

**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, 2016**

**LIFE AND ACCIDENT AND HEALTH**

**2016**



66850201620100102

# QUARTERLY STATEMENT

AS OF JUNE 30, 2016  
OF THE CONDITION AND AFFAIRS OF THE

## National Western Life Insurance Company

<b>NAIC Group Code</b>	0000	,	0000	<b>NAIC Company Code</b>	66850	<b>Employer's ID Number</b>	84-0467208
	(Current Period)		(Prior Period)				
<b>Organized under the Laws of</b>	Colorado			<b>State of Domicile or Port of Entry</b>	Colorado		
<b>Country of Domicile</b>	United States						
<b>Incorporated/Organized</b>	July 16, 1956			<b>Commenced Business</b>	June 28, 1957		
<b>Statutory Home Office</b>	1675 Broadway #1200			Denver, CO US 80202			
	(Street and Number)			(City or Town, State, Country and Zip Code)			
<b>Main Administrative Office</b>	850 East Anderson Lane			(Street and Number)			
	Austin, TX	US	78752	512-836-1010			
	(City or Town, State, Country and Zip Code)			(Area Code)	(Telephone Number)		
<b>Mail Address</b>	850 East Anderson Lane			Austin, TX US 78752			
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)			
<b>Primary Location of Books and Records</b>	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)	
<b>Internet Website Address</b>	www.nationalwesternlife.com						
<b>Statutory Statement Contact</b>	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	Chairman of the Board, President & CEO
2.	Rey Perez	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
Brian Robert Bulakites #	Sr. VP - Chief Marketing Officer	Riad Hasan	Sr. VP - Chief Information Officer
Stephen Christopher Johnson	Sr. VP - National Sales Manager	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
Luis Vicente Freire	VP - International Sales Development	Paul Timothy Garofoli	VP - Domestic Marketing
Mark Douglas Gulas	VP - Associate Actuary	Doris Kruse	VP - Policy Benefits
Gina Byrne Miller	VP - Corporate Counsel	Lawrence Gregory Scott	VP - Actuarial Services
Bruce Edwin Wood	VP - Controller & Assistant Treasurer	Anthony John Zagar	VP - Domestic Marketing

### DIRECTORS OR TRUSTEES

David Scott Boone	Stephen Edward Glasgow	Ross Rankin Moody	Kitty Kennedy Nelson
Elvin Jerome Pederson	Rey Perez	Brian Mark Pribyl	

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)	(Signature)	(Signature)
Ross Rankin Moody	Rey Perez	Brian Mark Pribyl
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
Chairman of the Board, President & CEO	Sr. VP - Chief Legal Officer & Secretary	Sr. VP - CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me this  
8th day of August, 2016

- 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	9,880,703,846		9,880,703,846	9,870,487,457
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	279,485,414		279,485,414	270,310,470
3. Mortgage loans on real estate:				
3.1 First liens	105,370,405		105,370,405	70,678,722
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)				652,800
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				55,220
5. Cash (\$ (24,078,762)), cash equivalents (\$ 4,989,041), and short-term investments (\$ 149,650,487)	130,560,766		130,560,766	65,005,872
6. Contract loans (including \$ 0 premium notes)	60,587,207	259,559	60,327,648	61,745,754
7. Derivatives	63,318,879		63,318,879	38,408,768
8. Other invested assets	300,665		300,665	295,864
9. Receivables for securities				266,840
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,520,327,182	259,559	10,520,067,623	10,377,907,767
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	92,906,255		92,906,255	93,389,356
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,153,830		1,153,830	727,716
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	4,552,113		4,552,113	3,346,156
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,158,830		3,158,830	3,700,369
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				12,754,813
18.2 Net deferred tax asset	93,031,953	47,035,920	45,996,033	47,115,074
19. Guaranty funds receivable or on deposit	591,781		591,781	655,713
20. Electronic data processing equipment and software	35,709,422	35,084,068	625,354	498,726
21. Furniture and equipment, including health care delivery assets (\$ 0)	669,052	669,052		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	1,747		1,747	
24. Health care (\$ 0) and other amounts receivable	10,500,698	10,500,698		
25. Aggregate write-ins for other than invested assets	6,478,136	1,749,734	4,728,402	4,545,599
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,769,080,999	95,299,031	10,673,781,968	10,544,641,289
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	10,769,080,999	95,299,031	10,673,781,968	10,544,641,289

DETAILS OF WRITE-IN LINES			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Assets of non-qualified deferred compensation trust	4,728,402		4,728,402
2502. Prepaid general expenses	705,990	705,990	
2503. Cash Advances	357,935	357,935	
2598. Summary of remaining write-ins for Line 25 from overflow page	685,809	685,809	4,569
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,478,136	1,749,734	4,728,402

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 9,119,800,732 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	9,119,800,732	9,028,989,479
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	35,940	35,940
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	104,742,342	108,462,765
4. Contract claims:		
4.1 Life	61,536,184	70,115,639
4.2 Accident and health	126,538	99,589
5. Policyholders' dividends \$ 316 and coupons \$ 140 due and unpaid	456	993
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	47,031	50,817
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	15,095	15,086
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	333,370	258,903
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 \$ 1,250,176 ceded	1,250,176	2,594,092
9.4 Interest Maintenance Reserve	7,414,379	8,384,843
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,418,323, accident and health \$ 0 and deposit-type contract funds \$ 0	1,418,323	4,904,486
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	13,458,463	12,681,725
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	795,748	1,285,041
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	7,852,883	
15.2 Net deferred tax liability		
16. Unearned investment income	1,825,652	1,999,221
17. Amounts withheld or retained by company as agent or trustee	13,220,108	13,859,223
18. Amounts held for agents' account, including \$ 4,829,672 agents' credit balances	4,829,672	3,394,470
19. Remittances and items not allocated	13,692,134	12,375,836
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,728,403	4,541,030
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	75,136,875	67,179,988
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	4,992,250	837,770
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	33,429,116	31,371,271
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,470,681,870	9,373,438,207
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	9,470,681,870	9,373,438,207
29. Common capital stock	1,000,000	1,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	43,063,401	44,062,401
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,159,036,697	1,127,139,681
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)	1,202,100,098	1,171,202,082
38. Totals of Lines 29, 30 and 37	1,203,100,098	1,171,203,082
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,673,781,968	10,544,641,289

DETAILS OF WRITE-IN LINES		
2501.	Additional benefit plans liability	33,419,198
2502.	Bills payable	9,918
2503.		
2598.	Summary of remaining write-ins for Line 25 from overflow page	
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	33,429,116
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	495,599,837	518,735,452	1,051,504,191
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	199,190,852	192,409,830	359,193,357
4. Amortization of Interest Maintenance Reserve (IMR)	2,098,467	1,775,023	3,098,010
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	313,431
8.3 Aggregate write-ins for miscellaneous income	24,198,341	18,142,496	40,860,495
9. Totals (Lines 1 to 8.3)	721,087,497	731,062,803	1,454,969,484
10. Death benefits	25,196,111	28,416,550	53,220,803
11. Matured endowments (excluding guaranteed annual pure endowments)	373,948	424,020	849,267
12. Annuity benefits	150,742,000	161,654,623	316,367,584
13. Disability benefits and benefits under accident and health contracts	1,255,562	1,075,336	2,184,615
14. Coupons, guaranteed annual pure endowments and similar benefits	32,353	32,810	70,228
15. Surrender benefits and withdrawals for life contracts	319,385,678	278,980,397	585,897,773
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,814,516	1,972,250	3,974,274
18. Payments on supplementary contracts with life contingencies	42,325	46,108	85,473
19. Increase in aggregate reserves for life and accident and health contracts	87,966,242	148,194,241	298,184,711
20. Totals (Lines 10 to 19)	586,808,735	620,796,335	1,260,834,728
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	60,327,382	66,977,413	136,197,715
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	27,426,777	23,621,177	44,048,552
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,995,042	2,982,950	5,712,395
25. Increase in loading on deferred and uncollected premiums	(931,324)	(613,618)	37,547
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	676,626,612	713,764,257	1,446,830,937
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	44,460,885	17,298,546	8,138,547
30. Dividends to policyholders	22,852	23,679	47,304
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	44,438,033	17,274,867	8,091,243
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	11,219,310	5,619,960	2,271,463
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)	33,218,723	11,654,907	5,819,780
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,896,565) (excluding taxes of \$ 304,731 transferred to the IMR)	3,405,473	(420,019)	1,239,792
35. Net income (Line 33 plus Line 34)	36,624,196	11,234,888	7,059,572
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	1,171,203,082	1,185,642,678	1,185,642,678
37. Net income (Line 35)	36,624,196	11,234,888	7,059,572
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 23,319	9,157,325	9,934,582	4,096,970
39. Change in net unrealized foreign exchange capital gain (loss)	(377,149)	(77,738)	(191,231)
40. Change in net deferred income tax	(5,073,361)	1,764,992	4,096,671
41. Change in nonadmitted assets	3,220,003	1,835,669	(4,587,602)
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)	(2,845,010)	(5,680,966)
44. Change in asset valuation reserve	(7,956,887)	(1,799,833)	913,740
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	999,000		(3,635,166)
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	(999,000)		3,635,166
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			(19,054,261)
53. Aggregate write-ins for gains and losses in surplus	(852,101)	(912,819)	(1,092,489)
54. Net change in capital and surplus (Lines 37 through 53)	31,897,016	19,134,731	(14,439,596)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,203,100,098	1,204,777,409	1,171,203,082

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	23,607,240	18,725,078	41,347,644
08.302. Miscellaneous income	591,101	(582,582)	(487,149)
08.303. Summary of remaining write-ins for Line 08.3 from overflow page			
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)	24,198,341	18,142,496	40,860,495
2701. Summary of remaining write-ins for Line 27 from overflow page			
2702. Summary of remaining write-ins for Line 27 from overflow page			
2703. Summary of remaining write-ins for Line 27 from overflow page			
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)	(852,101)	(912,819)	(1,092,489)
5302. Change in benefit plans unassigned funds (SSAP 92 and 102)			
5303. Change in benefit plans unassigned funds (SSAP 92 and 102)			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(852,101)	(912,819)	(1,092,489)

## CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance	493,629,641	520,763,474	1,054,204,576
2. Net investment income	172,192,809	238,121,882	444,819,278
3. Miscellaneous income	24,198,341	18,933,576	41,965,004
4. Total (Lines 1 to 3)	690,020,791	777,818,932	1,540,988,858
5. Benefit and loss related payments	505,680,129	471,152,865	944,898,006
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	86,247,425	95,843,834	188,966,535
8. Dividends paid to policyholders	27,042	28,176	49,797
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(10,980,220)	16,127,318	20,694,428
10. Total (Lines 5 through 9)	580,974,376	583,152,193	1,154,608,766
11. Net cash from operations (Line 4 minus Line 10)	109,046,415	194,666,739	386,380,092
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	291,021,546	428,668,519	737,264,478
12.2 Stocks		1,016,000	4,111,125
12.3 Mortgage loans	3,906,957	18,944,455	64,715,014
12.4 Real estate	1,621,935		
12.5 Other invested assets			12,654,357
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	2,088,765	61,786,676	87,935,365
12.8 Total investment proceeds (Lines 12.1 to 12.7)	298,639,203	510,415,650	906,680,339
13. Cost of investments acquired (long-term only):			
13.1 Bonds	299,444,022	842,886,462	1,309,930,117
13.2 Stocks			
13.3 Mortgage loans	38,549,844	1,118,815	17,265,811
13.4 Real estate			
13.5 Other invested assets			195,220
13.6 Miscellaneous applications	(4,721,975)	55,725,156	113,109,437
13.7 Total investments acquired (Lines 13.1 to 13.6)	333,271,891	899,730,433	1,440,500,585
14. Net increase (or decrease) in contract loans and premium notes	(1,370,229)	(1,711,568)	(1,687,536)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(33,262,459)	(387,603,215)	(532,132,710)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,704,511)	(8,321,624)	(17,444,210)
16.5 Dividends to stockholders			3,500,000
16.6 Other cash provided (applied)	(5,524,551)	1,728,941	(8,057,452)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(10,229,062)	(6,592,683)	(29,001,662)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	65,554,894	(199,529,159)	(174,754,280)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	65,005,872	239,760,152	239,760,152
19.2 End of period (Line 18 plus Line 19.1)	130,560,766	40,230,993	65,005,872

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	131,226,654	146,059,182	298,411,357
3. Ordinary individual annuities	372,154,981	380,223,009	769,117,009
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	451,599	610,236	993,755
7. A & H - group	1,234,341	1,029,607	2,108,997
8. A & H - credit (group and individual)			
9. A & H - other	1,422	1,699	2,548
10. Aggregate of all other lines of business			
11. Subtotal	505,068,997	527,923,733	1,070,633,666
12. Deposit-type contracts	1,283,595	1,865,385	4,898,693
13. Total	506,352,592	529,789,118	1,075,532,359

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 and Going Concern

#### 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, 2016, 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	2016	2015
<u>NET INCOME</u>			
1. National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2)	CO	\$ 36,624,196	7,059,572
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>36,624,196</u>	<u>7,059,572</u>
<u>SURPLUS</u>			
5. National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	\$ 1,203,100,098	1,171,203,082
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>1,203,100,098</u>	<u>1,171,203,082</u>

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

No change

#### C. Accounting Policy

1-5. No significant 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. Additionally, securities rated by the NAIC's Securities Valuation Office with a designation of 3 or greater are reported at the lower of amortized cost or fair value.

7-13 No change

#### D. Going Concern

Not applicable

### 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Not applicable

### 3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

### 4. DISCONTINUED OPERATIONS

Not applicable



## NOTES TO FINANCIAL STATEMENTS

### 5. INVESTMENTS

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

No Change

#### B. Debt Restructuring

No change

#### 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 and 3 Not applicable. The Company has the ability and intends to hold all securities with recognized other-than-temporary impairments for a period of time sufficient to recover the amortized cost basis.

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, 2016:

#### (a) The aggregate amount of unrealized losses:

1. Less than 12 months in an unrealized loss position	\$	39,990
2. Greater than 12 months in an unrealized loss position	\$	60,683

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

1. Less than 12 months in an unrealized loss position	\$	1,495,853
2. Greater than 12 months in an unrealized loss position	\$	14,049,142

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

During the second quarter of 2016, the Company sold the two properties it owned. One property, located in Austin, Texas, was sold for a gain of \$875,392 and the other property located in Freeport, Texas, was sold for a gain of \$38,957.

#### 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

A. The Company's investments in joint ventures, partnerships or limited liability companies do not exceed 10% of its admitted assets.

B. The Company did not recognize any impairment write-downs for its investments in joint ventures, partnerships and limited liability companies during the statement periods presented.

### 7. INVESTMENT INCOME

#### A. No change

## NOTES TO FINANCIAL STATEMENTS

B. No change

### 8. DERIVATIVE INSTRUMENTS

No change

### 9. INCOME TAXES

No change

### 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A, B, and 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-N. No change

### 11. DEBT

A. No change

B. FHLB (Federal Home Loan Bank) Agreements

The Company has no debt outstanding.

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

A. Defined Benefit Plans

(4)

	Pension Benefits		Other Benefits		Special or Contractual Benefits per SSAP No. 11	
	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015
Service cost	\$ 271,388	461,584	\$ -	-	\$ -	-
Interest cost	1,029,104	1,859,097	60,285	130,382	-	-
Expected return on plan assets	(607,829)	(1,320,711)	-	-	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
Amount of recognized gains and losses	1,407,571	2,340,463	-	60,186	-	-
Amount of prior service cost recognized	29,581	61,077	51,552	103,104	-	-
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-	-	-
Total net periodic benefit cost	\$ 2,129,815	3,401,510	\$ 111,837	293,672	\$ -	-

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

(1) Effective May 16, 2016, the Company's Board of Directors authorized the change in the par value of the common stock from \$.01 per share to \$10.00 per share which resulted in a transfer of \$999,000 and paid in capital to capital stock.

(2) - (13) 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. Given the uncertainty involved in these types of actions, the ability to make a reliable evaluation of the likelihood of an unfavorable outcome or an estimate of the amount of or range of potential loss is endemic to the particular circumstances and evolving developments of each individual matter on its own merits.

On October 26, 2011 the Brazilian Superintendence of Private Insurance ("SUSEP") attempted to serve National Western with a subpoena regarding an administrative proceeding initiated by SUSEP in which it alleged that National Western was operating as an insurance company in Brazil without due authorization. National Western had been informed that SUSEP was attempting to impose

## NOTES TO FINANCIAL STATEMENTS

a penal fine, based on currency exchange rates at that time, of approximately \$6.0 billion on the company. SUSEP unsuccessfully attempted to serve National Western with notice regarding this matter. National Western does not transact business in Brazil and has no officers, employees, property, or assets in Brazil. National Western 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. In addition, a new law recently enacted in Brazil would limit the amount of any penal fine to 3 million reais (approximately \$800,000 based on current exchange rates). 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. Nonetheless, National Western is in discussions with SUSEP in an effort to resolve this matter. No conclusion can be drawn at this time as to the outcome of these discussions, or whether they will continue, or how any such outcome may impact the Company's business, results of operations, or financial condition. However, in light of the pendency of discussions with Brazilian authorities, National Western has ceased accepting new applications from residents in Brazil.

National Western was the named defendant in the case of Damaris Maldonado Vinas, et al. vs. National Western Life Insurance, in which the plaintiffs, after National Western had paid the death benefits to the beneficiary (Francisco Iglesias-Alvarez) upon the annuitant's (Carlos Iglesias-Alvarez) death, sought to annul two annuity policies issued by National Western at the behest of Carlos Iglesias-Alvarez and which named Francisco Iglesias-Alvarez as their beneficiary. On March 31, 2016, the United States District Court for the District of Puerto Rico (the "Court") issued its Opinion and Order on the pending Motions for Summary Judgment submitted by the parties, and therein denied National Western's motion and granted plaintiffs' motion voiding the two annuities and requesting a refund of the premiums paid \$(2.9) million. National Western vigorously defended the case and believes that the Court's Opinion and Order is contrary to applicable law. As such, National Western filed a Motion for Reconsideration of Opinion and Order and Corresponding Judgment with the Court on April 27, 2016, and if unsuccessful National Western intends to appeal the judgment.

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 National Western 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 its outcome or how such outcome may impact the Company's business, results of operations, or financial condition. National Western is cooperating 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 purchase investment securities totaling \$4,992,250 and \$837,770 in the normal course of business at June 30, 2016 and December 31, 2015, respectively, which are accrued on the balance sheet.

- (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
<b>a. Assets at fair value</b>				
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	408,749	-	-	408,749
Parent, Subsidiaries and Affiliates	-	-	279,076,665	279,076,665
Total Common Stocks	408,749	-	279,076,665	279,485,414
Derivative assets				
Interest rate contracts	-	-	63,319,879	63,319,879
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	63,319,879	63,319,879
Separate account assets	-	-	-	-
Total assets at fair value	\$ 408,749	-	342,396,544	342,805,293
<b>b. Liabilities at fair value</b>				
Policyholder account balances	-	-	76,236,567	76,236,567
Other liabilities	-	-	2,585,635	2,585,635
Total liabilities at fair value	\$ -	-	78,822,202	78,822,202

## NOTES TO FINANCIAL STATEMENTS

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

Description	Beginning Balance at 01/01/2016	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 3/31/2016
<b>a. Assets:</b>										
Loan-Backed and Structured Securities (NAIC 3-6)										
Residential Mortgage-Backed Securities	\$ -	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Derivatives	38,408,768	-	-	(10,807,084)	-	37,539,120	-	-	(1,821,925)	63,318,879
Credit Contracts	-	-	-	-	-	-	-	-	-	-
<b>Other Fund Investments</b>										
Hedge Fund High-Yield Debt Securities	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Common Stock	269,972,140	-	-	-	9,104,525	-	-	-	-	279,076,665
<b>Total Assets</b>	<b>\$ 308,380,908</b>	<b>-</b>	<b>-</b>	<b>(10,807,084)</b>	<b>9,104,525</b>	<b>37,539,120</b>	<b>-</b>	<b>-</b>	<b>(1,821,925)</b>	<b>342,365,544</b>
<b>b. Liabilities:</b>										
Policyholder account balances	\$ 58,358,881	-	-	(17,838,509)	-	37,539,120	-	-	(1,821,925)	76,236,567
Other liabilities	4,487,027	-	-	(2,396,328)	-	-	533,893	-	(38,957)	2,585,635
<b>Total Liabilities</b>	<b>\$ 62,845,908</b>	<b>-</b>	<b>-</b>	<b>(20,235,837)</b>	<b>-</b>	<b>37,539,120</b>	<b>533,893</b>	<b>-</b>	<b>(1,860,882)</b>	<b>78,822,202</b>

## (3) No significant change

(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) Refer to note 20(4) above

B. None

C.

Type of Financial Instrument	June 30, 2016					
	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 10,484,783,966	9,880,703,846	-	10,484,783,966	-	-
Common stock	\$ 279,485,414	279,485,414	408,749	-	279,076,665	-
Mortgage loans	\$ 213,458,000	105,370,405	-	-	213,458,000	-
Other invested assets	\$ 12,432,976	195,220	-	-	12,432,976	-
Cash and short-term investments	\$ 130,560,766	130,560,766	130,560,766	-	-	-
Contract loans	\$ 116,605,223	60,327,648	-	-	116,605,223	-
Derivatives	\$ 63,318,879	63,318,879	-	-	63,318,879	-
Policyholder account balances	\$ 76,236,567	76,236,567	-	-	76,236,567	-

D. Not applicable

**21. OTHER ITEMS**

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring

The Company has not entered into any troubled debt restructuring.

