

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, 2015

LIFE AND ACCIDENT AND HEALTH

2015



66850201520100102

QUARTERLY STATEMENT

AS OF JUNE 30, 2015
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			512-836-1010		
	Austin, TX US 78752			(Area Code) (Telephone Number)		
	(City or Town, State, Country and Zip Code)					
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	Bruce E. Wood			512-719-2238		
	(Name)			(Area Code) (Telephone Number) (Extension)		
	bwood@nationalwesternlife.com			512-719-8538		
	(E-Mail Address)			(Fax Number)		

OFFICERS

	Name	Title
1.	Ross Rankin Moody	President & Interim CEO
2.	Rey Perez Jr.	Sr. VP - Chief Legal Officer & 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 Sweeney	Sr. VP - Chief Administrative Officer	Fabiola Amaro Best	VP - Life Underwriting & New Business
Daniel Rafael Calderon	VP - Client Services	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
Riad Hasan #	VP - Information Services	Doris Kruse	VP - Policy Benefits
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 _____ (Printed Name) 1. President & Interim CEO _____ (Title)	_____ (Signature) Rey Perez Jr. _____ (Printed Name) 2. Sr. VP - Chief Legal Officer & Secretary _____ (Title)	_____ (Signature) Brian Mark Pribyl _____ (Printed Name) 3. Sr. VP - CFO & Treasurer _____ (Title)
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Subscribed and sworn to before me this
12th day of August, 2015

- 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	9,710,863,226		9,710,863,226	9,291,949,372
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	283,989,840		283,989,840	275,876,235
3. Mortgage loans on real estate:				
3.1 First liens	100,087,336		100,087,336	117,851,313
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)	55,936		55,936	56,652
5. Cash (\$ (21,172,665)), cash equivalents (\$ 0), and short-term investments (\$ 61,403,658)	40,230,993		40,230,993	239,760,152
6. Contract loans (including \$ 0 premium notes)	61,933,405	219,316	61,714,089	63,462,559
7. Derivatives	72,527,390		72,527,390	114,286,656
8. Other invested assets	12,897,577		12,897,577	12,570,308
9. Receivables for securities	1,350,204		1,350,204	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,284,588,707	219,316	10,284,369,391	10,116,466,047
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	92,547,153		92,547,153	90,280,463
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	953,313		953,313	979,523
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	4,399,989		4,399,989	3,402,490
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,400,617		2,400,617	668,719
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	6,051,796		6,051,796	
18.2 Net deferred tax asset	91,950,607	45,597,132	46,353,475	43,396,436
19. Guaranty funds receivable or on deposit	717,196		717,196	791,324
20. Electronic data processing equipment and software	33,359,083	32,683,688	675,395	809,871
21. Furniture and equipment, including health care delivery assets (\$ 0)	701,351	701,351		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	348,741		348,741	
24. Health care (\$ 0) and other amounts receivable	11,926,345	11,926,345		
25. Aggregate write-ins for other than invested assets	9,053,227	1,017,800	8,035,427	5,952,815
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,538,998,125	92,145,632	10,446,852,493	10,262,747,688
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	10,538,998,125	92,145,632	10,446,852,493	10,262,747,688

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	6,766,044		6,766,044	4,683,433
2502. Other Miscellaneous Assets	1,269,383		1,269,383	1,269,382
2503. Prepaid General Expenses	610,391	610,391		
2598. Summary of remaining write-ins for Line 25 from overflow page	407,409	407,409		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	9,053,227	1,017,800	8,035,427	5,952,815

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 8,876,143,230 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	8,876,143,230	8,725,103,979
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	55,765	55,765
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	116,289,862	123,304,888
4. Contract claims:		
4.1 Life	54,021,446	52,250,577
4.2 Accident and health	105,472	90,626
5. Policyholders' dividends \$ 141 and coupons \$ 307 due and unpaid	448	1,023
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	49,217	53,518
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	15,942	16,526
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	295,432	334,484
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 \$ 2,513,466 ceded	2,513,466	88,720
9.4 Interest Maintenance Reserve	10,996,235	9,630,865
10. Commissions to agents due or accrued-life and annuity contracts \$ 2,613,980, accident and health \$ 0 and deposit-type contract funds \$ 0	2,613,980	5,210,200
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	14,894,445	17,839,447
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	710,966	769,893
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	324,452	2,859,433
15.2 Net deferred tax liability		
16. Unearned investment income	1,964,761	2,187,897
17. Amounts withheld or retained by company as agent or trustee	13,145,717	12,670,902
18. Amounts held for agents' account, including \$ 3,590,852 agents' credit balances	3,590,852	5,155,115
19. Remittances and items not allocated	21,806,875	16,464,238
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	6,766,044	4,683,433
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	69,893,561	68,093,728
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	15,345,583	1,574,610
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	30,531,333	28,665,143
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,242,075,084	9,077,105,010
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	9,242,075,084	9,077,105,010
29. Common capital stock	3,636,166	3,636,166
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	40,427,235
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,160,714,008	1,141,579,277
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)	1,201,141,243	1,182,006,512
38. Totals of Lines 29, 30 and 37	1,204,777,409	1,185,642,678
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,446,852,493	10,262,747,688

DETAILS OF WRITE-IN LINES		
2501. Additional pension liability	30,531,278	28,665,034
2502. Bills payable	55	109
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	30,531,333	28,665,143
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	518,735,452	523,403,316	1,109,864,424
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	192,409,830	252,825,656	503,619,491
4. Amortization of Interest Maintenance Reserve (IMR)	1,775,023	1,587,635	3,966,035
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	2	726	726
8.3 Aggregate write-ins for miscellaneous income	18,142,496	21,519,056	40,193,494
9. Totals (Lines 1 to 8.3)	731,062,803	799,336,389	1,657,644,170
10. Death benefits	28,416,550	22,211,881	42,194,674
11. Matured endowments (excluding guaranteed annual pure endowments)	424,020	466,994	1,091,860
12. Annuity benefits	161,654,623	165,559,104	306,761,428
13. Disability benefits and benefits under accident and health contracts	1,075,336	958,879	1,960,468
14. Coupons, guaranteed annual pure endowments and similar benefits	32,810	34,943	74,481
15. Surrender benefits and withdrawals for life contracts	278,980,397	280,558,736	558,714,468
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,972,250	2,831,565	5,027,620
18. Payments on supplementary contracts with life contingencies	46,108	65,412	108,849
19. Increase in aggregate reserves for life and accident and health contracts	148,194,241	194,545,456	441,405,569
20. Totals (Lines 10 to 19)	620,796,335	667,232,970	1,357,339,417
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	66,977,413	68,640,383	145,006,882
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	23,621,177	27,130,145	53,411,429
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,982,950	3,542,493	6,171,482
25. Increase in loading on deferred and uncollected premiums	(613,618)	(653,224)	(176,780)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	713,764,257	765,892,767	1,561,752,430
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	17,298,546	33,443,622	95,891,740
30. Dividends to policyholders	23,679	25,514	51,180
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	17,274,867	33,418,108	95,840,560
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,619,960	8,411,337	21,621,503
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)	11,654,907	25,006,771	74,219,057
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 578,852 (excluding taxes of \$ 1,672,699 transferred to the IMR)	(420,019)	2,635,903	3,000,734
35. Net income (Line 33 plus Line 34)	11,234,888	27,642,674	77,219,791
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,185,642,678	1,126,231,946	1,126,231,946
37. Net income (Line 35)	11,234,888	27,642,674	77,219,791
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 313,371	9,934,582	9,418,270	(3,190,730)
39. Change in net unrealized foreign exchange capital gain (loss)	(77,738)	(24,042)	(73,201)
40. Change in net deferred income tax	1,764,992	(2,868,036)	(2,776,411)
41. Change in nonadmitted assets	1,835,669	2,216,086	2,799,209
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	(2,845,010)	(2,845,011)	(5,669,613)
44. Change in asset valuation reserve	(1,799,833)	(312,448)	(2,947,377)
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			
50. Capital changes:			
50.1 Paid in		1,400	1,401
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		349,356	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			(1,273,020)
53. Aggregate write-ins for gains and losses in surplus	(912,819)	(517,287)	(5,028,673)
54. Net change in capital and surplus (Lines 37 through 53)	19,134,731	33,060,962	59,410,732
55. Capital and surplus as of statement date (Lines 36 + 54)	1,204,777,409	1,159,292,908	1,185,642,678

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	18,725,078	21,036,010	39,456,454
08.302. Miscellaneous income	(582,582)	483,046	737,040
08.303.			
08.398. Summary of remaining write-ins for Line 08.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	18,142,496	21,519,056	40,193,494
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. Change in benefit plans unassigned funds (SSAP 92 and 102)	(912,819)	(517,287)	(5,028,673)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(912,819)	(517,287)	(5,028,673)

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	520,763,474	526,630,621	1,110,066,503
2. Net investment income	238,121,882	280,719,850	569,979,706
3. Miscellaneous income	18,933,576	21,519,782	40,194,220
4. Total (Lines 1 to 3)	777,818,932	828,870,253	1,720,240,429
5. Benefit and loss related payments	471,152,865	463,579,883	919,928,832
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	95,843,834	105,888,800	205,904,951
8. Dividends paid to policyholders	28,176	29,918	53,617
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	16,127,318	22,375,000	32,456,125
10. Total (Lines 5 through 9)	583,152,193	591,873,601	1,158,343,525
11. Net cash from operations (Line 4 minus Line 10)	194,666,739	236,996,652	561,896,904
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	428,668,519	312,149,795	773,201,194
12.2 Stocks	1,016,000		
12.3 Mortgage loans	18,944,455	4,507,946	9,846,333
12.4 Real estate			1,551,502
12.5 Other invested assets		139,375	629,091
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	61,786,676	101,970,700	203,851,783
12.8 Total investment proceeds (Lines 12.1 to 12.7)	510,415,650	418,767,816	989,079,903
13. Cost of investments acquired (long-term only):			
13.1 Bonds	842,886,462	484,518,987	1,166,325,108
13.2 Stocks			
13.3 Mortgage loans	1,118,815	29,282,080	29,442,656
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	55,725,156	107,397,380	213,951,062
13.7 Total investments acquired (Lines 13.1 to 13.6)	899,730,433	621,198,447	1,409,718,826
14. Net increase (or decrease) in contract loans and premium notes	(1,711,568)	(981,510)	(2,324,107)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(387,603,215)	(201,449,121)	(418,314,816)
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	350,757
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(8,321,624)	(10,541,495)	(17,468,014)
16.5 Dividends to stockholders			1,273,020
16.6 Other cash provided (applied)	1,728,941	14,361,651	11,116,683
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(6,592,683)	4,073,512	(7,273,594)
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)	(199,529,159)	39,621,043	136,308,494
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	239,760,152	103,451,658	103,451,658
19.2 End of period (Line 18 plus Line 19.1)	40,230,993	143,072,701	239,760,152

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	146,059,182	139,932,819	301,640,955
3. Ordinary individual annuities	380,223,009	391,185,511	824,457,936
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	610,236	489,151	936,315
7. A & H - group	1,029,607	918,615	1,875,802
8. A & H - credit (group and individual)			
9. A & H - other	1,699	1,745	2,660
10. Aggregate of all other lines of business			
11. Subtotal	527,923,733	532,527,841	1,128,913,668
12. Deposit-type contracts	1,865,385	2,772,660	7,876,693
13. Total	529,789,118	535,300,501	1,136,790,361

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, 2015, 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	2015	2014
<u>NET INCOME</u>			
1. National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2)	CO	\$ 11,234,888	77,219,791
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>11,234,888</u>	<u>77,219,791</u>
<u>SURPLUS</u>			
5. National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	\$ 1,204,777,409	1,185,642,678
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>1,204,777,409</u>	<u>1,185,642,678</u>

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

No change

C. Accounting Policy

1-5. No change

6. Loan-backed securities are stated at amortized cost using the scientific interest method including anticipated prepayments. Changes in prepayment assumptions and the resulting cash flows are accounted for using the retrospective method. The retrospective adjustment method is used to value all loan-backed and structured securities. If an other than temporary impairment is considered to have occurred, the cost basis of the security is written down to the discounted estimated future cash flows and the amount of the write-down is accounted for as a realized loss.

7-13. No change

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans

No change

B. Debt Restructuring

None

C. Reverse Mortgages

None

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 – 3) None. 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.

(4) The Company holds impaired loan-backed 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. This includes securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains. The following table represents these balances at June 30, 2015:

(a) The aggregate amount of unrealized losses:

1. Less than 12 months in an unrealized loss position	\$	4,507,300
2. Greater than 12 months in an unrealized loss position	\$	3,832,244

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

1. Less than 12 months in an unrealized loss position	\$	239,342,985
2. Greater than 12 months in an unrealized loss position	\$	85,927,782

(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 and/or Securities Lending Transactions

None

F. Real Estate

No change

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

H. Restricted Assets

No change

I. Working Capital Finance Investments

None

J. Offsetting and Netting Assets and Liabilities

None

K. Structured Notes

None

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

None

NOTES TO FINANCIAL STATEMENTS

7. INVESTMENT INCOME

A. No change

B. The total amount excluded:

(1) Bonds	\$	3,369,307
(2) Mortgage Loans		-
(3) Real Estate		-

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A - C. The Company had no transactions with its subsidiaries and affiliates which involved amounts equal to or exceeding one-half of 1% of the Company's total assets.

D - L. No change

11. DEBT

No change

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, 2015	December 31, 2014	June 30, 2015	December 31, 2014
Service cost	\$ 230,792	461,656	\$ -	-
Interest cost	929,549	1,961,489	65,191	110,759
Expected return on plan assets	(660,355)	(1,278,094)	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-
Amount of recognized gains and losses	1,170,231	1,763,830	30,093	(3,430)
Amount of prior service cost recognized	30,538	63,255	51,552	103,104
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-
Total net periodic benefit cost	\$ 1,700,755	2,972,136	\$ 146,836	210,433

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. Joint and Several Liabilities

None

F. 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

NOTES TO FINANCIAL STATEMENTS

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 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 agreed to provide bonuses on annuitization for active policyholders who choose a 10-year or a 20-year certain and life settlement option. The Company had held reserves of \$6.5 million for the matter which approximated the ultimate settlement amounts described above.

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 had been informed that SUSEP was attempting to impose a penal fine of approximately \$6.0 billion on the Company. SUSEP 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 believes that SUSEP has no jurisdiction over the Company, that SUSEP's attempts at service of process were 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 as such term is defined in Item 103 of Regulation S-K but has included the foregoing description solely due to the purported amount of the fine sought at that time.

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.

Separately, the Brazilian authorities have commenced an investigation into possible violations of Brazilian criminal law in connection with the issuance of the Company's insurance policies to Brazilian residents, and in assistance of such investigation a Commissioner appointed by the U.S. District Court for the Western District of Texas has issued a subpoena upon the Company to provide information relating to such possible violations. No conclusion can be drawn at this time as to the outcome of this investigation or how such outcome may impact the Company's business, results of operations, or financial condition. The Company continues to cooperate with the relevant governmental authorities in regard to this matter.

15. LEASES

No change

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

The Company had commitments to originate mortgage loans totaling \$2,760,800 and \$1,029,000 in the normal course of business at June 30, 2015 and December 31, 2014, respectively.

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

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

- A. The Company had no transfer of receivables reported as sales.
- B. The Company had no transfer and servicing of financial assets.
- C. The Company had no Wash Sales.

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	341,185	-	11,333,692	11,674,877
Parent, Subsidiaries and Affiliates	-	-	272,314,963	272,314,963
Total Common Stocks	341,185	-	283,648,655	283,989,840
Derivative assets				
Interest rate contracts	-	-	72,527,390	72,527,390
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	72,527,390	72,527,390
Separate account assets				
Total assets at fair value	\$ 341,185	-	356,176,045	356,517,230
b. Liabilities at fair value				
Policyholder account balances	-	-	88,109,287	88,109,287
Other liabilities	-	-	5,964,265	5,964,265
Total liabilities at fair value	\$ -	-	94,073,552	94,073,552

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

Description	Beginning Balance at 01/01/2015	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 6/30/2015
a. Assets:										
Loan-Backed and Structured Securities (NAIC 3-6)										
Residential Mortgaged-Backed Securities										
	\$ -	-	-	-	-	-	-	-	-	-
Commercial Mortgaged-Backed Securities										
	-	-	-	-	-	-	-	-	-	-
Derivatives										
	114,286,656	-	-	(17,068,529)	-	39,928,540	-	-	(64,619,277)	72,527,390
Credit Contracts										
	-	-	-	-	-	-	-	-	-	-
Other Fund Investments										
Hedge Fund High-Yield Debt Securities										
	-	-	-	-	-	-	-	-	-	-
Private Equity										
	-	-	-	-	-	-	-	-	-	-
Common Stock										
	275,533,805	-	-	-	9,130,850	-	-	-	(1,016,000)	283,648,655
Total Assets	\$ 389,820,461	-	-	(17,068,529)	9,130,850	39,928,540	-	-	(65,635,277)	356,176,045
b. Liabilities:										
Policyholder account balances										
	\$ 133,235,526	-	-	(20,435,502)	-	39,928,540	-	-	(64,619,277)	88,109,287
Other liabilities										
	8,070,938	-	-	(1,709,261)	-	-	-	-	(397,412)	5,964,265
Total Liabilities	\$ 141,306,464	-	-	(22,144,763)	-	39,928,540	-	-	(65,016,689)	94,073,552

NOTES TO FINANCIAL STATEMENTS

(3) The Company's policy for determining when a transfer occurs between levels is recognized at the end of the reporting period.

