900.53		114,680		123,051		123,051	8,371						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	05/28/2014	05/28/2015	3,508	6,700,005	1909.78		80,400		81,369		81,369	969						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/03/2014	06/03/2015	4,106	7,900,006	1924.24		94,800		109,130		109,130	14,330						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/06/2014	06/05/2015	7,900	15,399,991	1949.44		189,420		164,405		164,405	(25,015)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/10/2014	06/10/2015	2,512	4,899,994	1950.79		60,760		50,497		50,497	(10,263)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/13/2014	06/12/2015	6,146	11,900,007	1936.16		146,370		150,370		150,370	4,000						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/17/2014	06/17/2015	1,905	3,699,996	1941.99		45,880		39,692		39,692	(6,188)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/20/2014	06/19/2015	6,572	12,900,001	1962.87		161,250		118,986		118,986	(42,264)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/24/2014	06/24/2015	2,615	5,099,997	1949.98		63,750		51,124		51,124	(12,626)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	06/26/2014	06/26/2015	5,927	11,599,993	1957.22		143,840		104,449		104,449	(39,391)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	08/06/2013	08/06/2014	2,533	4,299,998	1697.37	107,070		279,413		279,413		81,692						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/13/2013	08/13/2014	826	1,400,003	1694.16	34,720		139,371		139,371		73,785						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/20/2013	08/20/2014	1,634	2,700,006	1652.35	65,880		364,507		364,507		141,923						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/27/2013	08/27/2014	1,656	2,699,993	1630.48	63,720		336,627		336,627		130,479						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	09/06/2013	09/05/2014	2,598	4,299,999	1655.17	98,900		366,309		366,309		107,216						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	09/06/2013	09/05/2014	181	300,000	1655.17	7,860		27,971		27,971		8,173						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	772	1,300,004	1683.42	30,940		117,367		117,367		44,515						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	2,439	4,199,995	1722.34	100,800		438,520		438,520		196,830						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	09/26/2013	09/26/2014	1,472	2,500,001	1698.67	59,500		260,671		260,671		130,951						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/04/2013	10/03/2014	177	299,996	1690.5	7,140		22,553		22,553		6,521						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/04/2013	10/03/2014	3,017	5,100,002	1690.5	138,720		437,482		437,482		127,660						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/11/2013	10/10/2014	2,231	3,799,992	1703.2	104,120		337,716		337,716		129,755						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	10/18/2013	10/17/2014	1,261	2,200,000	1744.5	58,300		212,028		212,028		101,050						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	10/25/2013	10/24/2014	1,534	2,699,998	1759.77	72,900		238,380		238,380		122,866						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/06/2013	11/06/2014	2,259	3,999,997	1770.49	108,800		195,391		195,391		45,719						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/08/2013	11/10/2014	169	299,994	1770.61	8,310		20,566		20,566		6,909						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/13/2013	11/13/2014	1,852	3,299,997	1782	89,760		219,542		219,542		130,459						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/20/2013	11/20/2014	1,572	2,799,993	1781.37	77,560		180,935		180,935		86,105						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	11/27/2013	11/26/2014	1,051	1,899,995	1807.23	52,630		114,830		114,830		54,434						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/05/2013	12/05/2014	784	1,399,999	1785.03	38,500		61,506		61,506		19,690						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/12/2013	12/12/2014	1,633	2,899,995	1775.5	80,040		165,085		165,085		81,667						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/19/2013	12/19/2014	1,326	2,400,000	1809.6	66,480		145,749		145,749		76,748						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/27/2013	12/26/2014	2,227	4,100,006	1841.4	113,570		198,245		198,245		100,055						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/06/2014	01/06/2015	2,409	4,399,995	1826.77		121,000		122,913		122,913	1,913						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/13/2014	01/13/2015	1,209	2,199,995	1819.2		60,280		107,342		107,342	47,062						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	01/17/2014	01/16/2015	761	1,400,005	1838.7		39,060		66,298		66,298	27,238						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2014	01/27/2015	2,077	3,699,997	1781.56		102,490		243,819		243,819	141,329							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2014	02/06/2015	1,353	2,400,001	1773.43		65,520		116,598		116,598	51,078							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/14/2014	02/17/2015	1,142	2,099,991	1838.63		57,540		107,655		107,655	50,115							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/20/2014	02/20/2015	1,305	2,399,993	1839.78		66,480		103,520		103,520	37,040							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/27/2014	02/27/2015	1,402	2,599,993	1854.29		71,500		123,225		123,225	51,725							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/11/2014	04/10/2015	1,542	2,799,994	1815.69		85,120		145,393		145,393	60,273							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/05/2013	07/03/2014	