C. Other Disclosures

No change

D. Business Interruption Insurance Recoveries

The Company had no recoveries from business interruption insurance.

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## NOTES TO FINANCIAL STATEMENTS

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E. State Transferable and Non-transferable Tax Credits

The Company had no transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

No change

G. Retained Assets

None

### 22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through 8/8/2016 for the statutory statement issued on 8/8/2016.

None

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through 8/8/2016 for the statutory statement issued on 8/8/2016.

None

### 23. REINSURANCE

No change

### 24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No change

### 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

No change

### 26. INTERCOMPANY POOLING ARRANGEMENTS

No change

### 27. STRUCTURED SETTLEMENTS

No change

### 28. HEALTH CARE RECEIVABLES

A. No change

B. No change

### 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

## NOTES TO FINANCIAL STATEMENTS

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**34. SEPARATE ACCOUNTS**

No change

**35. LOSS/CLAIM ADJUSTMENT EXPENSES**

No change

# GENERAL INTERROGATORIES

## PART 1 – COMMON INTERROGATORIES

### GENERAL

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

3.1 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 [ X ] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 1,747

### 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: \$ \_\_\_\_\_

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ _____	\$ _____
14.22 Preferred Stock .....	\$ _____	\$ _____
14.23 Common Stock .....	\$ <u>269,972,140</u>	\$ <u>279,076,664</u>
14.24 Short-Term Investments .....	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate .....	\$ _____	\$ _____
14.26 All Other .....	\$ _____	\$ _____
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ <u>269,972,140</u>	\$ <u>279,076,664</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ _____	\$ _____

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Moody National Bank	2302 Postoffice, Galveston, TX
JP Morgan Chase	221 West 6th Street, Austin, TX

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

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

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

## GENERAL INTERROGATORIES

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
.....	.....	.....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes [ X ] No [ ]

18.2 If no, list exceptions:

.....  
 .....  
 .....

## GENERAL INTERROGATORIES

### PART 2 - LIFE & HEALTH

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

	1 Amount
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	\$ _____
1.12 Residential Mortgages	\$ _____
1.13 Commercial Mortgages	\$ 105,370,405
1.14 Total Mortgages in Good Standing	\$ 105,370,405
1.2 Long-Term Mortgages in Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	\$ _____
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$ _____
1.32 Residential Mortgages	\$ _____
1.33 Commercial Mortgages	\$ _____
1.34 Total Mortgages with Interest Overdue more than Three Months	\$ _____
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$ _____
1.42 Residential Mortgages	\$ _____
1.43 Commercial Mortgages	\$ _____
1.44 Total Mortgages in Process of Foreclosure	\$ _____
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 105,370,405
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$ _____
1.62 Residential Mortgages	\$ _____
1.63 Commercial Mortgages	\$ _____
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$ _____
2. Operating Percentages:	
2.1 A&H loss percent	_____ %
2.2 A&H cost containment percent	_____ %
2.3 A&H expense percent excluding cost containment expenses	_____ %
3.1 Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$ _____
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.	\$ _____

## 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
<div style="position: absolute; top: 50%; left: 50%; transform: translate(-50%, -50%); font-size: 48px; font-weight: bold;">NONE</div>								

## 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	638,426	1,257,784			1,896,210	
2. Alaska	AK	L	9,495				9,495	21,650
3. Arizona	AZ	L	3,156,241	29,944,700			33,100,941	
4. Arkansas	AR	L	1,163,935	4,303,465			5,467,400	
5. California	CA	L	9,103,612	64,079,585			73,183,197	178,634
6. Colorado	CO	L	1,118,955	9,018,232			10,137,187	192,000
7. Connecticut	CT	L	324,447	354,878			679,325	
8. Delaware	DE	L	163,333	135			163,468	
9. District of Columbia	DC	L	92,190	2,976			95,166	
10. Florida	FL	L	6,865,399	42,204,723	1,422		49,071,544	
11. Georgia	GA	L	1,262,644	11,052,183			12,314,827	
12. Hawaii	HI	L	285,295	564,308			849,603	
13. Idaho	ID	L	144,623	1,707,626			1,852,249	
14. Illinois	IL	L	3,204,695	7,078,552			10,283,247	81,162
15. Indiana	IN	L	1,491,148	2,274,179			3,765,327	
16. Iowa	IA	L	384,622	4,908,902			5,293,524	
17. Kansas	KS	L	609,900	9,533,697			10,143,597	48,844
18. Kentucky	KY	L	2,198,947	5,943,814			8,142,761	138,427
19. Louisiana	LA	L	1,766,925	4,560,016			6,326,941	
20. Maine	ME	L	4,532	1,101,711			1,106,243	
21. Maryland	MD	L	986,101	5,796,041			6,782,142	
22. Massachusetts	MA	L	335,829	178,439			514,268	
23. Michigan	MI	L	1,976,465	37,061,158			39,037,623	
24. Minnesota	MN	L	918,865	1,756,403			2,675,268	
25. Mississippi	MS	L	128,881	4,153,025			4,281,906	
26. Missouri	MO	L	613,636	10,439,979			11,053,615	
27. Montana	MT	L	763,160	406,348			1,169,508	
28. Nebraska	NE	L	311,662	6,768,003			7,079,665	
29. Nevada	NV	L	411,265	703,437			1,114,702	
30. New Hampshire	NH	L	3,609	2,918,622			2,922,231	
31. New Jersey	NJ	L	37,558	1,027,004			1,064,562	
32. New Mexico	NM	L	171,716	3,763,749			3,935,465	
33. New York	NY	N	91,903	493,179			585,082	
34. North Carolina	NC	L	1,247,873	10,973,699			12,221,572	28,546
35. North Dakota	ND	L	2,100,043	464,775			2,564,818	
36. Ohio	OH	L	5,353,750	7,127,455			12,481,205	40,000
37. Oklahoma	OK	L	970,180	11,006,530			11,976,710	
38. Oregon	OR	L	33,763	388,073			421,836	
39. Pennsylvania	PA	L	435,979	5,306,904			5,742,883	45,000
40. Rhode Island	RI	L	10,319	835,817			846,136	
41. South Carolina	SC	L	575,880	971,647			1,547,527	
42. South Dakota	SD	L	241,734	1,415,153			1,656,887	
43. Tennessee	TN	L	3,404,354	15,356,012			18,760,366	
44. Texas	TX	L	9,782,247	8,751,768	1,206,270		19,740,285	504,332
45. Utah	UT	L	393,150	1,056,724			1,449,874	
46. Vermont	VT	L	2,807	274,915			277,722	
47. Virginia	VA	L	653,358	4,030,985			4,684,343	
48. Washington	WA	L	248,912	1,279,296			1,528,208	
49. West Virginia	WV	L	54,596	1,401,935			1,456,531	
50. Wisconsin	WI	L	720,955	6,640,438			7,361,393	
51. Wyoming	WY	L	32,944	5,050			37,994	
52. American Samoa	AS	L	135,773	900			136,673	
53. Guam	GU	L	32,125	30,124			62,249	
54. Puerto Rico	PR	L	306,300	15,182,317			15,488,617	
55. US Virgin Islands	VI	L	87,756	421,108			508,864	
56. Northern Mariana Islands	MP	L	3,734				3,734	
57. Canada	CAN	N	120,135				120,135	
58. Aggregate Other Alien	OT	X X X	63,452,346	4,328,957			67,781,303	5,000
59. Subtotal	(a) 55		131,141,027	372,607,435	1,207,692		504,956,154	1,283,595
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	131,141,027	372,607,435	1,207,692		504,956,154	1,283,595
96. Plus Reinsurance Assumed		X X X						
97. Totals (All Business)		X X X	131,141,027	372,607,435	1,207,692		504,956,154	1,283,595
98. Less Reinsurance Ceded		X X X	11,326,512				11,326,512	
99. Totals (All Business) less Reinsurance Ceded		X X X	119,814,515	372,607,435	1,207,692		493,629,642	1,283,595

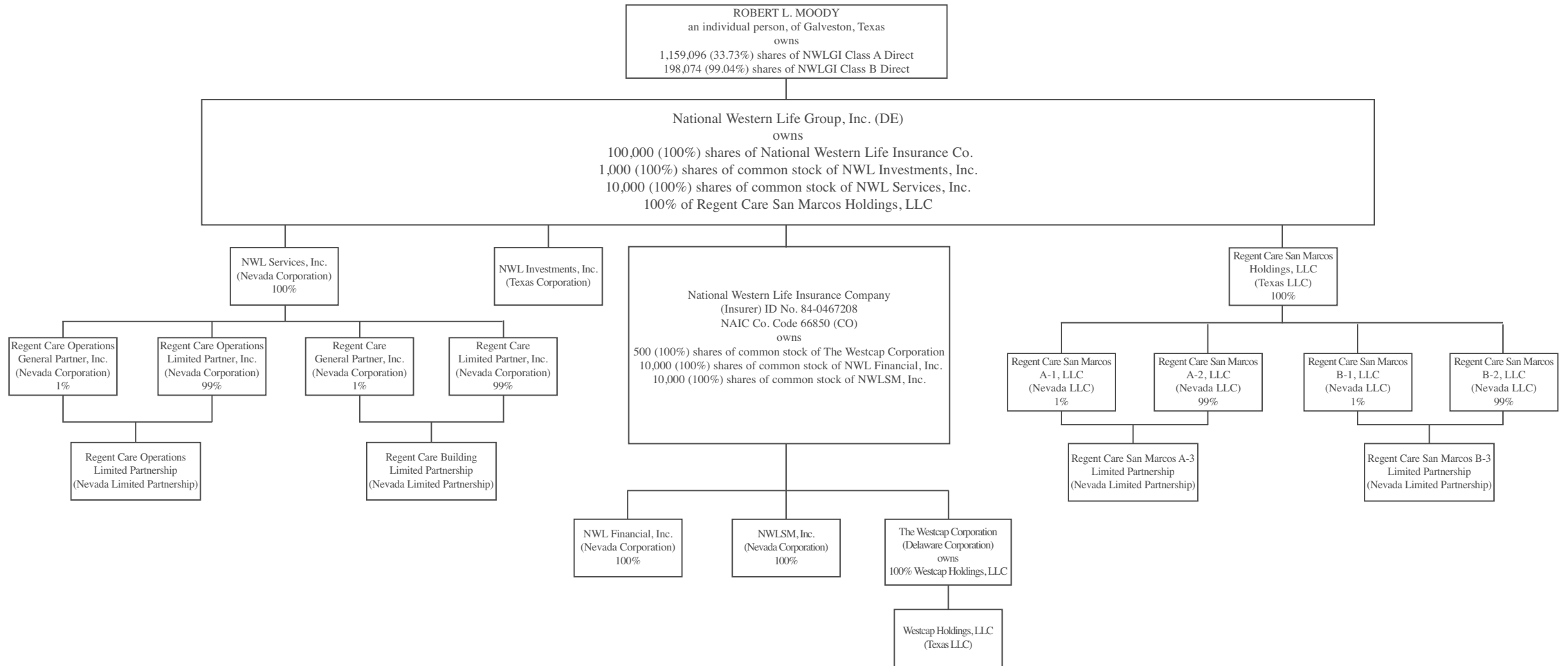
DETAILS OF WRITE-INS							
58001. BRA BRAZIL		X X X	11,832,020				11,832,020
58002. VEN VENEZUELA		X X X	9,403,111	17,512			9,420,623
58003. TWN TAIWAN		X X X	6,997,149	400			6,997,549
58998. Summary of remaining write-ins for Line 58 from overflow page		X X X	35,220,066	4,311,045			39,531,111
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		X X X	63,452,346	4,328,957			67,781,303
9401. . . . .		X X X					
9402. . . . .		X X X					
9403. . . . .		X X X					
9498. Summary of remaining write-ins for Line 94 from overflow page		X X X					
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		X X X					