(4) For publicly traded equity securities, which are substantially all equity holdings, 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.

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. The following table represents the fair value for financial instruments and the level within the fair value hierarchy:

Type of Financial Instrument	June 30, 2015					
	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 10,047,706,979	9,710,863,226	-	10,047,706,979	-	-
Common stock	\$ 283,989,840	283,989,840	341,185	-	283,648,655	-
Mortgage loans	\$ 217,210,000	100,087,336	-	-	217,210,000	-
Cash and short-term investments	\$ 40,230,993	40,230,993	40,230,993	-	-	-
Contract loans	\$ 107,914,076	61,714,089	-	-	107,914,076	-
Derivatives	\$ 72,527,390	72,527,390	-	-	72,527,390	-
Policyholder account balances	\$ 88,109,287	88,109,287	-	-	88,109,287	-

Type of Financial Instrument	December 31, 2014					
	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 9,748,270,308	9,291,949,372	-	9,748,270,308	-	-
Common stock	\$ 275,876,235	275,876,235	342,430	-	275,533,805	-
Mortgage loans	\$ 238,130,000	117,851,313	-	-	238,130,000	-
Cash and short-term investments	\$ 239,760,152	239,760,152	239,760,152	-	-	-
Contract loans	\$ 65,969,079	63,462,559	-	-	65,969,079	-
Derivatives	\$ 114,286,656	114,286,656	-	-	114,286,656	-
Policyholder account balances	\$ 133,235,526	133,235,526	-	-	133,235,526	-

D. Items for which fair value estimates are not available.

None

21. OTHER ITEMS

A. Extraordinary Items

In March 2015, the Company received a return of capital of \$1,016,000 from one of its wholly-owned subsidiaries which reduced the cost basis of its investment in affiliated common stock.

B. Troubled Debt Restructuring

None

C. Other Disclosures and Unusual Items

On April 6, 2015, the Company, National Western Life Group, Inc., a Delaware corporation and wholly-owned subsidiary of the Company ("Newco"), and NWLIC MergerCo, Inc., a Colorado corporation and wholly-owned subsidiary of Newco ("MergerCo"), entered into an Agreement and Plan of Merger (the "Reorganization Agreement"), that provides for the merger (the "Merger") of the Company with MergerCo, with the Company surviving the Merger as a wholly-owned subsidiary of Newco. The Merger provides for the conversion of each share of Class A common stock, par value \$1.00 per share, of the Company and each share of Class B common stock, par value \$1.00 per share, of the Company issued and outstanding immediately prior to the effective time of the Merger, into one duly issued, fully paid and non-assessable share of Class A common stock, par value \$0.01 per share, of Newco ("Newco Class A Stock") or Class B common stock, par value \$0.01 per share, of Newco, respectively (collectively with the other transactions contemplated by the Reorganization Agreement, the "Reorganization"). In addition, each outstanding option to acquire, or SARs relating to, shares of the Company's Class A Stock would automatically convert into an option to acquire, or SARs relating to, on the same terms and conditions, an identical number of shares of Newco Class A Stock.

Upon completion of the Reorganization, Newco, a Delaware corporation, would, in effect, replace the Company, a Colorado corporation, as the publicly held corporation traded on the NASDAQ Global Select Market under the symbol "NWLI", and the holders of the Company's Class A Stock and Class B Stock would hold the same number of shares and same ownership percentage of Newco after the Reorganization as they held of the Company immediately prior to the Reorganization. The directors of Newco immediately following the Reorganization would be the same individuals who were directors of the Company immediately prior to the Reorganization.

The Reorganization Agreement is subject to specified conditions, including approval by the Company's shareholders, which was granted at the Annual Meeting of Shareholders (the "Annual Meeting") on Friday, June 19, 2015. It is currently expected that the Reorganization will be completed in the latter part of 2015 once the other conditions set forth in the Reorganization Agreement are satisfied.

D. Business Interruption Insurance Recoveries

None

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits

None

F. Subprime Mortgage Related Risk Exposure

No change

G. Retained Assets

None

22. EVENTS SUBSEQUENT

Type I - None

Type II - None

23. REINSURANCE

No change.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

None

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

No change

26. INTERCOMPANY POOLING ARRANGEMENTS

None

27. STRUCTURED SETTLEMENTS

None

28. HEALTH CARE RECEIVABLES

A-B None

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No change

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 [X] No []

2.2 If yes, date of change: 03/16/2015

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 [X] No []

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. 12/31/2012

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). 08/28/2014

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 [] No [X]

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] 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: \$ 12,786,120

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ <u>0</u>	\$ <u>0</u>
14.22 Preferred Stock	\$ <u>0</u>	\$ <u>0</u>
14.23 Common Stock	\$ <u>265,773,586</u>	\$ <u>272,314,963</u>
14.24 Short-Term Investments	\$ <u>0</u>	\$ <u>0</u>
14.25 Mortgage Loans on Real Estate	\$ <u>9,989,194</u>	\$ <u>9,666,056</u>
14.26 All Other	\$ <u>12,468,653</u>	\$ <u>12,786,120</u>
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>288,231,433</u>	\$ <u>294,767,139</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 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 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 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

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 [] 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	\$ 100,087,336
1.14 Total Mortgages in Good Standing	\$ 100,087,336
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)	\$ 100,087,336
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	0.35 %
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$ 0
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.	\$ 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
NONE								

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	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	314,836	2,239,819			2,554,655	
2. Alaska	AK	L	8,067	557,050			565,117	
3. Arizona	AZ	L	3,436,596	32,375,161			35,811,757	
4. Arkansas	AR	L	498,165	1,674,663			2,172,828	
5. California	CA	L	10,346,943	66,320,338			76,667,281	356,200
6. Colorado	CO	L	1,468,024	10,918,051			12,386,075	
7. Connecticut	CT	L	1,492,727	524,048			2,016,775	
8. Delaware	DE	L	161,415	135			161,550	
9. District of Columbia	DC	L	114,482	6,060			120,542	
10. Florida	FL	L	6,426,006	31,824,659	1,699		38,252,364	197,986
11. Georgia	GA	L	1,089,174	10,655,434			11,744,608	
12. Hawaii	HI	L	626,106	776,524			1,402,630	206,514
13. Idaho	ID	L	438,471	2,736,526			3,174,997	
14. Illinois	IL	L	1,326,723	5,190,352			6,517,075	94,360
15. Indiana	IN	L	1,752,274	2,794,458			4,546,732	
16. Iowa	IA	L	371,062	8,397,879			8,768,941	
17. Kansas	KS	L	298,097	6,854,443			7,152,540	93,750
18. Kentucky	KY	L	2,752,289	6,025,469			8,777,758	
19. Louisiana	LA	L	2,041,397	5,026,589			7,067,986	
20. Maine	ME	L	79,365	886,154			965,519	
21. Maryland	MD	L	419,824	2,470,273			2,890,097	
22. Massachusetts	MA	L	690,771	545,842			1,236,613	
23. Michigan	MI	L	2,359,598	41,531,804			43,891,402	
24. Minnesota	MN	L	1,047,237	803,806			1,851,043	167,230
25. Mississippi	MS	L	655,469	1,707,095			2,362,564	
26. Missouri	MO	L	493,807	13,774,205			14,268,012	13,000
27. Montana	MT	L	236,365	448,640			685,005	
28. Nebraska	NE	L	439,786	7,160,364			7,600,150	
29. Nevada	NV	L	233,394	2,095,213			2,328,607	
30. New Hampshire	NH	L	4,071	2,728,542			2,732,613	
31. New Jersey	NJ	L	37,622	1,942,988			1,980,610	
32. New Mexico	NM	L	174,797	6,028,343			6,203,140	
33. New York	NY	N	94,250	633,700			727,950	
34. North Carolina	NC	L	1,760,014	11,529,835			13,289,849	
35. North Dakota	ND	L	936,464	968,506			1,904,970	
36. Ohio	OH	L	5,868,903	5,277,927			11,146,830	
37. Oklahoma	OK	L	1,852,324	9,066,204			10,918,528	
38. Oregon	OR	L	33,703	899,419			933,122	
39. Pennsylvania	PA	L	494,332	2,328,448			2,822,780	250,696
40. Rhode Island	RI	L	14,095	354,155			368,250	
41. South Carolina	SC	L	636,195	1,005,531			1,641,726	
42. South Dakota	SD	L	596,400	2,234,823			2,831,223	
43. Tennessee	TN	L	3,093,807	9,942,674			13,036,481	36,000
44. Texas	TX	L	13,376,226	13,206,012	1,014,143		27,596,381	355,541
45. Utah	UT	L	391,862	1,859,909			2,251,771	
46. Vermont	VT	L	2,752	817,574			820,326	
47. Virginia	VA	L	717,719	2,699,075			3,416,794	
48. Washington	WA	L	196,899	1,639,359			1,836,258	
49. West Virginia	WV	L	311,732	3,723,146			4,034,878	87,797
50. Wisconsin	WI	L	645,583	8,638,474			9,284,057	
51. Wyoming	WY	L	8,548	270,964			279,512	
52. American Samoa	AS	L	158,778	750			159,528	
53. Guam	GU	L	31,248	536,972			568,220	
54. Puerto Rico	PR	L	231,772	20,304,758			20,536,530	
55. US Virgin Islands	VI	L	84,584	554,790			639,374	
56. Northern Mariana Islands	MP	L	3,881				3,881	
57. Canada	CAN	N	63,663				63,663	
58. Aggregate Other Alien	OT	X X X	72,346,284	5,320,069			77,666,353	6,311
59. Subtotal	(a) 55		145,786,978	380,834,001	1,015,842		527,636,821	1,865,385
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	145,786,978	380,834,001	1,015,842		527,636,821	1,865,385
96. Plus Reinsurance Assumed		X X X						
97. Totals (All Business)		X X X	145,786,978	380,834,001	1,015,842		527,636,821	1,865,385
98. Less Reinsurance Ceded		X X X	6,873,347				6,873,347	
99. Totals (All Business) less Reinsurance Ceded		X X X	138,913,631	380,834,001	1,015,842		520,763,474	1,865,385

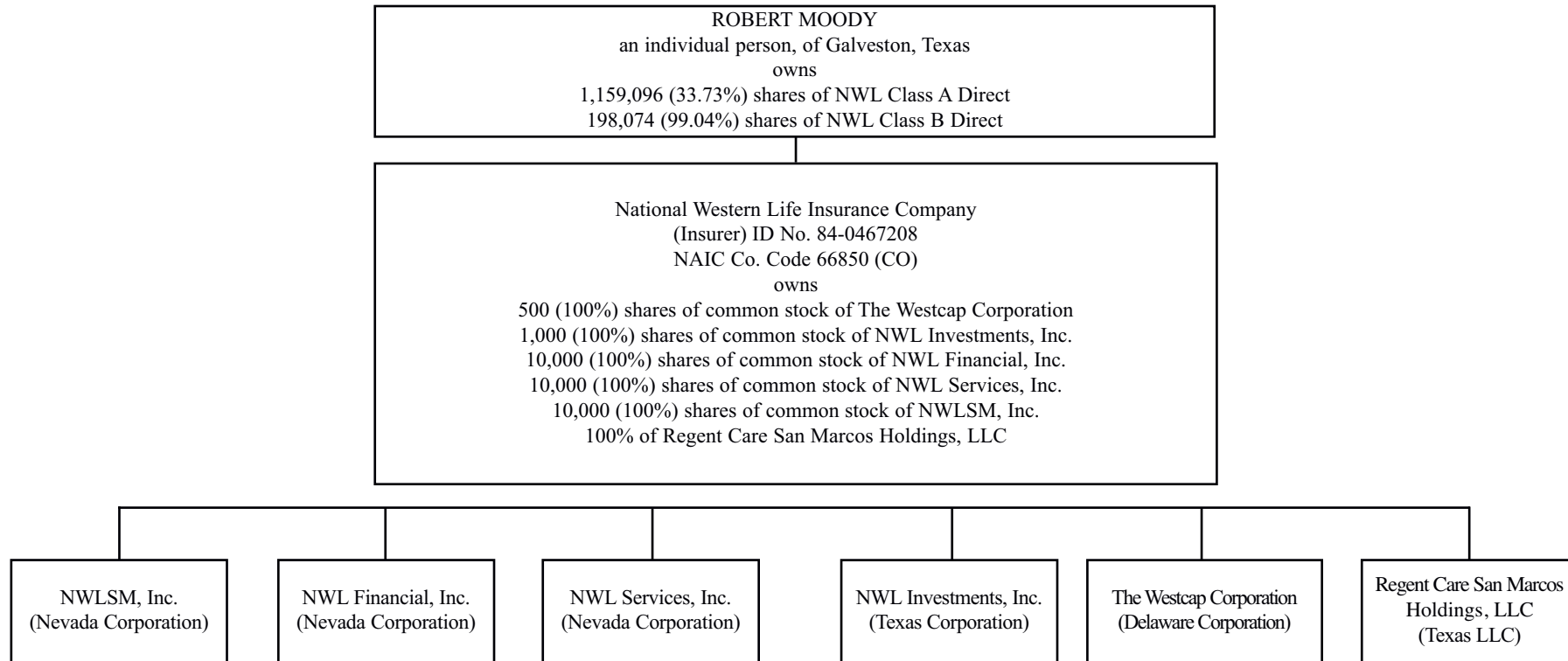
DETAILS OF WRITE-INS							
58001. BRA BRAZIL		X X X	17,606,187	80,000			17,686,187
58002. VEN VENEZUELA		X X X	9,851,601	216,299			10,067,900
58003. TWN TAIWAN		X X X	9,362,080	686			9,362,766
58998. Summary of remaining write-ins for Line 58 from overflow page		X X X	35,526,416	5,023,084			40,549,500
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		X X X	72,346,284	5,320,069			77,666,353
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



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As of 06/30/2015

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		66850	84-0467208			NASDAQ	National Western Life Insurance Company	CO	RE	Board of Directors	Board		Board of Directors	0
		00000	74-2857892				NWL Financial, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	0
		00000	86-0879628				NWL Services, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	0
		00000	74-2721162				NWL Investments, Inc.	TX	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	0
		00000	27-1410182				NWLSM, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	0
		00000	64-0444474				The Westcap Corporation	DE	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	0
		00000	26-1690656				Regent Care San Marcos Holdings, LLC	TX	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	0

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Asterik	Explanation
0	

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:



66850201549000102



66850201536500102



66850201544500102



66850201544700102

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. Non-vested defined contribution plan contribution	284,123	284,123		
2505. Returned checks and collection items	119,664	119,664		
2506. Bills Receivable	3,474	3,474		
2507. Utility & other deposits	148	148		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	407,409	407,409		

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. PER PERU	X X X	6,086,035				6,086,035	
58005. ARG ARGENTINA	X X X	4,772,677	565,827			5,338,504	6,311
58006. CHL CHILE	X X X	4,932,515	228,360			5,160,875	
58007. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	X X X	396,063	4,043,670			4,439,733	
58008. COL COLOMBIA	X X X	4,334,161	85,985			4,420,146	
58009. ECU ECUADOR	X X X	3,762,344	58,000			3,820,344	
58010. HTI HAITI	X X X	2,863,671	1,899			2,865,570	
58011. RUS RUSSIA	X X X	1,196,544	27,143			1,223,687	
58012. SLV EL SALVADOR	X X X	766,284				766,284	
58013. DOM DOMINICAN REPUBLIC	X X X	734,784				734,784	
58014. PHL PHILIPPINES	X X X	731,770				731,770	
58015. URY URUGUAY	X X X	623,034				623,034	
58016. MEX MEXICO	X X X	619,900				619,900	
58017. BOL BOLIVIA	X X X	511,393				511,393	
58018. HND HONDURAS	X X X	414,757				414,757	
58019. KAZ KAZAKHSTAN	X X X	413,059				413,059	
58020. NIC NICARAGUA	X X X	402,949				402,949	
58021. CRI COSTA RICA	X X X	397,119				397,119	
58022. GTM GUATEMALA	X X X	383,216				383,216	
58023. VGB BRITISH VIRGIN ISLANDS	X X X	231,000				231,000	
58024. CHN CHINA	X X X	130,564	400			130,964	
58025. ESP SPAIN	X X X	104,510				104,510	
58026. PRY PARAGUAY	X X X	87,264				87,264	
58027. PAN REPUBLIC OF PANAMA	X X X	74,306				74,306	
58028. IDN INDONESIA	X X X	65,848				65,848	
58029. BEL BELGIUM	X X X	65,308				65,308	
58030. UKR UKRAINE	X X X	52,321				52,321	
58031. CHE SWITZERLAND	X X X	47,937				47,937	
58032. BLR BELARUS	X X X	41,738				41,738	
58033. JAM JAMAICA	X X X	37,870				37,870	
58034. DEU GERMANY	X X X	25,819	4,600			30,419	
58035. AUS AUSTRALIA	X X X	22,654	6,000			28,654	
58036. GBR UNITED KINGDOM	X X X	27,131				27,131	
58037. FRA FRANCE	X X X	25,508	600			26,108	
58038. GUY GUYANA	X X X	21,145				21,145	
58039. ANT NETHERLANDS ANTILLES	X X X	17,845				17,845	
58040. ITA ITALY	X X X	14,286	600			14,886	
58041. MHL MICRONESIA/MARSHALL ISLAND	X X X	11,697				11,697	
58042. IND INDIA	X X X	9,675				9,675	
58043. THA THAILAND	X X X	9,453				9,453	
58044. GRC GREECE	X X X	6,772				6,772	
58045. KIRGHIZIA	X X X	5,285				5,285	
58046. DNK DENMARK	X X X	5,229				5,229	
58047. MCO MONACO	X X X	5,025				5,025	
58048. JPN JAPAN	X X X	4,848				4,848	
58049. AUT AUSTRIA	X X X	4,446				4,446	
58050. FIN FINLAND	X X X	4,300				4,300	
58051. AZERBAIJAN	X X X	3,785				3,785	
58052. WSM WESTERN SAMOA	X X X	3,509				3,509	
58053. ISR ISRAEL	X X X	3,165				3,165	
58054. KOR REPUBLIC OF KOREA	X X X	3,134				3,134	
58055. MDA MOLDOVA	X X X	1,750				1,750	
58056. PRT PORTUGAL	X X X	1,608				1,608	
58057. NLD NETHERLANDS	X X X	1,602				1,602	
58058. SGP SINGAPORE	X X X	1,504				1,504	
58059. PYF FRENCH POLYNESIA	X X X	1,194				1,194	
58060. POL POLAND	X X X	853				853	
58061. SRB SERBIA	X X X	825				825	
58062. SVK SLOVAKIA	X X X	600				600	
58063. SWE SWEDEN	X X X	500				500	
58064. ALB ALBANIA	X X X	240				240	
58065. UZB UZBEKISTAN	X X X	76				76	
58066. NOR NORWAY	X X X	12				12	
58067. LVA LATVIA	X X X						
58068. LTU LITHUANIA	X X X						
58069. ARM ARMENIA	X X X						
58070. CZE CZECH REPUBLIC	X X X						
58071. NZL NEW ZEALAND	X X X						
58072. HUN HUNGARY	X X X						
58073. HRV CROATIA	X X X						
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	X X X	35,526,416	5,023,084			40,549,500	6,311