9,069	14,800,002	1631.89	164,280			518,349		518,349	101,115							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/10/2013	07/10/2014	847	1,400,001	1652.62	16,240			65,413		65,413	16,396							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/12/2013	07/11/2014	4,702	7,900,001	1680.19	91,640			375,887		375,887	129,145							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	3,970	7,300,007	1838.7		73,000		120,047		120,047	47,047							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/27/2014	01/27/2015	4,883	8,699,999	1781.56		83,520		203,518		203,518	119,998							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/03/2014	02/03/2015	3,502	6,099,994	1741.89		56,120		142,572		142,572	86,452							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/06/2014	02/06/2015	2,143	3,799,999	1773.43		35,720		62,465		62,465	26,745							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2014	02/10/2015	3,389	6,100,000	1799.84		57,950		60,554		60,554	2,604							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/14/2014	02/17/2015	4,079	7,499,992	1838.63		72,750		147,621		147,621	74,871							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2014	02/20/2015	1,196	2,200,009	1839.78		21,780		29,119		29,119	7,339							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/24/2014	02/24/2015	1,948	3,599,994	1847.61		36,000		72,837		72,837	36,837							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/27/2014	02/27/2015	1,995	3,699,995	1854.29		36,260		63,638		63,638	27,378							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/03/2014	03/03/2015	2,709	5,000,009	1845.73		48,000		85,939		85,939	37,939							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2014	03/06/2015	1,918	3,599,993	1877.03		33,920		33,920		33,920	(1,360)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2014	03/10/2015	3,250	6,099,995	1877.17		58,560		53,734		53,734	(4,826)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/13/2014	03/13/2015	1,137	2,100,000	1846.34		19,950		29,331		29,331	9,381							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2014	03/17/2015	2,744	5,099,998	1858.83		48,960		84,085		84,085	35,125							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/20/2014	03/20/2015	1,603	3,000,008	1872.01		29,400		34,073		34,073	4,673							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2014	03/24/2015	2,584	4,799,996	1857.44		46,080		91,610		91,610	45,530							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2014	03/27/2015	2,380	4,399,994	1849.04		42,240		74,897		74,897	32,657							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/04/2014	04/02/2015	5,415	10,100,003	1865.09		99,990		148,605		148,605	48,615							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2014	04/15/2015	709	1,300,002	1833.08		11,960		19,757		19,757	7,797							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/11/2014	04/10/2015	4,847	8,799,996	1815.69		80,080		144,121		144,121	64,041							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/17/2014	04/17/2015	4,719	8,800,003	1864.85		81,840		121,802		121,802	39,962							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/25/2014	04/24/2015	5,045	9,399,996	1863.4		87,420		126,756		126,756	39,336							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/02/2014	05/04/2015	2,498	4,699,991	1881.14		44,180		60,702		60,702	16,522							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/06/2014	05/06/2015	3,480	6,500,002	1867.72		61,100		76,613		76,613	15,513							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/09/2014	05/11/2015	5,004	9,400,008	1878.48		89,300		94,159		94,159	4,859							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/13/2014	05/13/2015	2,424	4,600,007	1897.45		44,160		54,554		54,554	10,394							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/16/2014	05/18/2015	2,556	4,799,998	1877.86		45,120		49,478		49,478	4,358							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/20/2014	05/20/2015	3,204	6,000,004	1872.83		57,000		59,066		59,066	2,066							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/23/2014	05/22/2015	3,631	6,900,007	1900.53		66,240		59,424		59,424	(6,816)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2014	05/28/2015	1,257	2,400,001	1909.78		23,280		20,242		20,242	(3,038)							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/03/2014	06/03/2015	2,339	4,500,008	1924.24		42,300		42,745		42,745	445							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/06/2014	06/05/2015	3,693	7,200,003	1949.44		69,840		51,344	51,344	(18,496)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/10/2014	06/10/2015	2,102	4,099,995	1950.79		39,770		27,921	27,921	(11,849)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/13/2014	06/12/2015	2,737	5,300,006	1936.16		51,410		46,007	46,007	(5,403)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/17/2014	06/17/2015	2,060	3,999,994	1941.99		38,800		32,969	32,969	(5,831)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/20/2014	06/19/2015	2,751	5,399,993	1962.87		52,920		32,630	32,630	(20,290)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/24/2014	06/24/2015	2,154	4,200,003	1949.98		41,160		27,576	27,576	(13,584)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/26/2014	06/26/2015	2,759	5,400,009	1957.22		52,920		23,946	23,946	(28,974)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/10/2013	07/10/2014	16,943	27,999,994	1652.62	826,000		3,614,812		3,614,812	1,524,928						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	10/10/2013	10/10/2014	591	999,998	1692.56	32,600		104,187		