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG;(R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

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

## PART 1 - ORGANIZATIONAL CHART



## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	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				National Western Life Insurance Company	CO	RE	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	47-3339380			NASDAQ	National Western Life Group, Inc.	DE	UPD	Board of Directors	Board	100.0	Board of Directors	
		00000	74-2857892				NWL Financial, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	86-0879628				NWL Services, Inc.	NV	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2721162				NWL Investments, Inc.	TX	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	27-1410182				NWLSM, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	64-0444474				The Westcap Corporation	DE	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	26-1690656				Regent Care San Marcos Holdings, LLC	TX	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2949517				Regent Care Operations General Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2949516				Regent Care Operations Limited Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2949971				Regent Care Operations Limited Partnership	NV	NIA	Regent Care Operations General Partner, Inc.	Ownership	1.0	Board of Directors	
		00000	74-2949971				Regent Care Operations Limited Partnership	NV	NIA	Regent Care Operations Limited Partner, Inc.	Ownership	99.0	Board of Directors	
		00001	74-2947549				Regent Care General Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00002	74-2947548				Regent Care Limited Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00003	74-2949772				Regent Care Building Limited Partnership	NV	NIA	Regent Care General Partner, Inc.	Ownership	1.0	Board of Directors	
		00004	74-2949772				Regent Care Building Limited Partnership	NV	NIA	Regent Care Limited Partner, Inc.	Ownership	99.0	Board of Directors	
		00005	77-0588945				Westcap Holdings, LLC	TX	DS	The Westcap Corporation	Ownership	100.0	Board of Directors	
		00006	20-4679754				Regent Care San Marcos A-1, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00007	20-4679892				Regent Care San Marcos A-2, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00008	20-4679956				Regent Care San Marcos A-3 Limited Partnership	NV	NIA	Regent Care San Marcos A-1, LLC	Ownership	1.0	Board of Directors	
		00009	20-4679956				Regent Care San Marcos A-3 Limited Partnership	NV	NIA	Regent Care San Marcos A-2, LLC	Ownership	99.0	Board of Directors	
		00010	20-4680017				Regent Care San Marcos B-1, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00011	20-4680057				Regent Care San Marcos B-2, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00012	87-0794172				Regent Care San Marcos B-3 Limited Partnership	NV	NIA	Regent Care San Marcos B-1, LLC	Ownership	1.0	Board of Directors	
		00013	87-0794172				Regent Care San Marcos B-3 Limited Partnership	NV	NIA	Regent Care San Marcos B-2, LLC	Ownership	99.0	Board of Directors	



## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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:**



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**OVERFLOW PAGE FOR WRITE-INS**


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**Page 2 - Continuation****ASSETS**

	Current Year			Prior Year
	1	2	3	4
<b>REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS</b>	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Non-vested defined contribution plan contribution .....	322,220	322,220		
2505. Utility & other deposits .....	274,062	274,062		
2506. Returned checks and collection items .....	85,631	85,631		
2507. Bills Receivable .....	3,224	3,224		
2508. Prepaid Commission .....	672	672		
2509. Mortgage loans - negative escrow .....				4,569
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	685,809	685,809		4,569

## 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					7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
		2 Life Insurance Premiums	3 Annuity Considerations				
58004. PER PERU	X X X	5,952,113				5,952,113	
58005. CHL CHILE	X X X	5,557,226	2,502			5,559,728	
58006. ARG ARGENTINA	X X X	5,036,871	23,932			5,060,803	5,000
58007. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	X X X	342,459	4,126,152			4,468,611	
58008. COL COLOMBIA	X X X	4,113,210	143,200			4,256,410	
58009. ECU ECUADOR	X X X	3,519,703	3,000			3,522,703	
58010. HTI HAITI	X X X	2,690,727	1,826			2,692,553	
58011. RUS RUSSIA	X X X	1,248,028				1,248,028	
58012. PHL PHILIPPINES	X X X	850,662				850,662	
58013. SLV EL SALVADOR	X X X	753,454				753,454	
58014. DOM DOMINICAN REPUBLIC	X X X	620,549				620,549	
58015. MEX MEXICO	X X X	575,223				575,223	
58016. BOL BOLIVIA	X X X	564,234				564,234	
58017. URY URUGUAY	X X X	563,807				563,807	
58018. HND HONDURAS	X X X	392,497				392,497	
58019. CRI COSTA RICA	X X X	380,113				380,113	
58020. GTM GUATEMALA	X X X	355,672				355,672	
58021. NIC NICARAGUA	X X X	331,537				331,537	
58022. KAZ KAZAKHSTAN	X X X	258,039				258,039	
58023. PAN REPUBLIC OF PANAMA	X X X	182,297				182,297	
58024. PRT PORTUGAL	X X X	130,430				130,430	
58025. PRY PARAGUAY	X X X	109,108				109,108	
58026. ESP SPAIN	X X X	72,005				72,005	
58027. CHN CHINA	X X X	64,749	400			65,149	
58028. IDN INDONESIA	X X X	55,811				55,811	
58029. CHE SWITZERLAND	X X X	53,391				53,391	
58030. UKR UKRAINE	X X X	53,309				53,309	
58031. JAM JAMAICA	X X X	48,639				48,639	
58032. BLR BELARUS	X X X	44,600				44,600	
58033. BEL BELGIUM	X X X	43,053				43,053	
58034. DEU GERMANY	X X X	38,446	2,933			41,379	
58035. ARM ARMENIA	X X X	25,623				25,623	
58036. GBR UNITED KINGDOM	X X X	25,052				25,052	
58037. ITA ITALY	X X X	22,601	600			23,201	
58038. GUY GUYANA	X X X	22,464				22,464	
58039. FRA FRANCE	X X X	19,237	500			19,737	
58040. AUS AUSTRALIA	X X X	13,354	6,000			19,354	
58041. ANT NETHERLANDS ANTILLES	X X X	12,183				12,183	
58042. ISR ISRAEL	X X X	11,900				11,900	
58043. MHL MICRONESIA/MARSHALL ISLAND	X X X	11,103				11,103	
58044. AUT AUSTRIA	X X X	10,446				10,446	
58045. SGP SINGAPORE	X X X	10,074				10,074	
58046. UZB UZBEKISTAN	X X X	8,165				8,165	
58047. MCO MONACO	X X X	5,025				5,025	
58048. DNK DENMARK	X X X	4,189				4,189	
58049. IND INDIA	X X X	3,860				3,860	
58050. JPN JAPAN	X X X	2,764				2,764	
58051. VGB BRITISH VIRGIN ISLANDS	X X X	2,748				2,748	
58052. WSM WESTERN SAMOA	X X X	1,755				1,755	
58053. NLD NETHERLANDS	X X X	1,602				1,602	
58054. FWI FRENCH WEST INDIES	X X X	1,280				1,280	
58055. SRB SERBIA	X X X	825				825	
58056. SVK SLOVAKIA	X X X	600				600	
58057. NZL NEW ZEALAND	X X X	483				483	
58058. GRC GREECE	X X X	358				358	
58059. ALB ALBANIA	X X X	281				281	
58060. KOR REPUBLIC OF KOREA	X X X	132				132	
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	X X X	35,220,066	4,311,045			39,531,111	5,000

**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	708,020	709,452
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	914,450	
5. Deduct amounts received on disposals	1,621,935	
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	535	1,432
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		708,020
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		708,020

**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	71,328,722	118,501,313
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	36,720,750	17,170,851
2.2 Additional investment made after acquisition	1,829,094	94,960
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	3,906,957	64,715,014
8. Deduct amortization of premium and mortgage interest points and commitment fees	(48,796)	(276,612)
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)	106,020,405	71,328,722
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	105,370,405	70,678,722
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	105,370,405	70,678,722

**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	295,864	12,570,308
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		195,220
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	4,801	3,820,336
6. Total gain (loss) on disposals		(3,635,643)
7. Deduct amounts received on disposals		12,654,357
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)	300,665	295,864
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	300,665	295,864

**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	10,140,797,927	9,567,825,607
2. Cost of bonds and stocks acquired	299,444,023	1,309,930,117
3. Accrual of discount	3,495,047	7,691,355
4. Unrealized valuation increase (decrease)	9,175,843	(4,097,287)
5. Total gain (loss) on disposals	2,027,193	9,536,142
6. Deduct consideration for bonds and stocks disposed of	291,021,546	741,375,602
7. Deduct amortization of premium	3,729,227	8,712,405
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)	10,160,189,260	10,140,797,927
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,160,189,260	10,140,797,927

## 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

S102

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
<b>BONDS</b>								
1. NAIC 1 (a)	5,499,121,077	299,346,884	408,769,371	26,520,036	5,499,121,077	5,416,218,626		5,624,791,402
2. NAIC 2 (a)	4,281,962,132	288,753,819	137,963,468	(24,488,131)	4,281,962,132	4,408,264,352		4,206,726,660
3. NAIC 3 (a)	172,202,513		135,713	(22,125,272)	172,202,513	149,941,528		108,822,417
4. NAIC 4 (a)	40,863,170		42,834	5,098,532	40,863,170	45,918,868		20,929,618
5. NAIC 5 (a)				15,000,000		15,000,000		
6. NAIC 6 (a)								
7. Total Bonds	9,994,148,892	588,100,703	546,911,386	5,165	9,994,148,892	10,035,343,374		9,961,270,097
<b>PREFERRED STOCK</b>								
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	9,994,148,892	588,100,703	546,911,386	5,165	9,994,148,892	10,035,343,374		9,961,270,097

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

NAIC 1 \$ 0; NAIC 2 \$ 74,243,587; 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	149,650,487	X X X	149,608,771	41,716	