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	709,452	1,520,210
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		748,467
5. Deduct amounts received on disposals		1,551,502
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	716	7,723
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	708,736	709,452
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	708,736	709,452

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	118,501,313	98,817,330
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,023,855	29,210,215
2.2 Additional investment made after acquisition	94,960	232,441
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	18,944,455	9,846,333
8. Deduct amortization of premium and mortgage interest points and commitment fees	(61,663)	(87,660)
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)	100,737,336	118,501,313
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	100,087,336	117,851,313
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	100,087,336	117,851,313

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	12,570,308	12,783,287
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		1,200
5. Unrealized valuation increase (decrease)	327,269	(74,804)
6. Total gain (loss) on disposals		489,717
7. Deduct amounts received on disposals		629,092
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)	12,897,577	12,570,308
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	12,897,577	12,570,308

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	9,567,825,607	9,166,331,150
2. Cost of bonds and stocks acquired	842,886,462	1,166,325,108
3. Accrual of discount	3,481,310	7,270,354
4. Unrealized valuation increase (decrease)	9,129,605	(3,084,734)
5. Total gain (loss) on disposals	4,971,923	11,266,815
6. Deduct consideration for bonds and stocks disposed of	429,684,519	773,201,194
7. Deduct amortization of premium	3,757,322	7,081,892
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)	9,994,853,066	9,567,825,607
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,994,853,066	9,567,825,607

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

2012

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)	5,520,538,770	640,883,229	543,009,160	(42,641,179)	5,520,538,770	5,575,771,660		5,651,666,882
2. NAIC 2 (a)	3,995,629,005	191,668,075	150,760,457	42,489,929	3,995,629,005	4,079,026,552		3,736,706,880
3. NAIC 3 (a)	121,581,293		25,155,364	26,046	121,581,293	96,451,975		136,373,880
4. NAIC 4 (a)	21,054,908		37,134	(1,077)	21,054,908	21,016,697		21,099,346
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	9,658,803,976	832,551,304	718,962,115	(126,281)	9,658,803,976	9,772,266,884		9,545,846,988
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	9,658,803,976	832,551,304	718,962,115	(126,281)	9,658,803,976	9,772,266,884		9,545,846,988

(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 \$ 61,403,658; NAIC 2 \$ 0; 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	61,403,658	X X X	61,403,658	29,103	

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	117,943,657	112,623,777
2. Cost of short-term investments acquired	735,382,870	1,828,327,860
3. Accrual of discount	23,108	103,453
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	791,945,977	1,823,111,433
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)	61,403,658	117,943,657
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	61,403,658	117,943,657

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)	114,286,656
2.	Cost Paid/(Consideration Received) on additions	39,928,540
3.	Unrealized Valuation increase/(decrease)	(48,118,516)
4.	Total gain (loss) on termination recognized	31,049,987
5.	Considerations received/(paid) on terminations	64,619,277
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)	72,527,390
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	72,527,390

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					X X X	X X X	X X X				X X X	X X X	X X X				

505

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	72,527,390	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		72,527,390
4. Part D, Section 1, Column 5	72,527,390	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		72,527,390

Fair Value Check

7. Part A, Section 1, Column 16	72,527,390	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		72,527,390
10. Part D, Section 1, Column 8	72,527,390	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		72,527,390

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	135,953,959	24,994,385
2. Cost of cash equivalents acquired	119,743,724	569,420,875
3. Accrual of discount	111,317	231,699
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	255,809,000	458,693,000
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)		135,953,959
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		135,953,959

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								

EO1

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	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
NONE								
3399999 Totals				XXX	XXX			

E02

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
0238700	Flower Mound	TX		12/09/2008	05/28/2015	1,994,118		4,368				4,368	1,959,350	1,963,622			
0241200	New Orleans	LA		07/31/2012	04/07/2015	3,671,069							3,641,751	3,641,751			
0239500	Richmond	TX		03/08/2010	06/08/2015	3,332,441							3,423,157	3,423,157			
0199999 Mortgages closed by repayment						8,997,628		4,368				4,368	9,024,258	9,028,530			
0242300	Akron	OH		03/25/2015										3,729			
0237200	Amarillo	TX	S	02/10/2006		1,379,009								12,272			
0230200	Austin	TX		04/15/1999		3,192,746								85,780			
0235200	Austin	TX		10/30/2002		1,392,801								16,891			
0241900	Brownsville	TX		10/01/2013		2,607,202								31,710			
0240700	Clarksville	TN		07/29/2011		4,706,084								87,611			
0236500	Columbus	OH		02/22/2005		298,927								1,579			
0240800	Conroe	TX		12/21/2011		386,422								10,880			
0239400	Decatur	AL		01/28/2010		5,151,424								24,195			
0237800	Dickinson	TX		01/12/2007		721,498								9,674			
0241500	El Paso	TX		11/29/2012		2,440,563								20,114			
0235800	Elizabeth	NJ		01/21/2004		1,896,991								28,795			
0238700	Flower Mound	TX		12/09/2008		1,994,118								15,454			
0238600	Fort Worth	TX		10/24/2008		1,632,667								10,977			
0242100	Glen Saint Mary	FL		03/11/2014		1,332,169								7,186			
0238900	Hammond	IN		06/05/2009		3,284,674								12,931			
0237300	Houston	TX		07/14/2006		924,388								13,182			
0238100	Houston	TX		07/13/2007		496,434								6,269			
0238200	Houston	TX		07/13/2007		1,460,099								18,439			
0241100	Houston	TX		07/31/2012		1,246,271								6,867			
0241700	Houston	TX		07/13/2013		1,072,302								24,209			
0237000	Hutto	TX		12/22/2005		838,805								7,589			
0240100	Katy	TX		03/14/2011		3,702,180								77,973			
0236100	Keller	TX		11/16/2004		886,368								10,836			
0233600	Kenner	LA		04/19/2001		149,621								25,772			
0237600	La Porte	TX		11/17/2006		602,322								8,242			
0238400	Lake Charles	LA		07/30/2008		727,332								11,189			
0241600	Marana	AZ		05/01/2013		1,776,460								10,939			
0238500	Mentor	OH		08/22/2008		615,109								4,200			
0240500	Mont Belvieu	TX		04/21/2011		826,478								18,602			

E021

SCHEDULE B - PART 3

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

E022

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					
0241200	New Orleans	LA		07/31/2012		3,671,069								7,366			
0241000	Oroville	CA		05/07/2012		6,450,000								30,516			
0237700	Pasadena	TX		01/12/2007		569,604								7,638			
0240600	Port Arthur	TX		05/23/2011		1,600,052								21,423			
0241800	Red Bluff	CA		08/19/2013		1,307,806								7,609			
0238000	Reno	NV	S	03/27/2007		6,796,448								78,534			
0237900	Rockford	IL		02/28/2007		4,391,372								59,203			
0241400	Saginaw	TX		11/29/2012		718,262								9,831			
0234800	San Antonio	TX		05/29/2002		711,377								8,557			
0237100	San Antonio	TX		12/22/2005		945,536								24,702			
0240200	San Antonio	TX		03/15/2011		325,464								15,747			
0242200	San Antonio	TX		05/20/2014		26,766,651								570,315			
0236000	San Dimas	CA		04/28/2004		1,761,336								11,946			
0242000	San Marcos	TX		12/17/2013		6,827,027								1,502,351			
0237500	Seabrook	TX		11/17/2006		500,680								6,851			
0237400	The Woodlands	TX		11/14/2006		689,813								5,569			
0236300	Waco	TX		12/30/2004		554,780								4,214			
0241300	Wasilla	AK		09/25/2012		763,145								4,220			
023790A	West Lafayette	OH		12/21/2012		751,250								5,954			
0299999 Mortgages with partial repayments						113,843,136								3,006,632			
0599999 Totals						122,840,764		4,368			4,368		9,024,258	12,035,162			

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)
650119-AN-0	NEW YORK UNIVERSITY REVENUE		04/10/2015	Morgan Stanley		2,500,000	2,500,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	2,500,000	2,500,000.00		X X X
3137AH-EZ-7	FHLMC 3956 EB		04/28/2015	Stifel Nicolaus		2,310,468	2,250,000.00	5,891	1
3136AL-K6-7	FNMA 2014-82 VY		05/05/2015	Morgan Stanley		4,094,034	4,138,000.00	2,414	1
3136AM-P5-2	FNMA 2015-15 EC		04/09/2015	Wells Fargo		5,288,612	5,242,332.00	5,679	1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	11,693,114	11,630,332.00	13,984	X X X
037735-CU-9	APPALACHIAN POWER CO		05/11/2015	VARIOUS		8,972,430	9,000,000.00		2FE
00206R-CN-0	AT&T INC		04/23/2015	HSBC		2,015,460	2,000,000.00		2FE
00206R-CP-5	AT&T INC		04/23/2015	VARIOUS		8,035,980	8,000,000.00		2FE
053332-AR-3	AUTOZONE INC.		04/21/2015	VARIOUS		6,010,220	6,000,000.00		2FE
099724-AJ-5	BORGWARNER INC		05/05/2015	Credit Suisse Int		15,358,223	15,165,000.00	72,023	2FE
13605W-AQ-4	CANADIAN IMPERIAL BANK OF COMMERCE	A	04/30/2015	Barclays		25,000,000	25,000,000.00		1FE
14040H-BG-9	CAPITAL ONE FINANCIAL CO		06/01/2015	U.S. Bank		2,907,660	3,000,000.00	31,733	2FE
14149Y-BE-7	CARDINAL HEALTH INC		06/16/2015	Barclays		6,994,960	7,000,000.00		2FE
172967-JP-7	CITIGROUP INC.		04/22/2015	Citigroup		9,981,400	10,000,000.00		1FE
20030N-BL-4	COMCAST CORP		05/11/2015	VARIOUS		10,356,249	10,111,000.00	81,103	1FE
12626P-AM-5	CRH AMERICA INC		05/13/2015	VARIOUS		21,000,630	21,000,000.00		2FE
233851-BW-3	DAIMLER FINANCE NA LLC		05/12/2015	Citigroup		6,985,790	7,000,000.00		1FE
291011-BG-8	EMERSON ELECTRIC CO		06/09/2015	VARIOUS		9,892,170	10,000,000.00	13,825	1FE
26875P-AM-3	EOG RESOURCES INC		04/22/2015	Credit Suisse Int		5,153,460	5,000,000.00	16,975	1FE
413875-AR-6	HARRIS CORPORATION		04/29/2015	VARIOUS		8,019,100	8,000,000.00	3,726	2FE
423074-AX-1	HJ HEINZ CO		06/24/2015	VARIOUS		10,018,390	10,000,000.00		2FE
47215T-AA-6	JB Y COMPANIA, S.A. DE C.V.	F	05/06/2015	VARIOUS		7,949,500	8,000,000.00		2FE
46625H-KC-3	JPMORGAN CHASE & CO		04/30/2015	JP Morgan		14,816,050	15,000,000.00	132,813	1FE
49327M-2K-9	KEY BANK NA		05/27/2015	Morgan Stanley		24,940,750	25,000,000.00		1FE
53944V-AH-2	LLOYDS BANK PLC	F	06/09/2015	VARIOUS		16,901,600	17,000,000.00	13,806	1FE
565849-AL-0	MARATHON OIL CORP		06/01/2015	JP Morgan		4,988,550	5,000,000.00		2FE
580645-AG-4	MCGRAW HILL FINANCIAL INC		05/21/2015	VARIOUS		24,956,880	25,000,000.00	889	2FE
59156R-BM-9	METLIFE INC.		06/26/2015	Citigroup		9,556,900	10,000,000.00	91,250	1FE
608190-AJ-3	MOHAWK INDUSTRIES INC		06/17/2015	Cantor Fitzgerald		4,994,600	5,000,000.00	75,396	2FE
61761J-VL-0	MORGAN STANLEY		04/30/2015	Morgan Stanley		6,179,280	6,000,000.00	5,858	1FE
65364U-AK-2	NIAGARA MOHAWK POWER		06/11/2015	Bank Of America		2,658,560	2,650,000.00	19,367	1FE
665789-AY-9	NORTHERN STATES PWR-WISC		06/22/2015	Bank Of America		2,975,130	3,000,000.00	3,850	1FE
674599-CG-8	OCCIDENTAL PETROLEUM CORP		06/22/2015	VARIOUS		9,973,450	10,000,000.00	583	1FE
740189-AM-7	PRECISION CASTPARTS CORP		06/01/2015	VARIOUS		10,943,660	11,000,000.00		1FE
740189-AN-5	PRECISION CASTPARTS CORP		06/01/2015	Bank Of America		9,939,700	10,000,000.00		1FE
74251V-AK-8	PRINCIPAL FINANCIAL GROUP		05/04/2015	VARIOUS		9,658,228	9,675,000.00		2FE