104,187	44,797						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/10/2013	07/10/2014	4,599	7,600,003	1652.62	245,480		1,038,426		1,038,426	432,145						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	10/10/2013	10/10/2014	27,710	46,900,008	1692.56	1,416,380		4,510,268		4,510,268	1,957,219						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	01/10/2014	01/09/2015	27,682	51,000,007	1842.37		1,545,300		2,179,171	2,179,171	633,871						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2014	04/15/2015	27,658	50,700,000	1833.08		1,541,280		2,681,270	2,681,270	1,139,990						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/06/2013	08/06/2014	707	1,200,000	1697.37	22,200		53,830		53,830	9,853						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/13/2013	08/13/2014	649	1,100,001	1694.16	19,910		87,146		87,146	49,817						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/20/2013	08/20/2014	545	900,002	1652.35	16,020		102,660		102,660	47,609						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/27/2013	08/27/2014	736	1,200,001	1630.48	20,520		110,504		110,504	44,211						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	10/18/2013	10/17/2014	803	1,400,000	1744.5	25,480		109,241		109,241	62,022						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/25/2013	10/24/2014	511	899,999	1759.77	16,290		54,979		54,979	23,958						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/06/2013	11/06/2014	1,299	2,300,008	1770.49	41,170		88,717		88,717	18,768						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/13/2013	11/13/2014	617	1,099,993	1782	19,470		58,725		58,725	34,704						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/20/2013	11/20/2014	505	900,002	1781.37	16,110		48,366		48,366	22,050						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/27/2013	11/26/2014	719	1,299,995	1807.23	23,530		54,204		54,204	22,526						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/05/2013	12/05/2014	1,232	2,199,996	1785.03	39,380		51,807		51,807	9,872						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	12/12/2013	12/12/2014	676	1,200,007	1775.5	21,360		48,488		48,488	21,104						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/19/2013	12/19/2014	1,160	2,100,005	1809.6	38,640		102,577		102,577	55,648						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/27/2013	12/26/2014	1,629	3,000,009	1841.4	55,800		85,991		85,991	42,012						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/06/2014	01/06/2015	1,259	2,299,995	1826.77		42,320		34,657	34,657	(7,663)						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/13/2014	01/13/2015	330	600,009	1819.2		11,220		24,811	24,811	13,591						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/17/2014	01/16/2015	761	1,400,005	1838.7		26,320		49,974	49,974	23,654						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/27/2014	01/27/2015	505	900,008	1781.56	16,380		38,084		38,084	21,704						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/14/2014	02/17/2015	761	1,400,006	1838.63		25,060		50,738	50,738	25,678						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/27/2014	02/27/2015	378	699,994	1854.29		12,810		21,560	21,560	8,750						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/13/2014	06/12/2015	310	599,997	1936.16		11,160		12,838	12,838	1,678						100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/20/2014	06/19/2015	204	399,994	1962.87		7,360		6,435	6,435	(925)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/05/2013	07/03/2014	3,186	5,200,001	1631.89	101,920		417,530		417,530	90,023						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/11/2013	07/11/2014	1,250	2,100,002	1680.19	43,050		181,760		181,760	73,949						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/19/2013	07/18/2014	2,187	3,699,992	1692.09	77,700		363,044		363,044	217,211						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	07/26/2013	07/25/2014	2,069	3,500,000	1691.65	73,500		351,665		351,665	169,884						100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/28/2014	05/28/2015	419	800,007	1909.78		22,160		27,071	27,071	4,911						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/06/2014	06/05/2015	667	1,300,004	1949.44		36,400		32,427		32,427	(3,973)						100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/13/2014	06/12/2015	1,343	2,599,992	1936.16		72,540		72,944		72,944	404						100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/20/2014	06/19/2015	560	1,099,992	1962.87		30,470		25,338		25,338	(5,132)						100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/26/2014	06/26/2015	1,431	2,799,999	1957.22		78,120		66,669		66,669	(11,451)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/05/2013	07/03/2014	490	800,001	1631.89	13,200			52,512		52,512	11,652						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/12/2013	07/11/2014	417	700,001	1680.19	12,040			52,686		52,686	21,321						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	354	600,004	1694.16	12,840			54,323		54,323	30,080						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2013	08/27/2014	307	500,003	1630.48	10,150			54,551		54,551	21,422						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/25/2013	10/24/2014	568	1,000,007	1759.77	21,100			74,056		74,056	32,578						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2013	11/06/2014	508	899,993	1770.49	18,990			41,584		41,584	8,412						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2013	11/20/2014	674	1,200,002	1781.37	29,160			78,275		78,275	30,756						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/27/2013	