### 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	90,782,640	117,943,657
2. Cost of short-term investments acquired	652,934,315	1,488,540,035
3. Accrual of discount	41,716	23,109
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	594,108,184	1,515,724,161
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)	149,650,487	90,782,640
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	149,650,487	90,782,640

## 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)	38,408,768
2.	Cost Paid/(Consideration Received) on additions	37,539,120
3.	Unrealized Valuation increase/(decrease)	27,299,531
4.	Total gain (loss) on termination recognized	(38,106,615)
5.	Considerations received/(paid) on terminations	1,821,925
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)	63,318,879
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	63,318,879

## 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	<b>NONE</b>
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)	



**NONE**    **Schedule DB - Part C - Section 1**

**NONE**    **Schedule DB - Part C - Section 2**

## 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 .....	63,318,879	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....		
3. Total (Line 1 plus Line 2) .....		63,318,879
4. Part D, Section 1, Column 5 .....	63,318,879	
5. Part D, Section 1, Column 6 .....		
6. Total (Line 3 minus Line 4 minus Line 5) .....		63,318,879

Fair Value Check

7. Part A, Section 1, Column 16 .....	63,318,879	
8. Part B, Section 1, Column 13 .....		
9. Total (Line 7 plus Line 8) .....		63,318,879
10. Part D, Section 1, Column 8 .....	63,318,879	
11. Part D, Section 1, Column 9 .....		
12. Total (Line 9 minus Line 10 minus Line 11) .....		63,318,879

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
2. Cost of cash equivalents acquired	116,781,554	177,222,562
3. Accrual of discount	122,487	132,479
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	111,915,000	313,309,000
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)	4,989,041	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,989,041	

### 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						
<b>NONE</b>								
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.							
Land	Austin	TX	06/22/2016	ITS Austin, LP	652,800		652,800						652,800	1,528,292		875,492	875,492		7,357
Residential Property	Freeport	TX	05/27/2016	Marvin Dale Ricks, Jr.	62,188		55,220	535			(535)		54,685	93,643		38,958	38,958		1,465
0199999 Property Sold					714,988		708,020	535			(535)		707,485	1,621,935		914,450	914,450		8,822
0399999 Totals					714,988		708,020	535			(535)		707,485	1,621,935		914,450	914,450		8,822

## 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
0243500	Houston	TX		04/20/2016	4.750	3,383,000		4,700,000
0243600	Houston	TX		05/31/2016	5.000	8,557,000		13,100,000
0243700	Houston	TX		06/17/2016	5.000	9,353,000		13,600,000
0242800	Richmond	TX		11/30/2015	10.000		115,344	11,225,000
0243300	Tavares	FL		03/15/2016	4.750		1,600,000	4,100,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	21,293,000	1,715,344	46,725,000
0899999 Total Mortgages in good standing				X X X	X X X	21,293,000	1,715,344	46,725,000
3399999 Totals				X X X	X X X	21,293,000	1,715,344	46,725,000

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					
0237200	Amarillo	TX		02/10/2006	06/01/2016	1,330,362		61				61	1,308,947	1,308,988			
0233600	Kenner	LA		04/19/2001	05/01/2016	45,842		12				12	9,296	9,300			
0240500	Mont Belvieu	TX		04/21/2011	05/11/2016	752,001		2,947				2,947	726,019	728,909			
0199999 Mortgages closed by repayment						2,128,205		3,020				3,020	2,044,262	2,047,197			
0242300	Akron	OH		03/25/2015		1,009,102								5,839			
0237200	Amarillo	TX		02/10/2006		1,330,362								8,706			
0242400	Anderson	SC		08/05/2015		1,742,892								9,465			
0230200	Austin	TX		04/15/1999		2,846,577								91,981			
0241900	Brownsville	TX		10/01/2013		2,480,943								33,540			
0242600	Cincinnati	OH		10/23/2015		993,099								5,813			
0236500	Columbus	OH		02/18/2005		292,786								1,655			
0240800	Conroe	TX		12/21/2011		342,877								11,659			
0243400	Conroe	TX		03/29/2016										5,637			
0243000	Cypress	TX		01/28/2016										50,250			
0241500	El Paso	TX		11/29/2012		2,360,828								21,275			
0238600	Fort Worth	TX		10/24/2008		1,589,280								11,741			
0242100	Glen Saint Mary	FL		03/11/2014		1,303,898								7,554			
0238900	Hammond	IN		06/05/2009		3,234,161								13,865			
0238100	Houston	TX		07/13/2007		471,449								6,723			
0241100	Houston	TX		07/31/2012		1,219,229								7,272			
0241700	Houston	TX		07/11/2013		975,171								27,436			
0243500	Houston	TX		04/20/2016										17,284			
0242500	Huntsville	AL		08/26/2015		975,280								20,384			
0242900	Indianapolis	IN		12/22/2015		7,462,500								57,010			
0243200	Jacksonville	NC		03/02/2016										3,442			
0240100	Katy	TX		03/14/2011		3,388,097								98,369			
0236100	Keller	TX		11/16/2004		842,782								11,448			
0233600	Kenner	LA		04/19/2001		45,842								9,242			
0237600	La Porte	TX		11/17/2006		569,458								8,838			
0238400	Lake Charles	LA		07/30/2008		696,747								9,001			
0241600	Marana	AZ		05/01/2013		1,733,366								11,441			
0238500	Mentor	OH		08/22/2008		598,504								4,493			
0240500	Mont Belvieu	TX		04/21/2011		752,001								6,610			
0241000	Oroville	CA		05/07/2012		6,362,491								33,356			

E021

### SCHEDULE B - PART 3

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

E02.2

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					
0240600	Port Arthur	TX		05/23/2011		1,512,697								28,272			
0241800	Red Bluff	CA		08/19/2013		1,277,846								7,978			
0238000	Reno	NV		03/27/2007		6,483,797								85,902			
0237900	Rockford	IL		02/28/2007		4,160,039								63,356			
0241400	Saginaw	TX		11/29/2012		678,798								10,393			
0234800	San Antonio	TX		05/29/2002		677,140								9,267			
0237100	San Antonio	TX		12/22/2005		846,348								26,095			
0240200	San Antonio	TX		03/15/2011		262,208								16,940			
0236000	San Dimas	CA		04/19/2004		1,713,978								12,714			
0237500	Seabrook	TX		11/17/2006		473,361								7,347			
0243300	Tavares	FL		03/15/2016										28,002			
0237400	The Woodlands	TX		11/14/2006		667,753								5,957			
0242700	The Woodlands	TX		11/30/2015		497,500								5,481			
0243100	Tupelo	MS		01/28/2016										66,622			
0236300	Waco	TX		12/30/2004		538,742								4,418			
0241300	Wasilla	AK		09/25/2012		746,526								4,462			
023790A	West Lafayette	OH		12/21/2012		727,265								6,290			
0299999 Mortgages with partial repayments						66,883,720								1,000,825			
0599999 Totals						69,011,925		3,020			3,020		2,044,262	3,048,022			

### 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									
<b>NONE</b>												
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)						
<b>NONE</b>																		
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)
02343U-AA-3	AMCOR FINANCE USA INC		04/20/2016	VARIOUS		30,041,647	29,862,000.00		2FE
023765-AA-8	AMERICAN AIRLINES 2016-2 AA		05/02/2016	Deutsche Bank		3,000,000	3,000,000.00		1FE
00185A-AK-0	AON PLC	F	05/16/2016	VARIOUS		9,303,120	9,000,000.00	66,951	2FE
05565E-AH-8	BMW US CAPITAL LLC		04/04/2016	JP Morgan		4,996,550	5,000,000.00		1FE
172967-KN-0	CITIGROUP INC.		04/26/2016	Citigroup		4,989,900	5,000,000.00		2FE
29103D-AG-1	EMERA US FINANCE LP		06/10/2016	VARIOUS		28,052,560	28,000,000.00		2FE
302491-AR-6	FMC CORP		05/10/2016	Stifel Nicolaus		519,800	500,000.00	5,596	2FE
34959J-AC-2	FORTIVE CORPORATION		06/06/2016	Morgan Stanley		4,982,200	5,000,000.00		2FE
485170-BA-1	KANSAS CITY SOUTHERN		05/11/2016	VARIOUS		12,987,060	13,000,000.00		2FE
49245P-AA-4	KERRY GROUP FIN SERVICES	F	05/24/2016	Barclays		2,963,460	3,000,000.00	12,800	2FE
512807-AP-3	LAM RESEARCH CORP		06/09/2016	VARIOUS		25,195,170	25,000,000.00	2,275	2FE
60871R-AG-5	MOLSON COORS BREWING CO.		06/28/2016	Bank Of America		4,992,250	5,000,000.00		2FE
70501V-AA-6	PEARSON FUNDING FIVE PLC	F	04/25/2016	JP Morgan		589,657	610,000.00	9,362	2FE
714264-AM-0	PERNOD RICARD SA	F	06/20/2016	Deutsche Bank		4,039,960	4,000,000.00	5,417	2FE
74834L-AZ-3	QUEST DIAGNOSTICS INC		05/23/2016	Goldman Sachs		2,991,690	3,000,000.00		2FE
82655A-AC-7	SIGMA ALIMENTOS SA	F	04/25/2016	Bank Of America		1,496,955	1,500,000.00		2FE
86787G-AJ-1	SUNTRUST BANK		05/11/2016	VARIOUS		14,961,070	15,000,000.00		2FE
91159H-HM-5	US BANCORP		04/21/2016	US Bank		2,997,690	3,000,000.00		1FE
984851-AD-7	YARA INTERNATIONAL ASA	F	06/07/2016	VARIOUS		20,064,980	20,000,000.00	1,689	2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	179,165,719	178,472,000.00	104,090	X X X
8399997	Total Bonds Part 3				X X X	179,165,719	178,472,000.00	104,090	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	179,165,719	178,472,000.00	104,090	X X X
9999999	Totals				X X X	179,165,719	X X X	104,090	X X X