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)
744448-CL-3	PUBLIC SERVICE CO OF COLORADO		05/05/2015	Credit Suisse Int		4,984,050	5,000,000.00		1FE
74834L-AX-8	QUEST DIAGNOSTICS INC		04/14/2015	VARIOUS		9,077,020	9,000,000.00	31,403	2FE
21688A-AE-2	RABOBANK NEDERLAND NY	F	05/14/2015	JP Morgan		1,997,300	2,000,000.00		1FE
822582-BE-1	SHELL INTERNATIONAL FIN	F	05/06/2015	VARIOUS		9,951,790	10,000,000.00		1FE
82620K-AE-3	SIEMENS FINANCIERINGSMAT	F	05/18/2015	Deutsche Bank		14,961,900	15,000,000.00		1FE
87969N-AD-7	TELSTRA CORP LTD	F	04/06/2015	Deutsche Bank		4,039,000	4,000,000.00	694	1FE
87305Q-CH-2	TTX CO		04/20/2015	BBVA Securities		782,258	750,000.00	11,475	1FE
907818-ED-6	UNION PACIFIC CORP		06/16/2015	Bank Of America		993,780	1,000,000.00		1FE
91159H-HK-9	US BANCORP		06/10/2015	U.S. Bank		5,161,880	5,000,000.00	30,500	1FE
976657-AL-0	WISCONSIN ENERGY CORP		06/04/2015	JP Morgan		9,998,300	10,000,000.00		2FE
98389B-AR-1	XCEL ENERGY INC		05/27/2015	JP Morgan		4,979,350	5,000,000.00		2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	385,061,588	385,351,000.00	637,269	X X X
8399997	Total Bonds Part 3				X X X	399,254,702	399,481,332.00	651,253	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	399,254,702	399,481,332.00	651,253	X X X
9999999	Totals				X X X	399,254,702	X X X	651,253	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 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 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		06/22/2015	PRINCIPAL RECEIPT		46,839	46,838.70	47,058	46,860		(22)		(22)		46,839				1,285	06/20/2026	1
38373X-R5-7	GNMA 2002-48-OD		06/16/2015	PRINCIPAL RECEIPT		249,836	249,835.80	250,070	249,726		110		110		249,836				6,278	04/16/2032	1
38374K-GS-6	GNMA 2004-105-VE		06/17/2015	PRINCIPAL RECEIPT		1,724,031	1,724,031.29	1,759,694	1,725,729		(1,698)		(1,698)		1,724,031				40,402	05/17/2024	1
38374H-HC-7	GNMA 2004-55-VB		04/20/2015	PRINCIPAL RECEIPT		357,498	357,497.75	360,347	357,538		(40)		(40)		357,498				6,554	09/20/2023	1
38374H-W7-1	GNMA 2004-75-VB		06/22/2015	PRINCIPAL RECEIPT		141,316	141,316.11	142,253	141,313		3		3		141,316				3,240	11/20/2027	1
38378A-YY-1	GNMA 2011-157 CV		06/16/2015	PRINCIPAL RECEIPT		48	48.10	49	49						48				1	11/16/2030	1
362159-5X-9	GNMA POOL 158462		06/15/2015	PRINCIPAL RECEIPT		1,900	1,900.11	1,849	1,891		10		10		1,900				72	10/15/2016	1
36217G-F2-8	GNMA POOL 192885		06/15/2015	PRINCIPAL RECEIPT		59	59.16	57	59						59				2	12/15/2016	1
36218L-J4-8	GNMA POOL 225383		06/15/2015	PRINCIPAL RECEIPT		1,335	1,334.96	1,305	1,323		12		12		1,335				42	06/15/2021	1
0599999	Total - Bonds - U.S. Governments				X X X	2,522,862	2,522,861.98	2,562,682	2,524,488		(1,625)		(1,625)		2,522,862				57,876	X X X	X X X
778017-LX-9	ROSEVILLE MICH SCH DIST GO		04/01/2015	CALLED @ 103.000000		1,395,650	1,355,000.00	1,355,000	1,355,000						1,355,000		40,650	40,650	28,794	05/01/2019	1FE
778017-LY-7	ROSEVILLE MICH SCH DIST GO		04/01/2015	CALLED @ 103.000000		1,637,700	1,590,000.00	1,590,000	1,590,000						1,590,000		47,700	47,700	34,781	05/01/2020	1FE
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X	3,033,350	2,945,000.00	2,945,000	2,945,000						2,945,000		88,350	88,350	63,575	X X X	X X X
3133T9-NW-1	FHLMC 1948 PJ		06/15/2015	PRINCIPAL RECEIPT		23,671	23,671.44	23,542	23,573		99		99		23,671				666	03/15/2027	1
312903-GL-5	FHLMC 1989-112-I		06/15/2015	PRINCIPAL RECEIPT		9,653	9,652.94	8,205	9,243		410		410		9,653				274	01/15/2021	1
312904-SN-6	FHLMC 1990-1015-F		06/15/2015	PRINCIPAL RECEIPT		7,272	7,272.13	6,624	7,083		189		189		7,272				212	11/15/2020	1
312903-VF-1	FHLMC 1990-139-G		06/15/2015	PRINCIPAL RECEIPT		1,416	1,416.04	1,251	1,365		51		51		1,416				43	04/15/2021	1
312905-FG-2	FHLMC 1991-1053-G		06/15/2015	PRINCIPAL RECEIPT		1,783	1,783.06	1,597	1,712		71		71		1,783				52	03/15/2021	1
312905-GM-8	FHLMC 1991-1055-H		06/15/2015	PRINCIPAL RECEIPT		13,133	13,132.70	11,860	12,747		386		386		13,133				381	03/15/2021	1
312905-TW-2	FHLMC 1991-1069-J		06/15/2015	PRINCIPAL RECEIPT		2,888	2,887.92	2,330	2,759		129		129		2,888				83	04/15/2021	1
312906-BR-0	FHLMC 1991-1094-K		06/15/2015	PRINCIPAL RECEIPT		2,624	2,623.80	2,409	2,557		66		66		2,624				82	06/15/2021	1
312906-NM-8	FHLMC 1991-1109-I		06/15/2015	PRINCIPAL RECEIPT		3,590	3,590.20	3,201	3,467		123		123		3,590				105	08/15/2021	1
312906-RX-0	FHLMC 1991-1119-H		06/15/2015	PRINCIPAL RECEIPT		7,280	7,279.89	6,886	7,147		133		133		7,280				236	08/15/2021	1
312907-FV-5	FHLMC 1991-1142-IA		06/15/2015	PRINCIPAL RECEIPT		5,984	5,983.80	5,322	5,765		219		219		5,984				179	10/15/2021	1
3133TC-ZY-7	FHLMC 2042 T		06/15/2015	PRINCIPAL RECEIPT		4,877	4,876.65	4,905	4,912		(35)		(35)		4,877				127	03/15/2028	1
31339M-XX-1	FHLMC 2399 EN		06/15/2015	PRINCIPAL RECEIPT		21,223	21,222.70	20,971	20,923		300		300		21,223				515	01/15/2032	1
31339W-GU-4	FHLMC 2424 OP		06/15/2015	PRINCIPAL RECEIPT		44,484	44,484.02	44,581	44,496		(12)		(12)		44,484				939	03/15/2032	1
31392R-JK-8	FHLMC 2470-QG		06/15/2015	PRINCIPAL RECEIPT		49,359	49,359.40	50,192	49,816		(457)		(457)		49,359				1,189	07/15/2032	1
31393F-5Y-8	FHLMC 2522-TC		06/15/2015	PRINCIPAL RECEIPT		330,191	330,191.17	330,498	329,825		366		366		330,191				7,662	11/15/2022	1
31392X-MQ-8	FHLMC 2523-ND		06/15/2015	PRINCIPAL RECEIPT		198,582	198,581.90	203,671	200,110		(1,528)		(1,528)		198,582				4,837	11/15/2022	1
31393G-VM-3	FHLMC 2533-TC		06/15/2015	PRINCIPAL RECEIPT		163,384	163,383.70	164,711	163,658		(274)		(274)		163,384				3,853	12/15/2022	1
31393H-E8-1	FHLMC 2543-BL		06/15/2015	PRINCIPAL RECEIPT		186,420	186,419.76	186,798	186,283		137		137		186,420				4,397	12/15/2022	1
31393F-RL-2	FHLMC 2544-AL		06/15/2015	PRINCIPAL RECEIPT		441,325	441,324.55	437,535	439,998		1,326		1,326		441,325				10,703	05/15/2032	1

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SCHEDULE D - PART 4

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

1 CUSIP 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 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.							
31393G-BH-6	FHLMC 2545-NB		06/15/2015	PRINCIPAL RECEIPT		193,190	193,190.43	198,141	194,909		(1,718)		(1,718)		193,190				4,557	12/15/2022	1
31393J-DN-5	FHLMC 2553-BG		06/15/2015	PRINCIPAL RECEIPT		350,551	350,551.00	345,936	348,446		2,105		2,105		350,551				7,964	10/15/2032	1
31393J-6E-3	FHLMC 2556-TC		06/15/2015	PRINCIPAL RECEIPT		377,359	377,359.40	384,966	379,724		(2,364)		(2,364)		377,359				8,796	01/15/2023	1
31393J-LL-0	FHLMC 2557-QU		06/15/2015	PRINCIPAL RECEIPT		747,155	747,154.53	752,838	748,477		(1,323)		(1,323)		747,155				17,342	01/15/2023	1
31393L-NV-1	FHLMC 2564-QD		06/15/2015	PRINCIPAL RECEIPT		218,864	218,863.82	220,642	219,276		(412)		(412)		218,864				5,163	02/15/2023	1
31393K-PE-9	FHLMC 2575-DB		06/15/2015	PRINCIPAL RECEIPT		623,101	623,101.30	623,101	623,101						623,101				14,302	02/15/2023	1
31393K-BX-2	FHLMC 2576-KL		06/15/2015	PRINCIPAL RECEIPT		92,483	92,482.88	92,367	92,370		113		113		92,483				2,221	07/15/2032	1
31393N-N7-0	FHLMC 2590-WK		06/15/2015	PRINCIPAL RECEIPT		611,160	611,160.40	624,293	617,797		(6,636)		(6,636)		611,160				14,335	03/15/2033	1
31393P-CJ-1	FHLMC 2595-CD		06/15/2015	PRINCIPAL RECEIPT		180,340	180,340.11	177,917	179,077		1,263		1,263		180,340				3,719	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		06/15/2015	PRINCIPAL RECEIPT		231,460	231,460.10	236,813	232,717		(1,257)		(1,257)		231,460				5,237	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		06/15/2015	PRINCIPAL RECEIPT		534,846	534,845.79	538,181	536,219		(1,373)		(1,373)		534,846				11,513	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		06/15/2015	PRINCIPAL RECEIPT		705,677	705,677.10	710,418	707,465		(1,788)		(1,788)		705,677				14,311	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		06/15/2015	PRINCIPAL RECEIPT		395,606	395,605.98	397,014	395,848		(242)		(242)		395,606				8,543	07/15/2033	1
31394J-KW-6	FHLMC 2673-QL		06/15/2015	PRINCIPAL RECEIPT		253,182	253,181.70	252,410	252,537		645		645		253,182				5,842	09/15/2023	1
31394L-HB-1	FHLMC 2691-VG		06/15/2015	PRINCIPAL RECEIPT		1,525,026	1,525,025.87	1,518,654	1,524,802		223		223		1,525,026				35,838	04/15/2023	1
31394Y-KL-7	FHLMC 2791-PH		06/15/2015	PRINCIPAL RECEIPT		715,462	715,461.80	727,725	717,522		(2,061)		(2,061)		715,462				16,335	05/15/2033	1
31394X-VA-1	FHLMC 2797-VH		06/15/2015	PRINCIPAL RECEIPT		1,270,777	1,270,777.47	1,245,072	1,267,212		3,566		3,566		1,270,777				27,993	07/15/2024	1
31395A-2M-6	FHLMC 2811-VD		06/15/2015	PRINCIPAL RECEIPT		1,144,187	1,144,186.81	1,151,917	1,144,364		(177)		(177)		1,144,187				26,298	07/15/2024	1
31395C-UL-3	FHLMC 2828-VG		06/15/2015	PRINCIPAL RECEIPT		2,076,275	2,076,274.52	2,128,181	2,081,379		(5,105)		(5,105)		2,076,275				48,181	05/15/2021	1
31395F-3W-2	FHLMC 2835-VB		06/15/2015	PRINCIPAL RECEIPT		1,267,561	1,267,561.46	1,294,893	1,271,489		(3,928)		(3,928)		1,267,561				31,486	06/15/2021	1
31395E-RH-2	FHLMC 2840-VN		06/15/2015	PRINCIPAL RECEIPT		4,671,536	4,671,535.98	4,766,851	4,684,949		(13,413)		(13,413)		4,671,536				109,172	09/15/2023	1
31395E-4K-0	FHLMC 2843-VB		06/15/2015	PRINCIPAL RECEIPT		1,160,020	1,160,019.98	1,179,052	1,160,765		(745)		(745)		1,160,020				27,466	08/15/2023	1
31395H-H8-6	FHLMC 2869-NY		06/15/2015	PRINCIPAL RECEIPT		474,527	474,526.71	467,900	471,503		3,024		3,024		474,527				9,919	10/15/2024	1
31395G-KH-4	FHLMC 2878-OW		06/15/2015	PRINCIPAL RECEIPT		1,074,372	1,074,372.30	1,102,239	1,076,929		(2,557)		(2,557)		1,074,372				25,300	01/15/2027	1
31395M-UF-4	FHLMC 2922-EC		06/15/2015	PRINCIPAL RECEIPT		174,364	174,363.90	168,043	171,754		2,610		2,610		174,364				3,673	02/15/2025	1
31396R-2K-2	FHLMC 3152-LN		06/15/2015	PRINCIPAL RECEIPT		436,208	436,207.65	442,206	439,694		(3,486)		(3,486)		436,208				11,045	02/15/2036	1
31396N-VP-8	FHLMC 3161-PD		04/15/2015	PRINCIPAL RECEIPT		72,953	72,953.20	71,540	72,604		349		349		72,953				1,587	10/15/2034	1
31397F-P4-8	FHLMC 3289-ND		06/15/2015	PRINCIPAL RECEIPT		190,837	190,836.60	192,626	191,751		(915)		(915)		190,837				4,334	06/15/2035	1
31397H-YA-0	FHLMC 3329-JD		06/15/2015	PRINCIPAL RECEIPT		397,440	397,440.00	397,316	397,223		217		217		397,440				10,416	06/15/2036	1
31397J-2R-4	FHLMC 3331-EP		06/15/2015	PRINCIPAL RECEIPT		567,652	567,651.59	569,196	567,556		96		96		567,652				13,036	02/15/2036	1
31397H-N8-7	FHLMC 3337-MD		06/15/2015	PRINCIPAL RECEIPT		275,106	275,106.20	276,309	275,182		(76)		(76)		275,106				6,489	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		06/15/2015	PRINCIPAL RECEIPT		543,005	543,005.05	557,535	556,528		(13,523)		(13,523)		543,005				11,375	06/15/2038	1
31398E-S4-7	FHLMC 3548 EB		06/15/2015	PRINCIPAL RECEIPT		88,809	88,808.66	92,469	90,592		(1,784)		(1,784)		88,809				1,508	07/15/2029	1
3137A1-JE-4	FHLMC 3708 BP		06/15/2015	PRINCIPAL RECEIPT		910,198	910,197.74	957,556	938,657		(28,459)		(28,459)		910,198				17,284	02/15/2035	1
3137A3-UK-3	FHLMC 3771 AL		06/15/2015	PRINCIPAL RECEIPT		1,463,934	1,463,934.00	1,396,822	1,421,747		42,187		42,187		1,463,934				24,954	12/15/2030	1
3137AE-CD-5	FHLMC 3912 VG		06/15/2015	PRINCIPAL RECEIPT		1,713,181	1,713,181.35	1,791,278	1,741,377		(28,196)		(28,196)		1,713,181				30,282	12/15/2021	1
3137AE-YE-9	FHLMC 3928 VB		06/15/2015	PRINCIPAL RECEIPT		1,395,064	1,395,064.35	1,454,082	1,411,769		(16,705)		(16,705)		1,395,064				23,290	01/15/2032	1

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SCHEDULE D - PART 4

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

1 CUSIP 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 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.							
313401-WS-6	FHLMC POOL 170208		06/15/2015	PRINCIPAL RECEIPT		207	207.10	207	207						207				8	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		06/15/2015	PRINCIPAL RECEIPT		496	495.73	477	490		6			6	496				18	01/01/2017	1
3128F2-HR-9	FHLMC POOL D62940 GOLD		04/15/2015	VARIOUS		15,008	15,008.48	14,650	14,848		161			161	15,008				350	08/01/2025	1
313603-NF-5	FNMA 1989-101-H		06/25/2015	PRINCIPAL RECEIPT		5,569	5,568.64	5,005	5,418		151			151	5,569				140	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		06/25/2015	PRINCIPAL RECEIPT		6,638	6,638.31	5,970	6,430		208			208	6,638				213	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		06/25/2015	PRINCIPAL RECEIPT		38,640	38,640.40	34,487	37,527		1,114			1,114	38,640				1,125	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		06/25/2015	PRINCIPAL RECEIPT		5,079	5,078.61	4,532	4,923		156			156	5,079				148	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		06/25/2015	PRINCIPAL RECEIPT		3,400	3,399.83	2,939	3,250		150			150	3,400				78	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		06/25/2015	PRINCIPAL RECEIPT		16,669	16,669.28	15,044	16,155		515			515	16,669				558	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		06/25/2015	PRINCIPAL RECEIPT		5,122	5,121.76	4,725	4,987		135			135	5,122				148	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		06/25/2015	PRINCIPAL RECEIPT		3,734	3,733.50	3,878	3,796		(62)			(62)	3,734				128	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		06/25/2015	PRINCIPAL RECEIPT		29,721	29,721.10	29,187	29,079		642			642	29,721				723	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		06/25/2015	PRINCIPAL RECEIPT		68,315	68,315.00	68,675	68,387		(72)			(72)	68,315				1,816	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		06/25/2015	PRINCIPAL RECEIPT		228,098	228,098.12	224,614	226,284		1,814			1,814	228,098				5,250	11/25/2022	1
31392F-XR-3	FNMA 2002-88-LX		06/25/2015	PRINCIPAL RECEIPT		116,020	116,019.65	116,727	116,036		(16)			(16)	116,020				2,686	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		06/25/2015	PRINCIPAL RECEIPT		612,331	612,331.02	613,288	611,760		571			571	612,331				13,631	01/25/2023	1
31393A-NY-9	FNMA 2003-22-KL		06/25/2015	PRINCIPAL RECEIPT		263,117	263,117.08	263,117	263,117						263,117				6,590	09/25/2032	1
31393A-GW-1	FNMA 2003-26-HB		06/25/2015	PRINCIPAL RECEIPT		347,649	347,649.27	341,457	345,099		2,550			2,550	347,649				7,131	04/25/2023	1
31393D-PH-8	FNMA 2003-67-KC		06/25/2015	PRINCIPAL RECEIPT		1,353,655	1,353,654.60	1,348,155	1,351,899		1,756			1,756	1,353,655				28,082	09/25/2032	1
31394A-GJ-9	FNMA 2004-54-BL		06/25/2015	PRINCIPAL RECEIPT		114,591	114,590.70	110,867	112,677		1,914			1,914	114,591				2,386	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		06/25/2015	PRINCIPAL RECEIPT		271,363	271,363.20	252,773	262,040		9,323			9,323	271,363				5,080	09/25/2024	1
31394B-V8-4	FNMA 2004-95-VB		06/25/2015	PRINCIPAL RECEIPT		1,756,351	1,756,351.32	1,726,233	1,751,862		4,489			4,489	1,756,351				38,612	08/25/2023	1
31394D-JJ-0	FNMA 2005-29 QE		06/25/2015	PRINCIPAL RECEIPT		97,484	97,484.16	99,403	98,739		(1,254)			(1,254)	97,484				2,332	04/25/2035	1
31394B-7J-7	FNMA 2005-32-AE		06/25/2015	PRINCIPAL RECEIPT		638,223	638,223.00	605,082	625,087		13,136			13,136	638,223				13,082	04/25/2025	1
31395D-LB-3	FNMA 2006-37-DB		06/25/2015	PRINCIPAL RECEIPT		181,019	181,018.80	178,954	179,824		1,195			1,195	181,019				4,497	04/25/2035	1
31397L-AE-9	FNMA 2008-24-VB		06/25/2015	PRINCIPAL RECEIPT		3,911,669	3,911,669.00	3,757,112	3,875,045		36,624			36,624	3,911,669				83,851	09/25/2025	1
31396Q-UH-0	FNMA 2009-64 TB		06/25/2015	PRINCIPAL RECEIPT		79,428	79,427.52	79,428	79,428						79,428				1,563	08/25/2029	1
31396Q-Q9-3	FNMA 2009-66-JB		06/25/2015	PRINCIPAL RECEIPT		627,820	627,820.00	593,866	603,524		24,296			24,296	627,820				10,225	09/25/2029	1
31398M-EV-4	FNMA 2010 14 AC		06/25/2015	PRINCIPAL RECEIPT		136,787	136,787.20	129,798	133,001		3,786			3,786	136,787				2,736	03/25/2030	1
31398M-5N-2	FNMA 2010 32 BL		06/25/2015	PRINCIPAL RECEIPT		1,095,116	1,095,115.77	1,151,925	1,131,964		(36,848)			(36,848)	1,095,116				20,291	04/25/2040	1
3136A1-VZ-5	FNMA 2011-100 VG		06/25/2015	PRINCIPAL RECEIPT		1,502,937	1,502,937.37	1,547,086	1,519,445		(16,507)			(16,507)	1,502,937				21,730	02/25/2032	1
3136A2-JB-0	FNMA 2011-111 VB		06/25/2015	PRINCIPAL RECEIPT		5,657,389	5,657,388.57	5,825,342	5,711,209		(53,820)			(53,820)	5,657,389				95,567	05/25/2030	1
31397Q-PD-4	FNMA 2011-12 MB		06/25/2015	PRINCIPAL RECEIPT		282,655	282,654.65	277,708	280,084		2,571			2,571	282,655				5,257	02/25/2031	1
31371E-VY-8	FNMA POOL 250031		06/25/2015	PRINCIPAL RECEIPT		1,955	1,954.92	1,946	1,948		7			7	1,955				62	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		06/25/2015	PRINCIPAL RECEIPT		452	452.44	451	451		1			1	452				14	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		06/25/2015	PRINCIPAL RECEIPT		1,676	1,676.22	1,672	1,672		4			4	1,676				51	10/01/2024	1
313614-RV-3	FNMA POOL 50000		06/25/2015	PRINCIPAL RECEIPT		825	824.64	780	809		15			15	825				28	05/01/2017	1