11/26/2014	609	1,100,007	1807.23	27,170			65,166		65,166	27,893						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	224	400,007	1785.03	9,760			14,785		14,785	4,253						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2013	12/12/2014	676	1,200,007	1775.5	29,400			70,344		70,344	30,492						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	332	599,991	1809.6	14,760			35,066		35,066	16,637						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	272	499,995	1841.4	12,450			21,344		21,344	10,847						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2014	01/06/2015	164	299,992	1826.77		7,620		7,055		7,055	(565)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2014	01/13/2015	220	400,006	1819.2		9,840		17,826		17,826	7,986						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	489	900,007	1838.7		22,500		40,631		40,631	18,131						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2014	02/06/2015	395	700,008	1773.43		17,150		29,884		29,884	12,734						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2014	02/20/2015	598	1,100,004	1839.78		27,060		45,356		45,356	18,296						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/27/2014	02/27/2015	162	300,006	1854.29		7,440		12,559		12,559	5,119						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2014	03/06/2015	320	599,993	1877.03		16,860		20,163		20,163	3,303						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	03/13/2014	03/13/2015	162	299,993	1846.34		8,280		11,535		11,535	3,255						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/20/2014	03/20/2015	267	499,995	1872.01		13,900		16,636		16,636	2,736						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/27/2014	03/27/2015	379	699,991	1849.04		19,390		36,510		36,510	17,120						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/04/2014	04/02/2015	429	799,993	1865.09		22,320		36,089		36,089	13,769						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/11/2014	04/10/2015	386	700,003	1815.69		19,670		33,227		33,227	13,557						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/21/2014	04/21/2015	427	800,008	1871.89		22,000		30,461		30,461	8,461						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/25/2014	04/24/2015	322	599,996	1863.4		16,740		29,004		29,004	12,264						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/06/2014	05/06/2015	428	800,001	1867.72		22,080		29,666		29,666	7,586						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/13/2014	05/13/2015	369	700,007	1897.45		19,320		26,440		26,440	7,120						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/20/2014	05/20/2015	534	999,998	1872.83		27,600		33,777		33,777	6,177						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/06/2014	06/05/2015	154	299,999	1949.44		7,260		6,914		6,914	(346)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2014	06/17/2015	257	500,004	1941.99		12,250		13,062		13,062	812						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2014	06/26/2015	562	1,099,997	1957.22		27,280		25,984		25,984	(1,296)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	605	1,000,002	1652.35	21,000			127,268		127,268	53,486						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2013	11/13/2014	393	700,005	1782	14,630			43,915		43,915	25,223						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	1,655	2,800,003	1692.09	49,560			260,005		260,005	147,408						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2013	07/25/2014	946	1,599,996	1691.65	28,320			136,270		136,270	65,178						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/06/2013	09/05/2014	2,115	3,500,006	1655.17	71,050					288,653	70,149						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	1,426	2,400,001	1683.42	50,160					189,416	70,896						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	1,277	2,199,997	1722.34	46,200					216,331	103,193						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2013	09/26/2014	706	1,200,008	1698.67	25,320					118,701	55,841						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	1,775	2,999,995	1690.5	61,500					193,345	55,267						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/11/2013	10/10/2014	2,290	3,900,004	1703.2	80,730					279,133	120,806						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSFR		10/18/2013	10/17/2014	459	800,000	1744.5	16,800					67,469	36,072						100%/0001
S&P 500 Option-Ultra 5 Glo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		06/20/2014	06/19/2015	153	300,005	1962.87		7,470				6,131	(1,339)						100%/0001
S&P 500 Option-Ultra 5, GI	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSFR		08/06/2013	08/06/2014	707	1,200,000	1697.37	26,040					67,892	14,581						100%/0001
0089999	Call Options and Warrants - Hedging Other - Purchased Optio						X X X	X X X	X X X	X X X	33,273,684	33,569,291		146,513,699	X X X	146,513,699	44,200,397					X X X	X X X
0149999	Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	33,273,684	33,569,291		146,513,699	X X X	146,513,699	44,200,397					X X X	X X X
0369999	Subtotal - Call Options and Warrants - Purchased Options						X X X	X X X	X X X	X X X	33,273,684	33,569,291		146,513,699	X X X	146,513,699	44,200,397					X X X	X X X
0429999	Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	33,273,684	33,569,291		146,513,699	X X X	146,513,699	44,200,397					X X X	X X X
1409999	Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	33,273,684	33,569,291		146,513,699	X X X	146,513,699	44,200,397					X X X	X X X
1449999	Total						X X X	X X X	X X X	X X X	33,273,684	33,569,291		146,513,699	X X X	146,513,699	44,200,397					X X X	X X X