E04

(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 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 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	06/20/2016	PRINCIPAL RECEIPT		57,042	57,041.60	57,309	57,066			(24)		(24)	57,042				1,622	06/20/2026	1
38373X-R5-7	GNMA 2002-48-OD	06/16/2016	PRINCIPAL RECEIPT		209,833	209,833.10	210,030	209,759		74		74	209,833				5,259	04/16/2032	1	
38374H-W7-1	GNMA 2004-75-VB	06/20/2016	PRINCIPAL RECEIPT		1,198,975	1,198,974.95	1,206,927	1,198,958		17		17	1,198,975				27,493	11/20/2027	1	
38374V-YL-7	GNMA 2009-53-BP	06/20/2016	PRINCIPAL RECEIPT		154,035	154,034.60	153,773	153,855		180		180	154,035				3,851	07/20/2039	1	
38376V-VU-8	GNMA 2010-17 JV	06/16/2016	PRINCIPAL RECEIPT		1,362,152	1,362,151.47	1,354,064	1,360,745		1,407		1,407	1,362,151				25,206	11/16/2026	1	
38378A-YY-1	GNMA 2011-157 CV	06/16/2016	PRINCIPAL RECEIPT		50	50.04	51	50					50				1	11/16/2030	1	
362159-5X-9	GNMA POOL 158462	06/15/2016	PRINCIPAL RECEIPT		1,388	1,388.00	1,351	1,386		2		2	1,388				55	10/15/2016	1	
36217G-F2-8	GNMA POOL 192885	06/15/2016	PRINCIPAL RECEIPT		55	55.28	54	55					55				2	12/15/2016	1	
36218L-J4-8	GNMA POOL 225383	06/15/2016	PRINCIPAL RECEIPT		1,106	1,105.80	1,081	1,097		8		8	1,106				35	06/15/2021	1	
0599999	Total - Bonds - U.S. Governments			X X X	2,984,636	2,984,634.84	2,984,640	2,982,971		1,664		1,664	2,984,635				63,524	X X X	X X X	
3133T9-NW-1	FHLMC 1948 PJ	06/15/2016	PRINCIPAL RECEIPT		21,332	21,331.89	21,215	21,249		83		83	21,332				557	03/15/2027	1	
312903-GL-5	FHLMC 1989-112-I	06/15/2016	PRINCIPAL RECEIPT		7,969	7,969.26	6,774	7,749		220		220	7,969				223	01/15/2021	1	
312904-SN-6	FHLMC 1990-1015-F	06/15/2016	PRINCIPAL RECEIPT		1,694	1,693.99	1,543	1,653		41		41	1,694				49	11/15/2020	1	
312903-VF-1	FHLMC 1990-139-G	06/15/2016	PRINCIPAL RECEIPT		1,015	1,014.94	897	988		27		27	1,015				30	04/15/2021	1	
312905-FG-2	FHLMC 1991-1053-G	06/15/2016	PRINCIPAL RECEIPT		1,711	1,710.88	1,532	1,653		58		58	1,711				50	03/15/2021	1	
312905-GM-8	FHLMC 1991-1055-H	06/15/2016	PRINCIPAL RECEIPT		5,152	5,151.58	4,653	5,027		124		124	5,152				150	03/15/2021	1	
312905-TW-2	FHLMC 1991-1069-J	06/15/2016	PRINCIPAL RECEIPT		4,892	4,892.03	3,947	4,719		173		173	4,892				142	04/15/2021	1	
312906-BR-0	FHLMC 1991-1094-K	06/15/2016	PRINCIPAL RECEIPT		2,087	2,087.30	1,917	2,043		44		44	2,087				60	06/15/2021	1	
312906-NM-8	FHLMC 1991-1109-I	06/15/2016	PRINCIPAL RECEIPT		3,602	3,602.30	3,212	3,502		100		100	3,602				104	08/15/2021	1	
312906-RX-0	FHLMC 1991-1119-H	06/15/2016	PRINCIPAL RECEIPT		12,543	12,543.24	11,864	12,353		190		190	12,543				438	08/15/2021	1	
312907-FV-5	FHLMC 1991-1142-IA	06/15/2016	PRINCIPAL RECEIPT		5,000	5,000.20	4,447	4,852		148		148	5,000				147	10/15/2021	1	
3133TC-ZY-7	FHLMC 2042 T	06/15/2016	PRINCIPAL RECEIPT		5,942	5,942.40	5,977	5,983		(41)		(41)	5,942				174	03/15/2028	1	
31339M-XX-1	FHLMC 2399 EN	06/15/2016	PRINCIPAL RECEIPT		13,480	13,480.25	13,320	13,323		157		157	13,480				339	01/15/2032	1	
31339W-GU-4	FHLMC 2424 OP	06/15/2016	PRINCIPAL RECEIPT		101,125	101,124.94	101,346	101,150		(25)		(25)	101,125				2,527	03/15/2032	1	
31392R-JK-8	FHLMC 2470-QG	06/15/2016	PRINCIPAL RECEIPT		45,627	45,626.60	46,397	46,041		(415)		(415)	45,627				1,124	07/15/2032	1	
31393F-5Y-8	FHLMC 2522-TC	06/15/2016	PRINCIPAL RECEIPT		211,800	211,799.69	211,996	211,579		221		221	211,800				4,855	11/15/2022	1	
31392X-MQ-8	FHLMC 2523-ND	06/15/2016	PRINCIPAL RECEIPT		172,012	172,012.00	176,420	173,229		(1,217)		(1,217)	172,012				4,377	11/15/2022	1	
31393G-VM-3	FHLMC 2533-TC	06/15/2016	PRINCIPAL RECEIPT		120,383	120,383.30	121,361	120,572		(188)		(188)	120,383				2,800	12/15/2022	1	
31393H-E8-1	FHLMC 2543-BL	06/15/2016	PRINCIPAL RECEIPT		137,508	137,508.28	137,788	137,414		94		94	137,508				3,199	12/15/2022	1	
31393G-BH-6	FHLMC 2545-NB	06/15/2016	PRINCIPAL RECEIPT		142,502	142,502.41	146,154	143,684		(1,181)		(1,181)	142,502				3,315	12/15/2022	1	
31393J-DN-5	FHLMC 2553-BG	06/15/2016	PRINCIPAL RECEIPT		196,706	196,706.00	194,117	196,032		674		674	196,706				4,326	10/15/2032	1	
31393J-6E-3	FHLMC 2556-TC	06/15/2016	PRINCIPAL RECEIPT		291,358	291,357.60	297,230	293,069		(1,711)		(1,711)	291,358				6,790	01/15/2023	1	
31393J-LL-0	FHLMC 2557-QU	06/15/2016	PRINCIPAL RECEIPT		585,050	585,050.42	589,501	586,021		(971)		(971)	585,050				13,645	01/15/2023	1	
31393L-NV-1	FHLMC 2564-QD	06/15/2016	PRINCIPAL RECEIPT		161,440	161,439.94	162,752	161,724		(284)		(284)	161,440				3,756	02/15/2023	1	
31393K-PE-9	FHLMC 2575-DB	06/15/2016	PRINCIPAL RECEIPT		411,912	411,911.96	411,912	411,912					411,912				9,705	02/15/2023	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.							
31393N-N7-0	FHLMC 2590-WK		06/15/2016	PRINCIPAL RECEIPT		538,114	538,113.53	549,677	543,821		(5,707)		(5,707)		538,114				12,727	03/15/2033	1
31393P-CJ-1	FHLMC 2595-CD		06/15/2016	PRINCIPAL RECEIPT		188,008	188,007.65	185,481	186,747		1,261		1,261		188,008				4,037	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		06/15/2016	PRINCIPAL RECEIPT		167,262	167,262.30	171,130	167,785		(523)		(523)		167,262				3,823	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		06/15/2016	PRINCIPAL RECEIPT		371,011	371,010.47	373,324	371,953		(942)		(942)		371,010				7,635	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		06/15/2016	PRINCIPAL RECEIPT		391,495	391,495.05	394,125	392,500		(1,005)		(1,005)		391,495				8,500	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		06/15/2016	PRINCIPAL RECEIPT		330,625	330,625.15	331,802	330,832		(207)		(207)		330,625				7,021	07/15/2033	1
31394J-KW-6	FHLMC 2673-QL		06/15/2016	PRINCIPAL RECEIPT		189,875	189,875.40	189,297	189,416		459		459		189,875				4,540	09/15/2023	1
31394Y-KL-7	FHLMC 2791-PH		06/15/2016	PRINCIPAL RECEIPT		722,234	722,234.23	734,614	722,857		(623)		(623)		722,234				16,352	05/15/2033	1
31394Y-5K-6	FHLMC 2794-HE		06/15/2016	PRINCIPAL RECEIPT		394,557	394,557.24	388,639	393,605		952		952		394,557				8,066	05/15/2019	1
31394X-VA-1	FHLMC 2797-VH		06/15/2016	PRINCIPAL RECEIPT		676,886	676,885.88	663,193	676,087		799		799		676,886				15,279	07/15/2024	1
31395A-2M-6	FHLMC 2811-VD		06/15/2016	PRINCIPAL RECEIPT		862,231	862,231.15	868,056	862,289		(58)		(58)		862,231				19,945	07/15/2024	1
31395F-3W-2	FHLMC 2835-VB		06/15/2016	PRINCIPAL RECEIPT		906,511	906,511.17	926,058	907,132		(621)		(621)		906,511				21,586	06/15/2021	1
31395E-4K-0	FHLMC 2843-VB		06/15/2016	PRINCIPAL RECEIPT		924,316	924,316.25	939,481	924,607		(291)		(291)		924,316				21,289	08/15/2023	1
31395H-H8-6	FHLMC 2869-NY		06/15/2016	PRINCIPAL RECEIPT		414,537	414,536.90	408,748	412,015		2,522		2,522		414,537				8,605	10/15/2024	1
31395M-UF-4	FHLMC 2922-EC		06/15/2016	PRINCIPAL RECEIPT		125,712	125,711.50	121,154	123,912		1,799		1,799		125,712				2,622	02/15/2025	1
31395T-S6-2	FHLMC 2962-WY		06/15/2016	PRINCIPAL RECEIPT		368,705	368,705.36	374,769	370,363		(1,658)		(1,658)		368,705				8,391	04/15/2025	1
31396A-F2-5	FHLMC 3028-BY		06/15/2016	PRINCIPAL RECEIPT		701,834	701,834.12	698,764	700,189		1,645		1,645		701,834				14,508	09/15/2035	1
31396R-2K-2	FHLMC 3152-LN		06/15/2016	PRINCIPAL RECEIPT		171,190	171,189.80	173,544	172,578		(1,388)		(1,388)		171,190				4,432	05/15/2036	1
31397F-P4-8	FHLMC 3289-ND		06/15/2016	PRINCIPAL RECEIPT		146,754	146,754.00	148,130	147,027		(273)		(273)		146,754				3,377	06/15/2035	1
31397H-YA-0	FHLMC 3329-JD		06/15/2016	PRINCIPAL RECEIPT		199,099	199,099.00	199,037	199,023		76		76		199,099				4,673	06/15/2036	1
31397H-N8-7	FHLMC 3337-MD		06/15/2016	PRINCIPAL RECEIPT		266,554	266,553.90	267,720	266,638		(84)		(84)		266,554				6,048	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		06/15/2016	PRINCIPAL RECEIPT		525,511	525,511.22	539,573	538,585		(13,074)		(13,074)		525,511				11,081	06/15/2038	1
31398E-S4-7	FHLMC 3548-EB		06/15/2016	PRINCIPAL RECEIPT		61,279	61,279.27	63,805	62,517		(1,237)		(1,237)		61,279				1,024	07/15/2029	1
31398W-NF-7	FHLMC 3637-KB		06/15/2016	PRINCIPAL RECEIPT		300,236	300,236.20	293,868	297,251		2,985		2,985		300,236				5,640	02/15/2030	1
3137A1-JE-4	FHLMC 3708-BP		06/15/2016	PRINCIPAL RECEIPT		715,735	715,735.41	752,976	737,871		(22,135)		(22,135)		715,735				13,095	02/15/2035	1
3137A3-UK-3	FHLMC 3771-AL		06/15/2016	PRINCIPAL RECEIPT		702,164	702,163.50	669,974	681,771		20,392		20,392		702,164				11,370	12/15/2030	1
3137A7-YZ-7	FHLMC 3827-VD		06/15/2016	PRINCIPAL RECEIPT		3,277,846	3,277,846.11	3,156,719	3,250,221		27,625		27,625		3,277,846				53,196	12/15/2031	1
3137A8-HN-1	FHLMC 3829-VB		06/15/2016	PRINCIPAL RECEIPT		1,018,987	1,018,986.60	961,822	1,005,774		13,213		13,213		1,018,987				20,380	09/15/2029	1
3137AL-QB-8	FHLMC 4003-WD		06/15/2016	PRINCIPAL RECEIPT		30,758	30,757.62	30,863	30,783		(25)		(25)		30,758				449	04/15/2039	1
313401-WS-6	FHLMC POOL 170208		06/15/2016	PRINCIPAL RECEIPT		130	130.48	130	130						130				5	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		06/15/2016	PRINCIPAL RECEIPT		722	721.65	695	718		4		4		722				22	01/01/2017	1
313603-NF-5	FNMA 1989-101-H		06/27/2016	PRINCIPAL RECEIPT		5,967	5,966.84	5,363	5,842		124		124		5,967				147	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		06/27/2016	PRINCIPAL RECEIPT		7,556	7,555.59	6,795	7,356		199		199		7,556				215	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		06/27/2016	PRINCIPAL RECEIPT		8,139	8,139.00	7,264	7,925		214		214		8,139				237	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		06/27/2016	PRINCIPAL RECEIPT		4,005	4,005.27	3,574	3,905		101		101		4,005				108	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		06/27/2016	PRINCIPAL RECEIPT		3,584	3,583.77	3,098	3,469		115		115		3,584				78	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		06/27/2016	PRINCIPAL RECEIPT		2,663	2,662.80	2,403	2,589		73		73		2,663				78	05/15/2021	1