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SCHEDULE D - PART 4

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

1 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.									
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	50,119,815	50,119,812.46	50,459,148	50,201,251		(81,435)		(81,435)		50,119,815				1,053,828	X X X	X X X		
01877K-AD-5	ALLIANCE PIPELINE US 144A		06/30/2015	Sink PMT @ 100.00000		670,000	670,000.00	658,024	663,784				6,216		6,216				15,380	12/31/2025	2FE		
06423A-AV-5	BANK ONE CORP SUB NOTES		04/30/2015	MATURITY		15,000,000	15,000,000.00	15,074,600	15,002,627			(2,627)			(2,627)				367,500	04/30/2015	1FE		
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		06/15/2015	PRINCIPAL RECEIPT		37,134	37,134.35	37,005	37,037			97			97				1,010	03/15/2029	4AM		
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		04/08/2015	Sink PMT @ 100.00000		3,878	3,877.70	3,878	3,878						3,878				121	07/02/2018	1FE		
14040H-AM-7	CAPITAL ONE FINANCIAL		06/01/2015	MATURITY		5,000,000	5,000,000.00	5,135,000	5,007,130			(7,130)			(7,130)				137,500	06/01/2015	2FE		
14911R-AJ-8	CATERPILLER FINANCIAL SERV		06/01/2015	MATURITY		6,000,000	6,000,000.00	5,704,980	5,983,456			16,544			16,544				138,750	06/01/2015	1FE		
191098-AF-9	COCA COLA BOTTLING CO NOTES		04/01/2015	MATURITY		11,000,000	11,000,000.00	11,092,040	11,002,563			(2,563)			(2,563)				291,500	04/01/2015	2FE		
200340-AL-1	COMERICA INC SUB NTS		05/01/2015	MATURITY		4,500,000	4,500,000.00	4,644,285	4,505,194			(5,194)			(5,194)				108,000	05/01/2015	2FE		
210805-CK-1	CONTINENTAL AIRLINES 1998-3-A1		05/04/2015	Sink PMT @ 100.00000		874,054	874,054.49	870,308	873,233			822			822				29,805	05/01/2018	2FE		
210795-PZ-7	CONTINENTAL AIRLINES 2012-A		04/13/2015	Sink PMT @ 100.00000		98,437	98,437.43	97,453	97,651			787			787				2,043	04/11/2024	2FE		
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		06/25/2015	PRINCIPAL RECEIPT		210,904	210,903.84	210,898	210,676			228			228				4,497	02/25/2035	1FM		
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		06/25/2015	PRINCIPAL RECEIPT		197,032	197,032.68	197,023	196,832			200			200				4,361	01/25/2035	1FM		
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5		06/25/2015	PRINCIPAL RECEIPT		13,073	13,073.67	9,857	11,151			1,922			1,922				316	02/25/2028	3AM		
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		06/22/2015	PRINCIPAL RECEIPT		26,079	26,078.78	26,079	26,079						26,079				745	12/20/2029	1FM		
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		06/25/2015	PRINCIPAL RECEIPT		13,821	13,820.90	13,760	13,754			67			67				348	09/25/2028	3FM		
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-		06/15/2015	PRINCIPAL RECEIPT		78,402	78,401.97	78,067	78,401			1			1				2,268	02/15/2029	1FE		
413875-AL-9	HARRIS CORP		05/27/2015	VARIOUS		5,927,325	5,000,000.00	5,053,130	5,027,614			(2,219)			(2,219)			901,930	901,930	143,440	06/15/2019	2FE	
45138L-AU-7	IDAHO POWER CO		04/23/2015	CALLED @ 114.893000		6,893,579	6,000,000.00	6,001,840	6,000,787			(63)			(63)				279,156	07/15/2018	1FE		
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		06/25/2015	PRINCIPAL RECEIPT		200,123	200,122.98	205,004	202,995			(2,872)			(2,872)				4,827	11/25/2034	2FM		
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		06/25/2015	VARIOUS		126,270	131,677.56	123,263	122,782			8,543			8,543			(5,055)	(5,055)	2,613	01/25/2036	3FM	
574599-BC-9	MASCO CORP		06/15/2015	MATURITY		10,000,000	10,000,000.00	9,931,480	9,996,113			3,887			3,887				240,000	06/15/2015	3FE		
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N		06/25/2015	PRINCIPAL RECEIPT		7,739	7,738.86	7,739	7,739						7,739				166	12/25/2032	1FM		
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		06/25/2015	PRINCIPAL RECEIPT		33,503	33,502.85	32,979	33,241			262			262				640	11/25/2033	1FM		
57859H-BU-7	MAYTAG CORP NTS		05/15/2015	MATURITY		10,000,000	10,000,000.00	9,967,500	9,998,669			1,331			1,331				250,000	05/15/2015	2FE		
55263E-CJ-2	MBNA CORP		06/15/2015	MATURITY		7,000,000	7,000,000.00	6,951,180	6,997,562			2,438			2,438				175,000	06/15/2015	1FE		
59156R-AN-8	METLIFE INC		06/15/2015	MATURITY		15,000,000	15,000,000.00	14,955,630	14,997,447			2,553			2,553				375,000	06/15/2015	1FE		
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		06/15/2015	PRINCIPAL RECEIPT		105,133	105,132.86	105,116	105,027			106			106				2,960	04/15/2029	2AM		
71645W-AU-5	PETROBRAS INTL FIN	F	04/23/2015	Bank Of America		4,928,800	5,000,000.00	4,970,950	4,987,205			1,835			1,835			(60,239)	(60,239)	127,361	02/06/2017	3FE	
745332-BV-7	PUGET SOUND ENERGY INC		06/05/2015	CALLED @ 101.613805		15,242,071	15,000,000.00	15,000,000	15,000,000										242,071	242,071	528,360	10/01/2015	1FE
74834L-AL-4	QUEST DIAGNOSTIC INC		04/09/2015	VARIOUS		15,431,078	15,000,000.00	14,956,690	14,995,429			1,472			1,472			434,177	434,177	358,785	11/01/2015	2FE	
760985-L6-6	RAMP 2003-RS11-AI6B		06/25/2015	PRINCIPAL RECEIPT		25,762	25,762.30	25,762	25,729			34			34				760	12/25/2033	1FM		
76110W-UL-8	RASC HEL 2003-KS9-AI5		06/25/2015	PRINCIPAL RECEIPT		77,863	77,863.29	49,201	54,607			23,256			23,256				1,574	11/25/2033	1FM		
76111J-7K-4	RFMSI 2003-S10-A5		06/25/2015	PRINCIPAL RECEIPT		164,828	164,827.50	171,283	165,928			(1,100)			(1,100)				3,751	06/25/2033	1FM		
845437-BE-1	SOUTHWESTERN ELECTRIC NTS		04/15/2015	MATURITY		9,000,000	9,000,000.00	8,991,270	8,999,719			281			281				241,875	04/15/2015	2FE		

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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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
87425E-AG-8	TALISMAN ENERGY INC	A	05/15/2015	MATURITY		15,000,000	15,000,000.00	14,960,110	14,998,120		1,880		1,880		15,000,000				384,375	05/15/2015	2FE	
87875U-AC-6	TECO FINANCE INC	A	05/01/2015	MATURITY		4,111,000	4,111,000.00	4,013,610	4,104,265		6,735		6,735		4,111,000				138,746	05/01/2015	2FE	
872592-AB-6	TENAGA NASIONAL BERHAD	F	05/05/2015	MATURITY		10,000,000	10,000,000.00	9,905,000	9,995,810		4,190		4,190		10,000,000				262,500	05/05/2015	2FE	
89655V-AA-0	TRINITY RAIL LEASING 2003-1		06/15/2015	Sink PMT @ 100.00000		57,717	57,717.12	57,717	57,717						57,717				1,220	11/12/2026	1FE	
89655N-AA-8	TRINITY RAIL LEASING 2004-1A		06/15/2015	Sink PMT @ 100.00000		136,196	136,195.68	136,196	136,196						136,196				3,000	08/14/2027	1FE	
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		06/16/2015	Sink PMT @ 100.00000		51,418	51,418.25	51,418	51,418						51,418				1,338	11/16/2039	1FE	
89656C-AA-1	TRINITY RAIL LEASING 2010-1		06/16/2015	Sink PMT @ 100.00000		72,790	72,789.78	74,194	74,047		(1,257)		(1,257)		72,790				1,475	10/16/2040	1FE	
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		06/15/2015	Sink PMT @ 100.00000		77,228	77,227.98	77,228	77,228						77,228				1,254	07/15/2043	1FE	
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		06/15/2015	PRINCIPAL RECEIPT		80,968	80,968.32	80,581	80,927		42		42		80,968				2,323	01/15/2029	1FE	
90263B-GT-9	UCFC HEL 1998-C A6		06/19/2015	PRINCIPAL RECEIPT		108,641	108,641.30	106,926	106,874		1,767		1,767		108,641				3,118	11/15/2029	1FM	
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		04/03/2015	Sink PMT @ 100.00000		55,993	55,993.17										55,993	55,993		08/19/2015	6FE	
913017-BH-1	UNITED TECHNOLOGIES CORP		05/01/2015	MATURITY		10,000,000	10,000,000.00	9,943,700	9,997,642		2,358		2,358		10,000,000				243,750	05/01/2015	1FE	
90333W-AC-2	US BANK NA NTS		04/15/2015	MATURITY		14,870,000	14,870,000.00	14,362,537	14,853,181		16,819		16,819		14,870,000				356,880	04/15/2015	1FE	
92178P-AD-9	VANDERBILT MTG 2002-1-A4		06/08/2015	PRINCIPAL RECEIPT		168,283	168,282.80	168,221	168,205		78		78		168,283				4,701	05/07/2027	1FE	
921796-MP-0	VANDERBILT MTG 2002-C-A4		06/08/2015	PRINCIPAL RECEIPT		205,507	205,507.00	205,420	205,427		80		80		205,507				5,689	08/07/2024	1FE	
921796-MZ-8	VANDERBILT MTG 2003-A A4		06/08/2015	PRINCIPAL RECEIPT		72,989	72,988.76	72,968	72,968		21		21		72,989				1,900	05/07/2026	1FE	
929160-AF-6	VULCAN MATERIALS		04/09/2015	CALLED @ 113.719000		11,371,900	10,000,000.00	10,024,950	10,008,866		(761)		(761)		10,008,105		1,363,795	1,363,795	229,330	11/30/2017	3FE	
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		06/25/2015	PRINCIPAL RECEIPT		100,970	100,970.50	104,536	101,948		(978)		(978)		100,971				2,640	06/25/2033	2FM	
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		06/25/2015	PRINCIPAL RECEIPT		296,569	296,568.80	306,509	298,704		(2,135)		(2,135)		296,569				6,935	06/25/2033	1FM	
939640-AD-0	WASHINGTON POST CO		04/14/2015	Morgan Stanley		2,260,000	2,000,000.00	2,067,000	2,032,981		(2,023)		(2,023)		2,030,957			229,041	229,041	103,111	02/01/2019	2FE
949757-AG-3	WELLS FARGO 2004-6-A7		06/25/2015	PRINCIPAL RECEIPT		158,180	158,179.52	155,238	156,941		1,239		1,239		158,180				3,560	06/25/2034	1FM	
961501-AA-1	WESTSIDE INTERMODAL BNI		06/15/2015	CALLED @ 100.000000		269,977	269,976.85	269,977	269,977						269,977				7,624	06/15/2023	2FE	
98385X-AG-1	XTO ENERGY INC		06/30/2015	MATURITY		5,000,000	5,000,000.00	4,984,150	4,999,080		920		920		5,000,000				132,500	06/30/2015	1FE	
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	218,413,214	214,363,869.84	213,481,460	214,280,561		78,089		78,089		214,358,648			4,054,568	4,054,568	5,738,381	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	274,089,241	269,951,544.28	269,448,290	269,951,300		(4,971)		(4,971)		269,946,325			4,142,918	4,142,918	6,913,660	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	X X X
8399999	Total Bonds				X X X	274,089,241	269,951,544.28	269,448,290	269,951,300		(4,971)		(4,971)		269,946,325			4,142,918	4,142,918	6,913,660	X X X	X X X
9999999	Totals					274,089,241	X X X	269,448,290	269,951,300		(4,971)		(4,971)		269,946,325			4,142,918	4,142,918	6,913,660	X X X	X X X