E06.13

SCHEDULE DB - PART A - SECTION 1

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness percentage is not calculated per option. The aggregate percentage at current statement date is 103.22%

E06.14

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
1449999 Total						X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X	

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

E07

NONE

(a)

Code	Description of Hedged Risk(s)
	NONE

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

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		
Bank of America	B4TYDEB6GKMZO031MB27	Y	16,958,808	24,912,263		7,953,455	24,912,263		7,953,455		
Barclays	G5GSEF7VJP5I7OUK5573	Y	20,349,995	20,584,610		234,615	20,584,610		234,615		
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	15,216,664	14,761,776			14,761,776				
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Y	32,095,508	31,023,547			31,023,547				
JP Morgan	7H6GLXDRUGQFU57RNE97	Y	8,971,222	14,356,905		5,385,683	14,356,905		5,385,683		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	16,805,125	16,766,208			16,766,208				
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	15,448,976	24,108,390		8,659,414	24,108,390		8,659,414		
0299999 Total NAIC 1 Designation			125,846,298	146,513,699		22,233,167	146,513,699		22,233,167		
0899999 Aggregate Sum of Central Clearinghouses											
0999999 Total			125,846,298	146,513,699		22,233,167	146,513,699		22,233,167		

E08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
0199999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E09

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America	B4TYDEB6GKMZO031MB27	Treasury	912796-BX-6 U S TREAS BILLS 8/21/14	1,258,962	1,259,000	X X X	8/21/2014	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3130A0-WJ-5 FHLB 1.020% 8/07/17	719,741	720,000	X X X	8/7/2017	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	313371-W5-1 FHLB 1.250% 12/12/14	864,326	860,000	X X X	12/12/2014	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3133XW-NB-1 FHLB 2.875% 6/12/15	1,466,494	1,430,000	X X X	6/12/2015	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3133XR-FZ-8 FHLB 4.750% 6/08/18	1,665,806	1,475,000	X X X	6/8/2018	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128MD-HG-1 FHLMC POOL #G14531F 3.000% 4/01/27	1,044,842	1,006,388	X X X	4/1/2027	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128MD-M7-5 FHLMC POOL #G14682F 2.500% 2/01/28	5,802,543	5,710,547	X X X	2/1/2028	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128PR-CH-0 FHLMC POOL #J11872F 4.000% 3/01/25	1,700,471	1,587,193	X X X	3/1/2025	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31417E-X3-0 FNMA POOL #AB7897A 2.000% 2/01/28	1,839,305	1,860,779	X X X	2/1/2028	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138L3-M8-5 FNMA POOL #AM3082A 2.748% 4/01/23	562,072	563,594	X X X	4/1/2023	V
Bank of America	B4TYDEB6GKMZO031MB27	Accrued Income	0-00-0 Accrued Income	34,246		X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-DZ-9 U S TREAS BILLS 10/09/14	1,334,893	1,335,000	X X X	10/9/2014	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912803-BC-6 U S TREAS BD STRIPPED 8/15/23	1,072,695	1,346,000	X X X	8/15/2023	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912803-CK-7 U S TREAS BD STRIPPED 02/15/31	2,632,664	4,450,000	X X X	2/15/2031	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-RB-6 U S TREAS BDS 2.875% 5/15/43	2,845,418	3,114,000	X X X	5/15/2043	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-RC-4 U S TREAS BDS 3.625% 8/15/43	3,408,519	3,227,000	X X X	8/15/2043	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-QF-8 U S TREAS INFL IDX 2.125% 2/15/40	7,386,922	5,806,097	X X X	2/15/2040	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-VE-7 U S TREAS NTS 1.000% 5/31/18	1,565,809	1,583,000	X X X	5/31/2018	V