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31358G-U4-7	FNMA 1991-53-J		06/27/2016	PRINCIPAL RECEIPT		5,134	5,133.49	4,736	5,032		101		101		5,133				150	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		06/27/2016	PRINCIPAL RECEIPT		2,991	2,991.25	3,107	3,034		(43)		(43)		2,991				93	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		06/27/2016	PRINCIPAL RECEIPT		36,409	36,408.90	35,755	35,782		627		627		36,409				961	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		06/27/2016	PRINCIPAL RECEIPT		38,245	38,244.90	38,447	38,284		(40)		(40)		38,245				994	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		06/27/2016	PRINCIPAL RECEIPT		168,739	168,739.27	166,162	167,497		1,242		1,242		168,739				3,754	11/25/2022	1
31392F-XR-3	FNMA 2002-88-LX		06/27/2016	PRINCIPAL RECEIPT		94,992	94,992.05	95,571	95,004		(12)		(12)		94,992				2,198	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		06/27/2016	PRINCIPAL RECEIPT		425,983	425,983.14	426,649	425,614		369		369		425,983				9,587	01/25/2023	1
31393A-GW-1	FNMA 2003-26-HB		06/27/2016	PRINCIPAL RECEIPT		288,994	288,994.22	283,847	287,018		1,976		1,976		288,994				6,073	04/25/2023	1
31394A-GJ-9	FNMA 2004-54-BL		06/27/2016	PRINCIPAL RECEIPT		84,115	84,115.25	81,382	82,791		1,324		1,324		84,115				1,733	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		06/27/2016	PRINCIPAL RECEIPT		183,311	183,311.28	170,753	177,338		5,973		5,973		183,311				3,394	09/25/2024	1
31394D-JJ-0	FNMA 2005-29 QE		06/27/2016	PRINCIPAL RECEIPT		145,434	145,434.05	148,297	147,045		(1,611)		(1,611)		145,434				3,004	04/25/2035	1
31394B-7J-7	FNMA 2005-32-AE		06/27/2016	PRINCIPAL RECEIPT		436,131	436,131.00	413,484	427,412		8,719		8,719		436,131				8,948	04/25/2025	1
31395D-LB-3	FNMA 2006-37-DB		06/27/2016	PRINCIPAL RECEIPT		118,664	118,664.25	117,311	118,518		146		146		118,664				2,697	04/25/2035	1
31396Q-UH-0	FNMA 2009-64 TB		06/27/2016	PRINCIPAL RECEIPT		147,960	147,959.82	147,960	147,960						147,960				2,466	08/25/2029	1
31396Q-Q9-3	FNMA 2009-66-JB		06/27/2016	PRINCIPAL RECEIPT		476,395	476,395.00	450,631	456,854		19,541		19,541		476,395				8,119	09/25/2029	1
31398M-EV-4	FNMA 2010 14 AC		06/27/2016	PRINCIPAL RECEIPT		224,314	224,314.35	212,853	218,864		5,451		5,451		224,314				3,853	03/25/2030	1
31398M-5N-2	FNMA 2010 32 BL		06/27/2016	PRINCIPAL RECEIPT		771,924	771,924.09	811,968	797,082		(25,158)		(25,158)		771,924				15,446	04/25/2040	1
31398T-X5-5	FNMA 2010-103 MD		06/27/2016	PRINCIPAL RECEIPT		1,222,165	1,222,165.38	1,252,211	1,232,399		(10,233)		(10,233)		1,222,165				20,104	12/25/2038	1
31397Q-7C-6	FNMA 2011 34 VB		06/27/2016	PRINCIPAL RECEIPT		2,776,392	2,776,391.90	2,733,878	2,768,961		7,431		7,431		2,776,392				42,483	04/25/2031	1
31397Q-PD-4	FNMA 2011-12 MB		06/27/2016	PRINCIPAL RECEIPT		280,246	280,246.25	275,342	277,540		2,706		2,706		280,246				4,431	02/25/2031	1
31397S-JV-7	FNMA 2011-32 GV		06/27/2016	PRINCIPAL RECEIPT		4,793,912	4,793,912.40	4,694,102	4,778,412		15,501		15,501		4,793,912				79,276	03/25/2030	1
3136A0-AZ-0	FNMA 2011-69 GB		06/27/2016	PRINCIPAL RECEIPT		475,419	475,419.45	462,544	468,764		6,655		6,655		475,419				9,008	07/25/2031	1
31371E-VY-8	FNMA POOL 250031		06/27/2016	PRINCIPAL RECEIPT		833	833.12	829	830		3		3		833				25	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		06/27/2016	PRINCIPAL RECEIPT		368	368.45	367	367		1		1		368				11	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		06/27/2016	PRINCIPAL RECEIPT		744	743.51	742	742		2		2		744				21	10/01/2024	1
313614-RV-3	FNMA POOL 50000		06/27/2016	PRINCIPAL RECEIPT		680	680.26	644	674		7		7		680				23	05/01/2017	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Oblig				XXX	31,587,128	31,587,131.81	31,313,509	31,525,422		61,706		61,706		31,587,126				612,315	XXX	XXX
01877K-AD-5	ALLIANCE PIPELINE US 144A		06/30/2016	Sink PMT @ 100.000000		200,000	200,000.00	196,425	197,748		2,252		2,252		200,000				4,591	12/31/2025	2FE
023770-AA-8	AMERICAN AIRLINES 2015-1 A		05/02/2016	Sink PMT @ 100.000000		176,911	176,911.14	175,900	175,913		998		998		176,911					05/01/2027	1FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		06/15/2016	PRINCIPAL RECEIPT		42,834	42,834.05	42,685	42,735		99		99		42,834				1,189	03/15/2029	4AM
10138M-AG-0	BOTTLING GROUP (PEPSI) LLC		04/01/2016	MATURITY		10,000,000	10,000,000.00	9,818,800	9,994,066		5,934		5,934		10,000,000				275,000	04/01/2016	1FE
13605W-AQ-4	CANADIAN IMPERIAL BANK OF COM	A	05/20/2016	CALLED @ 100.0000000		25,000,000	25,000,000.00	25,000,000	25,000,000						25,000,000				377,500	05/20/2025	1FE
136375-BM-3	CANADIAN NATIONAL RAILWAY	A	06/01/2016	MATURITY		15,000,000	15,000,000.00	14,958,550	14,997,762		2,238		2,238		15,000,000				435,000	06/01/2016	1FE
161546-JH-0	CHASE FUNDING MTG LOAN 2004-2-		06/27/2016	PRINCIPAL RECEIPT		160,753	160,752.90	154,899	155,500		5,253		5,253		160,753				4,022	02/25/2035	1FM
20030N-AG-6	COMCAST CORP		06/15/2016	MATURITY		5,000,000	5,000,000.00	4,980,200	4,998,953		1,047		1,047		5,000,000				123,750	06/15/2016	1FE