(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	07/02/2014	07/02/2015	1,813	3,600,000	1985.44	149,400					334,617							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/10/2014	07/10/2015	1,423	2,800,010	1967.57	117,040					305,031							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2014	07/17/2015	960	1,900,001	1978.22	76,950					199,161							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/24/2014	07/24/2015	1,264	2,500,008	1978.34	102,500					270,605							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/01/2014	08/04/2015	928	1,800,003	1938.99	82,440					202,465							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/05/2014	08/06/2015	1,146	2,200,000	1920.24	99,880					285,882							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/08/2014	08/11/2015	620	1,199,999	1936.92	58,320					154,454							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/12/2014	08/13/2015	514	999,991	1946.72	45,200					127,003							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/15/2014	08/18/2015	507	1,000,007	1971.74	44,000					116,284							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/19/2014	08/20/2015	604	1,199,991	1986.51	51,600					138,318							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/22/2014	08/25/2015	1,051	2,099,994	1997.92	90,720					236,769							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/26/2014	08/27/2015	500	1,000,000	2000.12	42,100					112,886							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/04/2014	09/04/2015	1,693	2,867,841	1693.47	141,440					315,877							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/10/2014	09/11/2015	751	1,500,005	1997.45	63,900					136,977							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/18/2014	09/18/2015	1,244	2,499,993	2010.4	107,500					203,709							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/25/2014	09/25/2015	908	1,799,992	1982.85	79,020					200,760							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/02/2014	10/02/2015	1,524	3,000,005	1967.9	141,000					418,393							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/09/2014	10/09/2015	1,574	3,000,001	1906.13	138,900					505,429							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/16/2014	10/16/2015	1,484	2,800,008	1886.76	156,800					562,793							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/24/2014	10/27/2015	1,274	2,499,999	1961.63	123,000					458,404							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/30/2014	10/30/2015	496	1,000,004	2018.05	46,800					119,996							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/05/2014	11/06/2015	1,329	2,700,006	2031.21	136,890					309,856							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/12/2014	11/13/2015	1,471	2,999,997	2039.33	148,500					314,381							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/19/2014	11/20/2015	1,120	2,300,004	2052.75	114,080					254,245							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/26/2014	11/27/2015	1,258	2,599,998	2067.56	125,580					240,126							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/04/2014	12/04/2015	867	1,800,010	2075.37	90,540					130,854							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/11/2014	12/11/2015	1,448	2,899,995	2002.33	152,830					354,347							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/18/2014	12/18/2015	1,062	2,200,004	2070.65	117,920					243,916							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/29/2014	12/29/2015	1,682	3,500,002	2080.35	184,800					396,363							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/05/2015	01/06/2016	1,348	2,699,999	2002.61		141,750				400,725							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/12/2015	01/13/2016	692	1,399,997	2023.03		75,600				171,534							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/15/2015	01/15/2016	545	1,099,998	2019.42		58,080				135,071							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/22/2015	01/22/2016	536	1,100,001	2051.82		56,210				99,824							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/26/2015	01/27/2016	493	1,000,000	2029.55		50,500				87,352							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/02/2015	02/03/2016	634	1,300,006	2050.03		67,080				120,304							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/12/2015	02/12/2016	811	1,700,009	2096.99		84,490				132,522							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/19/2015	02/19/2016	474	1,000,008	2110.3		49,500				64,186							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/25/2015	02/26/2016	948	1,999,989	2110.74		89,400				109,102							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/05/2015	03/04/2016	821	1,700,007	2071.26		75,990				100,468							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	Royal Bank o	ES7IP3U3RH	03/09/2015	03/10/2016	636	1,300,004	2044.16		58,890			97,906								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/12/2015	03/11/2016	487	1,000,006	2053.4		46,100			64,724								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	03/16/2015	03/17/2016	675	1,399,994	2074.28		65,380			83,476								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	03/19/2015	03/18/2016	474	999,998	2108.1		46,400			48,218								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/26/2015	03/25/2016	679	1,400,010	2061.02		64,540			82,209								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/01/2015	04/01/2016	1,451	3,000,006	2066.96		146,700			137,922								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/09/2015	04/08/2016	1,142	2,400,006	2102.06		121,680			50,686								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/16/2015	04/15/2016	1,009	2,099,994	2081.18		104,790			57,707								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/24/2015	04/27/2016	806	1,700,000	2108.92		88,400			37,164								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/29/2015	04/29/2016	480	1,000,002	2085.51		52,500			30,622								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/06/2015	05/06/2016	623	1,300,010	2088		67,470			52,083								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/12/2015	05/13/2016	1,001	2,099,991	2098.48		108,570			74,389								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/19/2015	05/20/2016	1,599	3,399,999	2125.85		166,940			85,181								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/27/2015	05/27/2016	566	1,200,007	2120.79		60,960			32,008								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/04/2015	06/03/2016	1,338	2,799,997	2092.83		143,640			95,684								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/11/2015	06/10/2016	860	1,799,950	2094.11		90,720			65,719								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	06/17/2015	06/17/2016	471	999,995	2121.24		53,000			45,655								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/18/2015	06/17/2016	853	1,799,990	2109.99		94,320			78,457								100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/25/2015	06/24/2016	1,094	2,299,997	2101.49		117,300			78,037								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	07/03/2014	07/06/2015	11,735	23,300,000	1985.44	594,150				606,145								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	07/07/2014	07/07/2015	6,371	12,600,004	1977.65	327,600				371,934								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	07/10/2014	07/10/2015	14,812	29,100,000	1964.68	779,880				1,066,784								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	07/11/2014	07/10/2015	10,114	19,900,000	1967.57	537,300				670,846								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/18/2014	07/17/2015	12,890	25,500,008	1978.22	670,650				919,285								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	07/25/2014	07/24/2015	14,153	28,000,000	1978.34	778,400				1,152,754								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/01/2014	08/03/2015	6,129	11,799,995	1925.15	384,680				810,854								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/06/2014	08/06/2015	14,009	26,900,008	1920.24	868,870				1,799,110								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/08/2014	08/10/2015	3,831	7,399,999	1931.59	248,640				421,536								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/13/2014	08/13/2015	9,914	19,299,996	1946.72	580,930				864,064								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/15/2014	08/17/2015	4,194	8,200,000	1955.06	243,540				384,334								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/20/2014	08/20/2015	8,306	16,499,992	1986.51	452,100				620,571								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/22/2014	08/24/2015	5,934	11,800,001	1988.4	307,980				411,537								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/27/2014	08/27/2015	12,499	25,000,000	2000.12	685,000				785,868								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	09/05/2014	09/04/2015	18,877	37,900,000	2007.71	1,072,570				867,335								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/12/2014	09/11/2015	12,944	25,699,996	1985.54	758,150				841,337								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	09/19/2014	09/18/2015	12,336	24,800,000	2010.4	679,520				613,809								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	09/26/2014	09/25/2015	12,961	25,700,000	1982.85	788,990				1,140,930								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/03/2014	10/05/2015	13,619	26,800,004	1967.9	857,332				1,313,562								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/06/2014	10/06/2015	6,515	12,799,997	1964.82	405,376				625,452								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/10/2014	10/09/2015	22,454	42,799,995	1906.13	1,519,400				3,558,156								100/0001