Barclays	G5GSEF7VJP5I7OUK5573	Accrued Income	0-00-0 Accrued Income	103,075		X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	2	2	X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912796-DS-5 U S TREAS BILLS 9/04/14	2,704,919	2,705,000	X X X	9/4/2014	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912796-CF-4 U S TREAS BILLS 10/16/14	3,067,601	3,068,000	X X X	10/16/2014	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912796-ED-7 U S TREAS BILLS 11/06/14	361,942	362,000	X X X	11/6/2014	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-UG-3 U S TREAS NTS 0.375% 1/15/16	167,261	167,000	X X X	1/15/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-TR-1 U S TREAS NTS 1.000% 9/30/19	304,842	316,000	X X X	9/30/2019	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-VF-4 U S TREAS NTS 1.375% 5/31/20	275,107	283,000	X X X	5/31/2020	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-QR-4 U S TREAS NTS 1.500% 6/30/16	78,589	77,000	X X X	6/30/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-SV-3 U S TREAS NTS 1.750% 5/15/22	3,330,527	3,460,000	X X X	5/15/2022	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-SF-8 U S TREAS NTS 2.000% 2/15/22	996,263	1,012,000	X X X	2/15/2022	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-NR-7 U S TREAS NTS 2.375% 7/31/17	1,359,171	1,302,000	X X X	7/31/2017	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-WJ-5 U S TREAS NTS 2.500% 5/15/24	744,948	746,000	X X X	5/15/2024	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-PC-8 U S TREAS NTS 2.625% 11/15/20	1,787,689	1,721,000	X X X	11/15/2020	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Accrued Income	000000-00-0 Accrued Income	37,803		X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	32,095,251	32,095,251	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Accrued Income	0-00-0 Accrued Income	257		X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	8,971,162	8,971,162	X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Accrued Income	0-00-0 Accrued Income	60		X X X		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-DE-6 U S TREAS BILLS 7/03/14	2,783,000	2,783,000	X X X	7/3/2014	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-BT-5 U S TREAS BILLS 7/24/14	2,020,980	2,021,000	X X X	7/24/2014	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-DQ-9 U S TREAS BILLS 8/14/14	8,906,733	8,907,000	X X X	8/14/2014	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-CL-1 U S TREAS BILLS 11/13/14	3,094,412	3,095,000	X X X	11/13/2014	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414B-6C-9 FNMA POOL #961767A 5.000% 3/01/38	669,037	602,085	X X X	3/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414D-YA-8 FNMA POOL #963405A 5.000% 6/01/38	4,619,443	4,157,167	X X X	6/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414M-CW-4 FNMA POOL #969985A 4.99998% 5/01/38	1,473,964	1,326,461	X X X	5/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31416A-QP-8 FNMA POOL #994262A 5.000% 5/01/39	3,834,987	3,451,212	X X X	5/1/2039	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	3138AX-SL-6 FNMA POOL #AJ5922A 3.000% 11/01/26	3,227,211	3,102,968	X X X	11/1/2026	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	3138AY-XD-6 FNMA POOL #AJ6975A 2.767% 11/01/41	1,087,234	1,041,981	X X X	11/1/2041	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31417Y-DW-4 FNMA POOL #MA0116A 5.000% 7/01/39	485,383	436,810	X X X	7/1/2039	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Accrued Income	0-00-0 Accrued Income	51,717		X X X		V
0299999 Total Collateral Pledged to Reporting Entity				125,846,298	124,543,697	X X X	X X X	X X X