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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	Bank of Amer B4TYDEB6G	10/13/2014	10/13/2015	4,641	8,699,993	1874.74	327,120			862,910		862,910								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/17/2014	10/19/2015	7,314	13,800,000	1886.76	546,480			1,357,794		1,357,794								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2014	10/20/2015	5,620	10,700,003	1904.01	404,460			974,472		974,472								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/24/2014	10/26/2015	7,941	15,600,003	1964.58	552,240			909,068		909,068								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/27/2014	10/27/2015	5,964	11,700,000	1961.63	407,160			689,119		689,119								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/03/2014	11/03/2015	8,970	18,099,998	2017.81	575,580			530,044		530,044								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2014	11/06/2015	5,908	12,000,003	2031.21	385,200			234,344		234,344								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/10/2014	11/10/2015	6,918	14,100,000	2038.26	417,360			265,995		265,995								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/13/2014	11/13/2015	5,051	10,300,000	2039.33	316,210			176,882		176,882								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/17/2014	11/17/2015	5,536	11,300,000	2041.32	345,780			206,164		206,164								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2014	11/20/2015	4,872	9,999,992	2052.75	309,000			126,197		126,197								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/26/2014	11/27/2015	10,517	21,799,995	2072.83	662,720			229,614		229,614								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2014	12/04/2015	12,046	24,999,990	2075.37	762,500			208,334		208,334								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	10,488	20,999,997	2002.33	819,000			777,987		777,987								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/19/2014	12/18/2015	13,184	27,300,009	2070.65	952,770			352,854		352,854								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/29/2014	12/29/2015	12,867	26,899,991	2090.57	906,530			202,143		202,143								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/02/2015	01/04/2016	2,721	5,600,000	2058.2		209,440		97,215		97,215								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/06/2015	01/06/2016	10,436	20,899,999	2002.61		854,810		777,552		777,552								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/09/2015	01/08/2016	17,263	35,300,005	2044.81		1,260,210		811,036		811,036								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2015	01/13/2016	5,190	10,500,000	2023.03		392,700		328,951		328,951								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	4,160	8,400,000	2019.42		316,680		303,992		303,992								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	4,499	9,100,000	2022.55		350,350		326,242		326,242								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/23/2015	01/25/2016	2,681	5,500,006	2051.82		183,150		133,054		133,054								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2015	01/27/2016	6,553	13,300,000	2029.55		464,170		425,708		425,708								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2015	02/03/2016	4,293	8,800,000	2050.03		306,240		212,281		212,281								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/06/2015	02/05/2016	9,536	19,599,996	2055.47		707,560		402,455		402,455								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2015	02/10/2016	2,997	6,199,999	2068.59		222,580		112,783		112,783								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	8,584	17,999,996	2096.99		597,600		190,133		190,133								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/17/2015	02/17/2016	2,619	5,500,000	2100.34		183,700		59,845		59,845								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/20/2015	02/19/2016	6,113	12,899,990	2110.3		423,120		128,582		128,582								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/24/2015	02/24/2016	3,214	6,799,999	2115.48		210,800		63,141		63,141								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	7,318	15,400,000	2104.5		477,400		172,645		172,645								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/03/2015	03/03/2016	6,168	13,000,007	2107.78		399,100		135,257		135,257								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2015	03/04/2016	4,876	10,100,000	2071.26		317,140		194,186		194,186								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	5,870	11,999,996	2044.16		411,600		356,265		356,265								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2015	03/11/2016	5,308	10,900,002	2053.4		383,680		282,128		282,128								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	6,556	13,599,996	2074.28		465,120		279,408		279,408								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/19/2015	03/18/2016	6,270	13,100,000	2089.27		430,990		224,889		224,889								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2015	03/24/2016	6,168	12,899,996	2091.5		411,510		227,420		227,420								100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2015	03/24/2016	8,879	18,300,003	2061.02		627,690		480,389		480,389								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	Royal Bank o	ESTIP3U3RH	04/02/2015	04/05/2016	10,692	22,099,998	2066.96	753,610		509,162		509,162							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/07/2015	04/07/2016	7,754	16,100,008	2076.33	528,080		338,729		338,729							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/10/2015	04/08/2016	17,602	36,999,998	2102.06	1,135,900		586,873		586,873							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/13/2015	04/13/2016	5,448	11,399,998	2092.43	355,680		203,524		203,524							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/17/2015	04/19/2016	8,313	17,299,996	2081.18	560,520		386,245		386,245							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/21/2015	04/21/2016	5,960	12,499,995	2097.29	385,000		230,958		230,958							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/24/2015	04/25/2016	9,161	19,400,010	2117.69	589,760		274,339		274,339							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/27/2015	04/27/2016	4,931	10,399,991	2108.92	319,280		167,833		167,833							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/04/2015	05/04/2016	6,668	14,099,990	2114.49	432,870		205,628		205,628							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/06/2015	05/06/2016	11,297	23,499,995	2080.15	787,250		541,136		541,136							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	05/11/2015	05/11/2016	4,085	8,600,000	2105.33	270,040		152,004		152,004							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	05/13/2015	05/13/2016	9,674	20,300,000	2098.48	647,570		389,140		389,140							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	05/18/2015	05/18/2016	5,542	11,800,000	2129.2	359,900		164,823		164,823							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/20/2015	05/20/2016	7,197	15,299,998	2125.85	457,470		221,908		221,908							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	05/22/2015	05/25/2016	4,468	9,500,000	2126.06	283,100		142,031		142,031							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/28/2015	05/27/2016	9,053	19,200,000	2120.79	587,520		312,835		312,835							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/03/2015	06/03/2016	4,541	9,599,992	2114.07	295,680		170,447		170,447							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/05/2015	06/06/2016	11,850	24,800,000	2092.83	813,440		577,889		577,889							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/10/2015	06/10/2016	3,705	7,800,000	2105.2	246,480		159,959		159,959							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/12/2015	06/13/2016	10,219	21,400,003	2094.11	680,520		505,625		505,625							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/17/2015	06/17/2016	3,523	7,399,997	2100.44	244,200		167,333		167,333							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/18/2015	06/17/2016	4,196	8,900,002	2121.24	268,780		163,339		163,339							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/19/2015	06/20/2016	5,261	11,100,000	2109.99	347,430		230,273		230,273							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/24/2015	06/24/2016	4,458	9,400,007	2108.58	283,880		200,608		200,608							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/25/2015	06/24/2016	4,899	10,300,000	2102.31	315,180		241,326		241,326							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	06/26/2015	06/27/2016	5,805	12,200,000	2101.49	385,520		290,766		290,766							100/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	07/10/2014	07/10/2015	5,446	10,700,000	1964.68	325,280		520,407		520,407							100/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	10/10/2014	10/09/2015	7,240	13,800,000	1906.13	445,740		730,539		730,539							100/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ESTIP3U3RH	01/09/2015	01/08/2016	6,211	12,700,008	2044.81	424,180		423,809		423,809							100/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2015	04/08/2016	5,185	10,900,000	2102.06	341,170		281,285		281,285							100/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2015	04/08/2016	476	1,000,000	2102.06	33,200		27,137		27,137							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/07/2014	07/07/2015	253	500,009	1977.65	10,950		1,200		1,200							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/18/2014	07/17/2015	202	399,996	1978.22	8,880		119		119							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/06/2014	08/06/2015	156	299,999	1920.24	6,150		9,478		9,478							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/13/2014	08/13/2015	308	599,999	1946.72	12,720		3,441		3,441							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	05/06/2015	05/06/2016	144	300,000	2080.15	4,830		3,224		3,224							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	05/20/2015	05/20/2016	282	600,000	2125.85	12,180		6,378		6,378							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/12/2015	06/13/2016	287	600,004	2094.11	12,240		8,721		8,721							100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/18/2015	06/17/2016	283	599,993	2121.24	11,820		6,613		6,613							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/07/2014	07/07/2015	1,112	2,199,997	1977.65	40,700		1,613		1,613							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 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	148	300,000	2022.55		5,370		4,877		4,877							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/12/2014	09/11/2015	151	299,995	1985.54	6,540			2,316		2,316							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	305	599,997	1964.82	10,260			16,183		16,183							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	640	1,200,002	1874.74	19,680			26,669		26,669							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	420	800,008	1904.01	13,360			14,092		14,092							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/27/2014	10/27/2015	153	299,992	1961.63	5,340			3,597		3,597							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	333	700,007	2102.06		11,340		6,457		6,457							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	239	500,007	2092.43		6,550		4,017		4,017							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2015	04/27/2016	332	699,993	2108.92		9,100		4,845		4,845							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2015	05/20/2016	235	500,000	2125.85		6,550		2,768		2,768							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	238	499,992	2102.31		6,700		3,770		3,770							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/03/2014	07/06/2015	907	1,800,000	1985.44	33,300			3,328		3,328							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/08/2014	08/10/2015	880	1,699,992	1931.59	28,560			18,667		18,667							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/15/2014	08/17/2015	358	700,009	1955.06	12,600			1,633		1,633							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/22/2014	08/24/2015	654	1,299,996	1988.4	23,920			15,631		15,631							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	813	1,600,001	1967.9	27,680			46,770		46,770							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	630	1,200,004	1906.13	19,560			33,206		33,206							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/17/2014	10/19/2015	530	1,000,002	1886.76	16,700			18,357		18,357							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	356	699,999	1964.58	12,250			9,515		9,515							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	146	300,003	2058.2		5,850		3,389		3,389							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/09/2015	01/08/2016	538	1,100,000	2044.81		20,570		18,473		18,473							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	545	1,100,000	2019.42		20,350		17,774		17,774							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2015	02/03/2016	585	1,200,000	2050.03		22,440		16,946		16,946							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2015	02/17/2016	524	1,099,990	2100.34		20,900		12,829		12,829							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2015	02/24/2016	1,087	2,299,992	2115.48	45,080			24,933		24,933							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/02/2015	04/05/2016	871	1,800,000	2066.96	33,840			27,208		27,208							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	476	999,992	2102.06	19,500			11,163		11,163							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	913	1,900,000	2081.18	35,150			33,929		33,929							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/24/2015	04/25/2016	1,181	2,499,997	2117.69	48,750			34,795		34,795							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/04/2015	05/04/2016	1,135	2,400,010	2114.49	46,560			21,856		21,856							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/18/2015	05/18/2016	986	2,100,009	2129.2	41,790			22,921		22,921							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/22/2015	05/25/2016	706	1,499,999	2126.06	30,150			16,080		16,080							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	710	1,499,996	2114.07	30,300			15,749		15,749							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	998	2,100,000	2105.2	34,020			20,766		20,766							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/17/2015	06/17/2016	381	800,000	2100.44	13,120			11,637		11,637							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/24/2015	06/24/2016	664	1,399,992	2108.58	23,240			16,065		16,065							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/08/2014	08/10/2015	259	499,992	1931.59	15,100			16,034		16,034							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/15/2014	08/17/2015	205	400,005	1955.06	12,600			6,055		6,055							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/27/2014	08/27/2015	200	400,004	2000.12	12,200			6,366		6,366							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/12/2014	09/11/2015	353	700,002	1985.54	21,280			12,148		12,148							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	09/19/2014	09/18/2015	199	400,009	2010.4	12,400			1,939		1,939							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	254	500,004	1967.9	15,350			26,286		26,286							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	305	600,002	1964.58	16,500			20,868		20,868							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	149	300,008	2017.81	8,880			9,562		9,562							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	147	299,991	2038.26	9,000			8,301		8,301							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2014	11/13/2015	245	500,003	2039.33	15,350			11,731		11,731							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/26/2014	11/27/2015	193	399,994	2072.83	12,520			4,788		4,788							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/05/2014	12/04/2015	289	600,010	2075.37	18,360			11,715		11,715							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	250	500,002	2002.33	15,150			21,158		21,158							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2014	12/18/2015	241	500,000	2070.65	16,200			11,027		11,027							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	335	700,006	2090.57	21,840			7,757		7,757							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2015	01/06/2016	300	600,002	2002.61		18,300		22,405		22,405							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/20/2015	01/20/2016	198	400,000	2022.55		13,000		10,676		10,676							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2015	01/27/2016	148	300,008	2029.55		9,120		8,618		8,618							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/13/2015	02/12/2016	286	599,991	2096.99		18,960		10,700		10,700							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/20/2015	02/19/2016	237	499,993	2110.3		16,050		8,793		8,793							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	333	699,999	2104.5		22,400		12,465		12,465							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	245	500,002	2044.16		16,100		17,271		17,271							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	193	400,004	2074.28		12,880		11,555		11,555							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/27/2015	03/24/2016	194	400,003	2061.02		12,800		11,384		11,384							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/07/2015	04/07/2016	289	599,997	2076.33		18,960		13,145		13,145							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/17/2015	04/19/2016	240	500,003	2081.18		16,200		11,663		11,663							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/27/2015	04/27/2016	285	600,009	2108.92		19,620		11,297		11,297							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/06/2015	05/06/2016	192	399,992	2080.15		13,040		11,076		11,076							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/13/2015	05/13/2016	286	599,997	2098.48		19,260		14,108		14,108							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/28/2015	05/27/2016	236	499,997	2120.79		16,200		8,820		8,820							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/05/2015	06/06/2016	239	499,998	2092.83		16,400		13,312		13,312							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/19/2015	06/20/2016	237	500,004	2109.99		16,350		9,886		9,886							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/25/2015	06/24/2016	238	499,992	2102.31		16,150		10,628		10,628							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/18/2014	07/17/2015	202	399,996	1978.22	12,440			1,105		1,105							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/25/2014	07/24/2015	152	299,995	1978.34	9,210			7,524		7,524							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2014	09/25/2015	504	999,991	1982.85	11,700			3,735		3,735							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	1,169	2,300,003	1967.9	26,220			32,096		32,096							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	525	999,994	1906.13	10,800			18,126		18,126							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/17/2014	10/19/2015	848	1,600,000	1886.76	18,400			12,864		12,864							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	764	1,499,996	1964.58	18,750			7,996		7,996							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	446	900,004	2017.81	11,160			4,669		4,669							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2014	11/06/2015	443	900,009	2031.21	11,070			8,094		8,094							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/10/2014	11/10/2015	589	1,200,005	2038.26	15,000			13,832		13,832							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2014	11/13/2015	441	899,997	2039.33	12,150			5,520		5,520							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 - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	392	799,993	2041.32	10,400			4,397		4,397								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	341	700,000	2052.75	8,610			6,248		6,248								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/26/2014	11/27/2015	5,259	10,899,997	2072.83	141,700			6,677		6,677								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2014	12/04/2015	6,119	12,699,998	2075.37	167,640			57,916		57,916								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	6,842	13,700,002	2002.33	164,400			218,405		218,405								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2014	12/18/2015	7,437	15,400,004	2070.65	201,740			48,743		48,743								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/29/2014	12/29/2015	431	899,990	2090.57	11,970			511		511								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	340	699,994	2058.2		9,100		3,187		3,187								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/09/2015	01/08/2016	342	700,000	2044.81		8,820		7,409		7,409								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	495	1,000,000	2019.42		12,800		8,457		8,457								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/23/2015	01/25/2016	146	299,997	2051.82		4,320		1,605		1,605								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/03/2015	02/03/2016	146	300,001	2050.03		3,750		1,879		1,879								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2015	02/05/2016	389	800,009	2055.47		10,080		9,882		9,882								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	286	599,991	2096.99		7,620		3,666		3,666								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2015	02/19/2016	332	700,008	2110.3		8,890		4,712		4,712								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2015	02/24/2016	189	399,995	2115.48		5,200		2,553		2,553								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/27/2015	02/26/2016	190	400,002	2104.5		5,200		2,059		2,059								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/03/2015	03/03/2016	332	699,994	2107.78		9,100		2,852		2,852								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2015	03/04/2016	338	700,003	2071.26		9,380		6,951		6,951								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/10/2015	03/10/2016	342	700,000	2044.16		8,680		6,580		6,580								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	337	700,007	2074.28		8,820		6,108		6,108								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/19/2015	03/18/2016	144	299,998	2089.27		3,840		2,046		2,046								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2015	03/24/2016	430	899,993	2091.5		11,340		8,135		8,135								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	388	800,000	2061.02		10,160		7,290		7,290								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/02/2015	04/05/2016	435	899,996	2066.96		11,340		8,890		8,890								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/07/2015	04/07/2016	385	800,010	2076.33		10,400		7,598		7,598								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2015	04/08/2016	285	599,991	2102.06		7,800		4,386		4,386								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	192	400,000	2081.18		5,160		4,766		4,766								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/24/2015	04/25/2016	236	500,008	2117.69		6,450		3,072		3,072								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2015	05/04/2016	473	1,000,006	2114.49		13,400		5,073		5,073								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	285	599,998	2105.33		7,800		4,228		4,228								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2015	05/18/2016	423	899,992	2129.2		11,790		4,873		4,873								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/22/2015	05/25/2016	376	799,994	2126.06		10,800		4,373		4,373								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	377	800,004	2120.79		10,560		4,777		4,777								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	568	1,200,010	2114.07		15,840		6,279		6,279								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	190	400,009	2105.2		5,320		2,808		2,808								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	525	1,099,994	2094.11		14,960		8,643		8,643								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2015	06/17/2016	143	300,006	2100.44		3,990		2,265		2,265								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/19/2015	06/20/2016	284	599,997	2109.99		7,500		4,169		4,169								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2015	06/27/2016	333	700,006	2101.49		9,450		5,320		5,320								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	07/03/2014	07/06/2015	5,641	11,200,006	1985.44	140,000												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/07/2014	07/07/2015	2,275	4,500,004	1977.65	56,700												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/10/2014	07/10/2015	356	699,996	1964.68	8,750												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/11/2014	07/10/2015	7,115	14,000,008	1967.57	175,000												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/18/2014	07/17/2015	6,572	12,999,991	1978.22	163,800												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/25/2014	07/24/2015	7,734	15,300,007	1978.34	194,310				7,986		7,986						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/01/2014	08/03/2015	2,909	5,599,992	1925.15	64,400				34,853		34,853						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/06/2014	08/06/2015	6,978	13,399,992	1920.24	152,760				121,433		121,433						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/08/2014	08/10/2015	2,589	4,999,998	1931.59	56,000				18,891		18,891						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/13/2014	08/13/2015	5,240	10,199,995	1946.72	119,340												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/15/2014	08/17/2015	1,688	3,300,004	1955.06	39,270												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/20/2014	08/20/2015	7,601	15,099,999	1986.51	184,220												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/22/2014	08/24/2015	2,263	4,500,008	1988.4	54,900				27,562		27,562						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/27/2014	08/27/2015	5,450	10,899,994	2000.12	132,980				1,574		1,574						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/05/2014	09/04/2015	11,655	23,400,001	2007.71	283,140				127,123		127,123						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/12/2014	09/11/2015	6,296	12,500,007	1985.54	150,000				20,782		20,782						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/19/2014	09/18/2015	8,406	16,900,005	2010.4	206,180												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/26/2014	09/25/2015	10,339	20,499,992	1982.85	188,600				28,162		28,162						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/03/2014	10/05/2015	12,755	25,099,994	1967.9	225,900				190,063		190,063						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/06/2014	10/06/2015	3,512	6,899,996	1964.82	62,100				66,188		66,188						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/10/2014	10/09/2015	9,181	17,500,008	1906.13	150,500				227,388		227,388						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/13/2014	10/13/2015	2,560	4,800,009	1874.74	42,720				32,939		32,939						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/17/2014	10/19/2015	8,639	16,300,003	1886.76	153,220				82,139		82,139						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/20/2014	10/20/2015	2,521	4,800,009	1904.01	45,120				29,764		29,764						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/24/2014	10/26/2015	10,588	20,799,991	1964.58	199,680				55,340		55,340						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	10/27/2014	10/27/2015	2,039	3,999,999	1961.63	39,200				7,302		7,302						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/03/2014	11/03/2015	7,186	14,500,003	2017.81	149,350				33,610		33,610						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/06/2014	11/06/2015	9,551	19,400,005	2031.21	188,180				107,919		107,919						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/10/2014	11/10/2015	4,366	8,900,001	2038.26	88,110				71,080		71,080						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/13/2014	11/13/2015	6,375	12,999,995	2039.33	130,000				46,505		46,505						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/17/2014	11/17/2015	4,409	8,999,996	2041.32	90,900				26,686		26,686						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/20/2014	11/20/2015	6,918	14,200,000	2052.75	139,160				86,656		86,656						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/26/2014	11/27/2015	6,609	13,699,997	2072.83	139,740				2,334		2,334						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/05/2014	12/04/2015	3,662	7,600,005	2075.37	78,280				17,258		17,258						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	12/12/2014	12/11/2015	4,095	8,200,002	2002.33	79,540				77,002		77,002						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	12/19/2014	12/18/2015	3,815	7,900,006	2070.65	82,160				27,465		27,465						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/29/2014	12/29/2015	13,346	27,899,995	2090.57	290,160				699		699						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/02/2015	01/04/2016	2,381	4,899,998	2058.2		49,980			10,862		10,862						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/06/2015	01/06/2016	8,789	17,600,000	2002.61		176,000			324,181		324,181						100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/09/2015	01/08/2016	4,646	9,500,003	2044.81		95,000			65,838		65,838						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) 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	Wells Fargo KB1H1DSPR	01/13/2015	01/13/2016	5,240	10,600,000	2023.03		104,940		100,198		100,198								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/16/2015	01/15/2016	5,200	10,499,994	2019.42		103,950		53,220		53,220								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	4,054	8,200,000	2022.55		81,180		51,601		51,601								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/23/2015	01/25/2016	3,412	7,000,010	2051.82		69,300		19,921		19,921								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/27/2015	01/27/2016	6,504	13,199,990	2029.55		129,360		59,452		59,452								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/03/2015	02/03/2016	4,488	9,200,002	2050.03		90,160		30,725		30,725								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2015	02/05/2016	6,714	13,799,994	2055.47		136,620		128,626		128,626								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2015	02/10/2016	4,738	9,800,007	2068.59		97,020		45,228		45,228								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	4,673	9,800,010	2096.99		98,000		35,582		35,582								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2015	02/17/2016	3,285	6,899,995	2100.34		69,000		24,105		24,105								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2015	02/19/2016	5,118	10,800,009	2110.3		108,000		46,004		46,004								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2015	02/24/2016	2,884	6,100,008	2115.48		62,220		23,868		23,868								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/27/2015	02/26/2016	5,179	10,900,005	2104.5		111,180		32,219		32,219								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/03/2015	03/03/2016	4,128	8,700,009	2107.78		88,740		18,592		18,592								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2015	03/04/2016	6,421	13,299,995	2071.26		136,990		94,134		94,134								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/10/2015	03/10/2016	5,039	10,300,000	2044.16		105,060		64,637		64,637								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2015	03/11/2016	5,649	11,600,006	2053.4		116,000		88,366		88,366								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	4,917	10,200,002	2074.28		103,020		56,989		56,989								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/19/2015	03/18/2016	7,036	14,699,999	2089.27		149,940		61,501		61,501								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2015	03/24/2016	4,590	9,600,006	2091.5		97,920		56,377		56,377								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	7,715	15,900,000	2061.02		162,180		95,730		95,730								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/02/2015	04/05/2016	10,499	21,700,000	2066.96		217,000		145,243		145,243								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/07/2015	04/07/2016	3,468	7,200,006	2076.33		73,440		47,254		47,254								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2015	04/08/2016	8,991	18,900,000	2102.06		192,780		91,958		91,958								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	2,963	6,199,996	2092.43		63,860		33,347		33,347								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	9,706	20,200,000	2081.18		204,020		175,637		175,637								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/21/2015	04/21/2016	2,718	5,699,994	2097.29		58,710		26,573		26,573								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/24/2015	04/25/2016	10,814	22,900,001	2117.69		233,580		89,554		89,554								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2015	04/27/2016	2,134	4,499,992	2108.92		46,350		20,339		20,339								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2015	05/04/2016	6,195	13,100,006	2114.49		133,620		39,436		39,436								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	8,894	18,500,001	2080.15		186,850		107,724		107,724								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	8,170	17,199,999	2105.33		175,440		78,370		78,370								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/13/2015	05/13/2016	5,671	11,900,000	2098.48		123,760		104,851		104,851								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2015	05/18/2016	6,246	13,300,005	2129.2		136,990		44,758		44,758								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2015	05/20/2016	6,303	13,399,998	2125.85		139,360		45,752		45,752								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/22/2015	05/25/2016	5,315	11,300,009	2126.06		118,650		37,618		37,618								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	7,639	16,199,994	2120.79		166,860		59,823		59,823								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	4,304	9,099,993	2114.07		94,640		28,062		28,062								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/05/2015	06/06/2016	11,085	23,200,004	2092.83		238,960		109,749		109,749								100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	3,848	8,100,010	2105.2		83,430		36,167		36,167								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	06/12/2015	06/13/2016	10,028	21,000,007	2094.11		216,300		106,128		106,128							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2015	06/17/2016	2,809	5,900,010	2100.44		61,950		28,600		28,600							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/18/2015	06/17/2016	1,367	2,899,990	2121.24		30,740		11,184		11,184							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/19/2015	06/20/2016	7,204	15,200,009	2109.99		158,080		67,200		67,200							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/24/2015	06/24/2016	3,557	7,500,008	2108.58		78,750		34,456		34,456							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	2,569	5,399,993	2102.31		56,700		26,149		26,149							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2015	06/27/2016	5,996	12,600,009	2101.49		131,040		61,522		61,522							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/07/2014	07/07/2015	455	900,000	1977.65	28,440			9,457		9,457							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/11/2014	07/10/2015	1,016	1,999,996	1967.57	56,600			24,561		24,561							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/18/2014	07/17/2015	1,870	3,700,003	1978.22	105,450			5,937		5,937							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/25/2014	07/24/2015	1,365	2,699,999	1978.34	76,680			55,831		55,831							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2014	08/06/2015	2,291	4,400,000	1920.24	120,120			206,676		206,676							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2014	08/13/2015	1,798	3,500,008	1946.72	96,950			42,736		42,736							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/20/2014	08/20/2015	1,208	2,400,002	1986.51	66,720			11,326		11,326							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/27/2014	08/27/2015	1,650	3,299,998	2000.12	92,070			42,168		42,168							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/05/2014	09/04/2015	1,345	2,700,009	2007.71	75,330			72,870		72,870							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/12/2014	09/11/2015	1,209	2,400,002	1985.54	66,000			33,726		33,726							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/19/2014	09/18/2015	945	1,900,009	2010.4	46,740			2,886		2,886							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/19/2014	09/18/2015	995	2,000,006	2010.4	56,000			6,545		6,545							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	241	500,005	2074.28		12,600		11,540		11,540							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/26/2014	09/25/2015	1,110	2,199,992	1982.85	60,720			49,598		49,598							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	814	1,599,992	1964.82	43,360			72,771		72,771							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	853	1,599,997	1874.74	36,320			52,117		52,117							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	160	299,996	1874.74	7,800			11,232		11,232							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/17/2014	10/19/2015	424	800,005	1886.76	18,400			23,715		23,715							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	998	1,899,993	1904.01	43,510			49,407		49,407							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/27/2014	10/27/2015	1,223	2,399,995	1961.63	56,400			51,547		51,547							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	2,280	4,600,001	2017.81	110,400			105,488		105,488							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	687	1,399,999	2038.26	33,880			31,063		31,063							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2014	11/13/2015	245	500,003	2039.33	12,550			9,153		9,153							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/17/2014	11/17/2015	1,372	2,799,997	2041.32	69,720			48,768		48,768							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	292	600,000	2052.75	14,580			10,588		10,588							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/26/2014	11/27/2015	1,592	3,300,008	2072.83	81,840			23,945		23,945							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/05/2014	12/04/2015	1,927	4,000,006	2075.37	100,000			64,066		64,066							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	1,548	3,100,007	2002.33	72,850			107,008		107,008							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2014	12/18/2015	1,497	3,099,991	2070.65	79,360			50,732		50,732							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	1,387	2,899,997	2090.57	73,950			20,156		20,156							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	486	999,997	2058.2		25,900		19,645		19,645							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2015	01/06/2016	2,896	5,799,999	2002.61		143,840		180,005		180,005							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2015	01/13/2016	1,087	2,200,005	2023.03		55,000		51,088		51,088							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 - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/20/2015	01/20/2016	1,137	2,300,003	2022.55		57,500		48,782		48,782								100/0001	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2015	01/27/2016	1,774	3,599,995	2029.55		89,280		81,409		81,409									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/06/2015	02/05/2016	1,411	2,900,001	2055.47		73,660		61,118		61,118									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/13/2015	02/12/2016	1,574	3,299,991	2096.99		85,140		48,788		48,788									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/20/2015	02/19/2016	663	1,399,994	2110.3		36,400		19,884		19,884									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	523	1,100,001	2104.5		27,940		16,413		16,413									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/03/2015	03/03/2016	901	1,899,995	2107.78		48,830		23,712		23,712									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	245	500,002	2044.16		12,650		13,111		13,111									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/13/2015	03/11/2016	195	400,002	2053.4		9,880		10,621		10,621									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	579	1,199,992	2074.28		26,160		24,022		24,022									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	825	1,700,000	2061.02		37,060		34,308		34,308									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/07/2015	04/07/2016	3,179	6,600,009	2076.33		148,500		117,665		117,665									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/13/2015	04/13/2016	908	1,900,010	2092.43		42,560		29,834		29,834									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/21/2015	04/21/2016	1,049	2,200,000	2097.29		49,940		34,614		34,614									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/27/2015	04/27/2016	1,802	3,800,000	2108.92		86,260		54,293		54,293									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/06/2015	05/06/2016	2,211	4,600,002	2080.15		103,040		82,320		82,320									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/13/2015	05/13/2016	1,334	2,800,002	2098.48		64,120		45,132		45,132									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	141	300,000	2125.85		5,370		2,707		2,707									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	1,270	2,700,000	2125.85		61,290		32,846		32,846									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/28/2015	05/27/2016	1,697	3,599,999	2120.79		81,360		47,405		47,405									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	142	300,008	2114.07		7,050		3,999		3,999									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/05/2015	06/06/2016	1,386	2,899,993	2092.83		65,250		46,905		46,905									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/12/2015	06/13/2016	1,289	2,699,999	2094.11		61,560		44,661		44,661									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/18/2015	06/17/2016	754	1,600,009	2121.24		36,640		21,160		21,160									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/25/2015	06/24/2016	1,094	2,299,990	2102.31		51,980		37,193		37,193									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/03/2014	07/06/2015	7,102	14,099,999	1985.44	138,180														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/07/2014	07/07/2015	1,214	2,399,997	1977.65	23,760														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/10/2014	07/10/2015	509	1,000,002	1964.68	9,800														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/11/2014	07/10/2015	5,082	9,999,997	1967.57	98,000														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/18/2014	07/17/2015	6,066	12,000,001	1978.22	117,600														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/25/2014	07/24/2015	5,206	10,300,010	1978.34	103,000														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/01/2014	08/03/2015	1,818	3,500,000	1925.15	31,850			5,061		5,061									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2014	08/06/2015	5,520	10,599,994	1920.24	95,400			42,469		42,469									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/08/2014	08/10/2015	1,087	2,100,005	1931.59	18,480			2,405		2,405									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2014	08/13/2015	4,675	9,100,001	1946.72	83,720														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/15/2014	08/17/2015	1,586	3,100,002	1955.06	29,140														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2014	08/20/2015	4,078	8,099,995	1986.51	77,760														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/22/2014	08/24/2015	1,207	2,399,999	1988.4	23,040			7,092		7,092									100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2014	08/27/2015	4,150	8,299,998	2000.12	79,680														100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/05/2014	09/04/2015	7,770	15,600,007	2007.71	148,200			38,046		38,046									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 - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/12/2014	09/11/2015	4,533	8,999,996	1985.54	84,600					950							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/19/2014	09/18/2015	5,322	10,699,992	2010.4	102,720												100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/09/2015	01/08/2016	32,424	66,299,999	2044.81		2,048,670				1,989,970							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		04/10/2015	04/08/2016	30,541	64,200,002	2102.06		2,035,140				1,316,248							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSPF		07/10/2014	07/10/2015	28,402	55,799,997	1964.68	1,724,220					747,880							100/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/10/2014	10/09/2015	34,573	65,900,003	1906.13	1,937,460					3,151,856							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/11/2014	07/10/2015	457	900,006	1967.57	16,920					2,059							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/18/2014	07/17/2015	910	1,800,002	1978.22	34,020												100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		07/25/2014	07/24/2015	1,264	2,500,000	1978.34	46,750					16,652							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/01/2014	08/03/2015	416	799,996	1925.15	13,920					18,815							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/06/2014	08/06/2015	989	1,900,001	1920.24	32,680					44,107							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		08/13/2014	08/13/2015	1,130	2,200,008	1946.72	38,280					5,590							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		08/20/2014	08/20/2015	453	900,008	1986.51	16,380					826							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2014	08/27/2015	850	1,700,002	2000.12	31,280					7,304							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/05/2014	09/04/2015	1,544	3,100,005	2007.71	56,730					43,659							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/12/2014	09/11/2015	1,209	2,400,002	1985.54	43,440					17,358							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/19/2014	09/18/2015	1,094	2,200,001	2010.4	40,480					1,265							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2014	09/25/2015	1,110	2,199,992	1982.85	38,720					23,786							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/03/2014	11/03/2015	1,239	2,500,006	2017.81	45,250					33,947							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/10/2014	11/10/2015	981	2,000,002	2038.26	36,400					33,226							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/17/2014	11/17/2015	735	1,500,003	2041.32	28,200					18,048							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		11/20/2014	11/20/2015	244	500,000	2052.75	8,700					6,614							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/26/2014	11/27/2015	579	1,200,003	2072.83	22,920					6,327							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/05/2014	12/04/2015	1,397	2,899,998	2075.37	56,260					33,439							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/12/2014	12/11/2015	749	1,500,005	2002.33	25,950					39,537							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/19/2014	12/18/2015	966	1,999,999	2070.65	37,800					21,094							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		12/29/2014	12/29/2015	1,674	3,499,990	2090.57	67,200					8,944							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/06/2015	01/06/2016	949	1,900,000	2002.61		33,820				55,738							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/13/2015	01/13/2016	346	700,009	2023.03		13,300				11,586							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/27/2015	01/27/2016	641	1,300,000	2029.55		24,310				20,168							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		02/10/2015	02/10/2016	1,209	2,500,000	2068.59		46,000				33,055							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/13/2015	02/12/2016	286	599,991	2096.99		11,280				7,255							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		02/27/2015	02/26/2016	428	900,010	2104.5		17,910				9,358							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		03/03/2015	03/03/2016	1,186	2,499,996	2107.78		48,750				21,695							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/10/2015	03/10/2016	978	2,000,006	2044.16		37,400				36,013							100/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/17/2015	03/17/2016	771	1,599,996	2074.28		29,600				25,840							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/19/2015	03/18/2016	144	299,998	2089.27		5,670				3,958							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/24/2015	03/24/2016	861	1,800,008	2091.5		33,840				26,702							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/27/2015	03/24/2016	388	800,000	2061.02		14,800				13,051							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		04/07/2015	04/07/2016	819	1,699,995	2076.33		32,640				23,541							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 &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/21/2015	04/21/2016	238	500,000	2097.29		9,850		6,450		6,450							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/06/2015	05/06/2016	817	1,700,000	2080.15		32,130		23,515		23,515							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	617	1,299,999	2105.33		25,740		16,482		16,482							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/13/2015	05/13/2016	381	800,004	2098.48		15,760		10,429		10,429							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	472	999,995	2120.79		20,000		11,333		11,333							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/05/2015	06/06/2016	908	1,899,997	2092.83		36,480		24,610		24,610							100/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	191	399,996	2094.11		6,560		4,392		4,392							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/07/2014	07/07/2015	1,820	3,600,000	1977.65	100,800			27,846		27,846							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/05/2014	09/04/2015	548	1,100,004	2007.71	27,060			25,959		25,959							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/12/2014	09/11/2015	604	1,200,001	1985.54	29,760			12,696		12,696							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2014	09/25/2015	1,059	2,099,997	1982.85	51,240			42,345		42,345							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	2,748	5,399,993	1964.82	127,980			216,772		216,772							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	210	400,001	1906.13	9,080			15,071		15,071							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/26/2014	11/27/2015	289	600,001	2072.83	13,380			4,650		4,650							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/05/2014	12/04/2015	723	1,499,994	2075.37	32,850			20,664		20,664							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	383	799,998	2090.57	18,160			3,649		3,649							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2015	01/06/2016	649	1,300,000	2002.61		28,080		38,073		38,073							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2015	01/13/2016	297	599,990	2023.03		13,320		12,113		12,113							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/06/2015	02/05/2016	195	399,994	2055.47		9,040		7,616		7,616							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	477	999,992	2096.99		22,400		14,996		14,996							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/20/2015	02/19/2016	284	600,000	2110.3		13,620		7,397		7,397							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	998	2,099,996	2104.5		46,830		26,550		26,550							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/03/2015	03/03/2016	1,139	2,400,003	2107.78		54,240		26,215		26,215							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	783	1,600,005	2044.16		35,040		35,317		35,317							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2015	03/24/2016	1,530	3,199,995	2091.5		70,720		56,718		56,718							100/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	717	1,500,000	2092.43		28,650		20,848		20,848							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/11/2014	07/10/2015	407	799,994	1967.57	20,000			6,463		6,463							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/18/2014	07/17/2015	152	299,997	1978.22	7,620			340		340							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/25/2014	07/24/2015	152	299,995	1978.34	7,410			4,689		4,689							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2014	08/06/2015	469	899,997	1920.24	21,510			35,893		35,893							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2014	08/13/2015	154	300,009	1946.72	7,290			2,807		2,807							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/20/2014	08/20/2015	151	300,003	1986.51	7,500			913		913							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/27/2014	08/27/2015	150	299,998	2000.12	7,530			2,857		2,857							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	204	399,998	1964.82	8,160			13,475		13,475							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	160	299,996	1874.74	5,850			8,325		8,325							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	315	599,992	1904.01	11,820			13,041		13,041							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	255	500,005	1964.58	10,000			9,291		9,291							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/27/2014	10/27/2015	255	500,000	1961.63	10,350			8,265		8,265							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	149	300,008	2017.81	6,360			5,609		5,609							100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	196	400,009	2038.26	8,600			7,766		7,766							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	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	196	399,997	2041.32	8,880			6,313		6,313								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	146	300,000	2052.75	6,240			4,715		4,715								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	350	699,995	2002.33	14,210			21,329		21,329								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2014	12/18/2015	435	900,008	2070.65	20,340			10,621		10,621								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	593	1,200,000	2022.55		25,920		23,656		23,656								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2015	01/27/2016	197	400,000	2029.55		9,000		7,952		7,952								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/27/2015	04/27/2016	474	1,000,000	2108.92		19,300		11,551		11,551								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/18/2015	06/17/2016	283	599,993	2121.24		9,960		5,003		5,003								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/07/2014	07/07/2015	1,163	2,300,007	1977.65	56,810			12,178		12,178								100/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2014	09/25/2015	303	599,991	1982.85	12,600			9,156		9,156								100/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/26/2014	11/27/2015	386	800,009	2072.83	12,640			1,345		1,345								100/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/05/2014	12/04/2015	530	1,100,008	2075.37	17,710			8,706		8,706								100/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	449	900,007	2002.33	13,050			19,000		19,000								100/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2014	12/18/2015	483	1,000,000	2070.65	15,700			5,474		5,474								100/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	433	899,998	2080.15		11,610		7,862		7,862								100/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/13/2015	05/13/2016	286	600,000	2098.48		8,100		3,948		3,948								100/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/05/2015	06/06/2016	621	1,300,003	2092.83		17,290		9,650		9,650								100/0001
S&P 500 Option-Ultra New	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	238	500,076	2102.31		8,200		5,280		5,280								100/0001
0089999	Call Options and Warrants - Hedging Other - Purchased Optio						X X X	X X X	X X X	X X X	40,367,568	39,928,540	72,527,390	X X X	72,527,390							X X X	X X X
0149999	Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	40,367,568	39,928,540	72,527,390	X X X	72,527,390							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	40,367,568	39,928,540	72,527,390	X X X	72,527,390							X X X	X X X
0429999	Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	40,367,568	39,928,540	72,527,390	X X X	72,527,390							X X X	X X X
1409999	Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	40,367,568	39,928,540	72,527,390	X X X	72,527,390							X X X	X X X
1449999	Total						X X X	X X X	X X X	X X X	40,367,568	39,928,540	72,527,390	X X X	72,527,390							X X X	X X X