E09.2

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 Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
9999999 Totals						XXX

General Interrogatories:

1. Total activity for the year to date	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
2. Average balance for the year to date	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:				
NAIC 1 \$	0;	NAIC 2 \$	0;	NAIC 3 \$
0;	NAIC 4 \$	0;	NAIC 5 \$	0;
0;	NAIC 6 \$	0.		

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Desig- nation/ Market Indicator	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
NONE						
9999999 Totals						X X X

General Interrogatories:

1. Total activity for the year

2. Average balance for the year

Fair Value \$ 0

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

Book/Adjusted Carrying Value \$ 0

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
EXPERIAN FINANCE PLC		06/26/2014		08/18/2014	9,996,266		389
EXPERIAN FINANCE PLC		06/26/2014		09/16/2014	1,249,118		57
MONDELEZ INTERNATIONAL		04/30/2014		07/21/2014	14,997,415		8,007
TESCO TREASURY SVCS PLC		06/26/2014		08/20/2014	9,496,041		396
TESCO TREASURY SVCS PLC		06/02/2014		08/22/2014	9,995,666		2,416
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					45,734,506		11,265
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					45,734,506		11,265
7799999 Total Bonds - Subtotals - Issuer Obligations					45,734,506		11,265
8399999 Total Bonds - Subtotals - Bonds					45,734,506		11,265
8699999 Total Cash Equivalents					45,734,506		11,265

E13