E06.13

SCHEDULE DB - PART A - SECTION 1

(a)

Code	Description of Hedged Risk(s)
<p>NONE</p>	

E06.14

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness percentage is not calculated per option. The aggregate percentage at current statement date is 99.62%

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					
						XXX	XXX	XXX	XXX	XXX	XXX								XXX	XXX	

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<div style="font-size: 4em; font-weight: bold;">NONE</div>			
Total Net Cash Deposits			

E07

(a)

Code	Description of Hedged Risk(s)
<div style="font-size: 4em; font-weight: bold;">NONE</div>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<div style="font-size: 4em; font-weight: bold;">NONE</div>	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value >0	Contracts With Book/ Adjusted Carrying Value <0	Exposure net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Bank of America	Y	Y	23,161,578	21,951,881			21,951,881				
Barclays	Y	Y	7,673,008	6,053,324			6,053,324				
BNP Paribas	Y	Y	5,605,370	3,981,907			3,981,907				
Credit Suisse Int	Y	Y	21,667,803	17,253,763			17,253,763				
JP Morgan	Y	Y	2,631,439	5,780,404		3,148,965	5,780,404		3,148,965		
Royal Bank of Canada	Y	Y	5,908,000	4,875,304			4,875,304				
Wells Fargo	Y	Y	2,303,830	12,630,807		10,326,977	12,630,807		10,326,977		
0299999 Total NAIC 1 Designation			68,951,028	72,527,390		13,475,942	72,527,390		13,475,942		
<div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div>											
0999999 Gross Totals			68,951,028	72,527,390		13,475,942	72,527,390		13,475,942		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64					72,527,390						

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	U.S. Agency	313379-DD-8 FHLB 1.000% 6/21/17	1,291,721	1,285,000	X X X	6/21/2017	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	312941-NF-0 FHLMC POOL #A93090F 4.000% 7/01/40	1,009,685	954,405	X X X	7/1/2040	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128M7-R3-2 FHLMC POOL #G05606 4.49999% 7/01/39	625,940	578,140	X X X	7/1/2039	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3132HQ-RK-0 FHLMC POOL #Q14090F 3.000% 12/01/42	2,175,436	2,183,866	X X X	12/1/2042	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31410L-B8-4 FNMA POOL #890263A 4.000% 11/01/25	5,911,504	5,530,973	X X X	11/1/2025	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138EM-R3-7 FNMA POOL #AL5005A 2.500% 12/01/28	3,052,317	2,996,992	X X X	12/1/2028	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138WM-XJ-5 FNMA POOL #AT0680A 3.000% 3/01/43	6,744,258	6,736,242	X X X	3/1/2043	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31418A-KW-7 FNMA POOL #MA1208A 3.000% 10/01/42	2,292,309	2,288,533	X X X	10/1/2042	V
Bank of America	B4TYDEB6GKMZO031MB27	Accrued Income	000000-00-0 Accrued Income	58,408		X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-GD-5 U S TREAS BILLS 3/31/16	1,536,954	1,539,000	X X X	3/31/2016	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-EX-3 U S TREAS BILLS 9/17/15	1,079,000	1,079,000	X X X	9/17/2015	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-RA-8 U S TREAS INFL IDX 0.625% 2/15/43	1,559,100	1,758,595	X X X	2/15/2043	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-VN-7 U S TREAS NTS 0.250% 7/31/15	1,535,123	1,535,000	X X X	7/31/2015	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-VU-1 U S TREAS NTS 0.375% 8/31/15	805,378	805,000	X X X	8/31/2015	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-RC-6 U S TREAS NTS 2.125% 8/15/21	1,141,701	1,129,000	X X X	8/15/2021	V
Barclays	G5GSEF7VJP5I7OUK5573	Accrued Income	000000-00-0 Accrued Income	15,752		X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-PS-3 U S TREAS NTS 2.000% 1/31/16	5,559,476	5,501,000	X X X	1/31/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	2	2	X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Accrued Income	000000-00-0 Accrued Income	45,892		X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	21,667,621	21,667,621	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Accrued Income	000000-00-0 Accrued Income	182		X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	2,631,418	2,631,418	X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Accrued Income	000000-00-0 Accrued Income	21		X X X		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-EX-3 U S TREAS BILLS 9/17/15	5,908,000	5,908,000	X X X	9/17/2015	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31412M-YT-9 FNMA POOL #929622A 5.000% 6/01/38	2,286,159	2,072,561	X X X	6/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31412R-MA-2 FNMA POOL #932853A 4.500% 12/01/40	9,004	8,304	X X X	12/1/2040	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Accrued Income	000000-00-0 Accrued Income	8,667		X X X		V
0299999	Total Collateral Pledged to Reporting Entity			68,951,028	68,188,652	X X X	X X X	X X X

E09.1

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						
999999 Totals						X X X

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; 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						XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
2. Average balance for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Moody National Bank Galveston, TX			622		(21,230,867)	(31,186,046)	(23,321,188)	
Steiermarkische Bank Hartberg, Austria					480,309	547,670	616,920	
Capital Bank Port-au-Prince, Haiti					1,097,534	1,105,175	1,183,784	
Sogebel Bank Port-au-Prince, Haiti		0.165	1,041	70	13,611	13,403	13,583	
Republic of Haiti Port-au-Prince, Haiti					21,519	21,191	21,476	
0199998 Deposits in () 3) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	X X X	X X X	203	43	298,141	260,714	305,520	X X X
0199999 Total - Open Depositories	X X X	X X X	1,866	113	(19,319,753)	(29,237,893)	(21,179,905)	X X X
Suspended Depositories								
0299998 Deposits in () 0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories	X X X	X X X						X X X
0299999 Total Suspended Depositories	X X X	X X X						X X X
0399999 Total Cash on Deposit	X X X	X X X	1,866	113	(19,319,753)	(29,237,893)	(21,179,905)	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	7,240	7,240	7,240	X X X
0599999 Total	X X X	X X X	1,866	113	(19,312,513)	(29,230,653)	(21,172,665)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
			NONE				
<div style="display: flex; justify-content: space-between;"> E13 8699999 Total Cash Equivalents </div>							