(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	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)
210805-CK-1	CONTINENTAL AIRLINES 1998-3-A1		05/02/2016	Sink PMT @ 100.000000		938,362	938,361.85	934,340	937,712		650		650		938,362					05/01/2018	1FE
210795-PZ-7	CONTINENTAL AIRLINES 2012-A		04/12/2016	Sink PMT @ 100.000000		98,437	98,437.43	97,453	97,710		727		727		98,437				2,043	04/11/2024	1FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		06/27/2016	PRINCIPAL RECEIPT		493,101	493,101.36	493,089	492,629		472		472		493,101				12,145	02/25/2035	1FM
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		06/27/2016	PRINCIPAL RECEIPT		392,316	392,316.36	392,298	391,974		343		343		392,316				9,081	01/25/2035	1FM
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5		06/27/2016	PRINCIPAL RECEIPT		12,308	12,307.68	9,280	10,953		1,355		1,355		12,308				362	02/25/2028	1AM
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		06/20/2016	PRINCIPAL RECEIPT		27,503	27,502.67	27,503	27,503						27,503				799	12/20/2029	1FM
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		06/27/2016	PRINCIPAL RECEIPT		34,920	34,919.60	34,767	34,757		162		162		34,920				1,075	09/25/2028	2FM
402740-AC-8	GULFSTREAM NATURAL GAS		06/01/2016	MATURITY		13,000,000	13,000,000.00	13,238,020	13,017,351		(17,351)		(17,351)		13,000,000				451,750	06/01/2016	2FE
45138L-AV-5	IDAHO POWER CO		04/11/2016	CALLED @ 113.8950000		7,972,650	7,000,000.00	6,987,050	6,994,911		399		399		6,995,310		977,340	977,340	227,206	04/01/2019	1FE
476556-CM-5	JERSEY CENTRAL POWER & LIGHT		05/02/2016	MATURITY		11,000,000	11,000,000.00	11,211,230	11,008,217		(8,217)		(8,217)		11,000,000				309,375	05/01/2016	2FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		06/27/2016	PRINCIPAL RECEIPT		97,054	97,053.50	99,421	98,471		(1,418)		(1,418)		97,054				1,994	11/25/2034	2FM
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		06/27/2016	PRINCIPAL RECEIPT		135,713	135,713.20	127,041	126,691		9,022		9,022		135,713				3,340	01/25/2036	3FM
539830-AE-9	LOCKHEED MARTIN		05/02/2016	MATURITY		4,396,000	4,396,000.00	4,926,070	4,419,569		(23,569)		(23,569)		4,396,000				168,147	05/01/2016	2FE
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3		06/27/2016	PRINCIPAL RECEIPT		8,270	8,269.94	8,270	8,270						8,270				190	12/25/2032	1FM
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		06/29/2016	PRINCIPAL RECEIPT		51,947	51,946.75	51,135	51,490		457		457		51,947				1,193	11/25/2033	1FM
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		06/16/2016	PRINCIPAL RECEIPT		91,227	91,226.73	91,212	91,162		64		64		91,227				2,457	04/15/2029	2AM
760985-L6-6	RAMP 2003-RS11-AI6B		06/27/2016	PRINCIPAL RECEIPT		86,723	86,723.05	86,722	86,621		102		102		86,723				2,084	12/25/2033	1FM
76110W-ZN-9	RASC 2004-KS6-AI5		06/27/2016	PRINCIPAL RECEIPT		65,037	65,036.61	62,442	63,246		1,790		1,790		65,037				1,545	07/25/2034	1FM
76110W-UL-8	RASC HEL 2003-KS9-AI5		06/27/2016	PRINCIPAL RECEIPT		73,063	73,063.44	46,168	52,088		20,976		20,976		73,063				1,593	11/25/2033	1FM
83364L-AB-5	SOCIETE GENERALE	F	04/20/2016	MATURITY		5,000,000	5,000,000.00	4,989,850	4,999,599		401		401		5,000,000				143,750	04/20/2016	2FE
835495-AH-5	SONOCO PRODUCTS		06/15/2016	MATURITY		15,000,000	15,000,000.00	14,966,780	14,998,275		1,725		1,725		15,000,000				421,875	06/15/2016	2FE
87938W-AB-9	TELEFONICA EMISIONES SAU	F	06/20/2016	MATURITY		2,765,000	2,765,000.00	2,478,850	2,741,689		23,311		23,311		2,765,000				88,770	06/20/2016	2FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1		06/13/2016	Sink PMT @ 100.000000		86,956	86,955.90	86,956	86,956						86,956				2,056	11/12/2026	1FE
89655N-AA-8	TRINITY RAIL LEASING 2004-1A		06/14/2016	Sink PMT @ 100.000000		144,553	144,553.36	144,553	144,553						144,553				3,195	08/14/2027	1FE
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		06/16/2016	Sink PMT @ 100.000000		33,944	33,943.65	33,944	33,944						33,944				944	11/16/2039	1FE
89656C-AA-1	TRINITY RAIL LEASING 2010-1		06/16/2016	Sink PMT @ 100.000000		77,785	77,784.77	79,285	79,068		(1,283)		(1,283)		77,785				1,715	10/16/2040	1FE
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		06/16/2016	Sink PMT @ 100.000000		52,456	52,455.54	52,456	52,456						52,456				853	07/15/2043	1FE
90263B-GT-9	UCFC HEL 1998-C-A6		06/15/2016	PRINCIPAL RECEIPT		84,585	84,584.50	83,249	83,274		1,310		1,310		84,585				2,724	11/15/2029	1FM
92178P-AD-9	VANDERBILT MTG 2002-1-A4		06/07/2016	PRINCIPAL RECEIPT		123,125	123,125.00	123,079	123,086		39		39		123,125				3,364	05/07/2027	1FE
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		06/27/2016	PRINCIPAL RECEIPT		55,495	55,494.70	57,454	55,979		(484)		(484)		55,495				1,447	06/25/2033	2FM
929227-U4-7	WASHINGTON MUTUAL 2003-S4-2A2		06/27/2016	PRINCIPAL RECEIPT		119,035	119,035.00	123,025	119,912		(877)		(877)		119,035				2,967	06/25/2033	1FM
949757-AG-3	WELLS FARGO 2004-6-A7		06/27/2016	PRINCIPAL RECEIPT		65,748	65,747.90	64,525	65,238		510		510		65,748				1,598	06/25/2034	1FM
961501-AA-1	WESTSIDE INTERMODAL BNI		06/16/2016	CALLED @ 100.0000000		285,259	285,258.55	285,259	285,259						285,259				8,056	06/15/2023	1FE
98385X-AH-9	XTO ENERGY INC		04/01/2016	MATURITY		5,000,000	5,000,000.00	4,932,420	4,997,642		2,358		2,358		5,000,000				141,250	04/01/2016	1FE
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	123,449,070	122,476,417.13	122,752,655	122,440,932		30,795		30,795		122,471,730		977,340	977,340	3,241,995	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 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.								
8399997	Total - Bonds - Part 4				X X X	158,020,834	157,048,183.78	157,050,804	156,949,325		94,165		94,165		157,043,491		977,340	977,340	3,917,834	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	158,020,834	157,048,183.78	157,050,804	156,949,325		94,165		94,165		157,043,491		977,340	977,340	3,917,834	X X X	X X X	
9999999	Totals					158,020,834	X X X	157,050,804	156,949,325		94,165		94,165		157,043,491		977,340	977,340	3,917,834	X X X	X X X	

E05.4

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	10,924	22,600,003	-2068.76	788,740						(165,311)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/07/2015	07/07/2016	8,889	18,499,991	-2081.34	634,550						(90,815)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/10/2015	07/10/2016	21,525	44,699,993	-2076.62	1,528,740						(289,488)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/13/2015	07/13/2016	5,477	11,499,992	-2099.6	361,100						(24,608)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	6,113	13,000,001	-2126.64	377,000						(15,003)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/20/2015	07/20/2016	7,518	16,000,000	-2128.28	456,000						(16,641)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/24/2015	07/26/2016	8,319	17,300,000	-2079.65	541,490						(102,992)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/27/2015	07/27/2016	6,142	12,700,000	-2067.64	419,100						(113,817)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/03/2015	08/03/2016	7,245	15,200,006	-2098.04	466,640						(60,964)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/05/2015	08/05/2016	6,715	14,100,000	-2099.84	425,820						(65,090)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/06/2015	08/05/2016	8,159	17,000,000	-2083.56	540,600						(119,258)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/11/2015	08/11/2016	5,134	10,699,991	-2084.07	347,750						(70,566)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/12/2015	08/12/2016	5,081	10,600,000	-2086.05	348,740						(66,973)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/13/2015	08/12/2016	4,944	10,300,000	-2083.39	324,450						(65,258)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/18/2015	08/18/2016	4,817	10,100,004	-2096.92	314,110						(58,103)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/19/2015	08/19/2016	3,991	8,300,000	-2079.61	270,580						(72,066)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/20/2015	08/19/2016	4,961	10,100,000	-2035.73	355,520						(189,853)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/25/2015	08/25/2016	8,460	15,800,000	-1867.61	693,620						(69,710)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/26/2015	08/26/2016	4,947	9,600,000	-1940.51	465,600						(81,425)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/27/2015	08/26/2016	6,238	12,399,997	-1987.66	504,680						(191,318)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	22,017	42,300,000	-1921.22	2,144,610						(225,694)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/11/2015	09/12/2016	14,023	27,500,000	-1961.05	1,254,000						(339,597)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/18/2015	09/16/2016	14,658	28,700,000	-1958.03	1,188,180						(343,262)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/25/2015	09/23/2016	16,206	31,300,000	-1931.34	1,289,560						(268,657)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/02/2015	10/04/2016	6,611	12,899,992	-1951.36	558,570						(81,674)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2015	10/05/2016	6,744	13,400,009	-1987.05	525,280						(168,989)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/06/2015	10/06/2016	8,334	16,500,000	-1979.92	648,450						(188,031)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/09/2015	10/10/2016	14,889	30,000,000	-2014.89	1,131,000						(607,892)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/12/2015	10/12/2016	5,304	10,700,000	-2017.46	389,480						(206,243)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/13/2015	10/13/2016	10,131	20,300,000	-2003.69	740,950						(416,737)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2015	10/19/2016	4,475	9,100,000	-2033.66	315,770						(183,288)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2015	10/20/2016	10,587	21,500,006	-2030.77	733,150						(431,673)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/26/2015	10/26/2016	4,201	8,699,992	-2071.18	290,580						(165,738)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/27/2015	10/27/2016	7,406	15,300,002	-2065.89	520,200						(337,544)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2015	11/04/2016	15,911	33,400,000	-2099.2	1,135,600						(530,325)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2015	11/11/2016	12,555	25,400,000	-2023.04	985,520						(570,857)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/18/2015	11/18/2016	7,391	15,399,990	-2083.58	566,720						(300,821)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2015	11/18/2016	5,170	10,800,000	-2089.17	385,560						(190,942)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/25/2015	11/29/2016	12,830	26,800,000	-2088.87	959,440						(497,087)						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	Credit Suisse E58DKGMJY		12/04/2015	12/02/2016	12,908	26,999,995	-2091.69	955,800				78,932	78,932	(473,287)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/11/2015	12/13/2016	10,187	20,499,993	-2012.37	877,400				465,385	465,385	(441,049)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/18/2015	12/20/2016	13,263	26,599,991	-2005.55	1,090,600				758,594	758,594	(508,708)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/28/2015	12/28/2016	4,279	8,800,000	-2056.5	327,360				106,378	106,378	(184,954)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/29/2015	12/29/2016	8,757	18,200,000	-2078.36	651,560				146,512	146,512	(353,275)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		01/06/2016	01/06/2017	11,556	23,000,002	-1990.26		940,700			950,020	950,020	9,320						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/08/2016	01/10/2017	16,753	32,199,999	-1922.03		1,413,580			2,357,945	2,357,945	944,365						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/13/2016	01/13/2017	10,580	19,999,994	-1890.28		878,000			1,829,731	1,829,731	951,731						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		01/20/2016	01/20/2017	6,669	12,400,000	-1859.33		631,160			1,405,327	1,405,327	774,167						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/27/2016	01/27/2017	8,922	16,800,000	-1882.95		720,720			1,673,194	1,673,194	952,474						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		02/04/2016	02/03/2017	8,301	15,899,997	-1915.45		688,470			1,382,429	1,382,429	693,959						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		02/05/2016	02/06/2017	6,117	11,500,000	-1880.05		520,950			1,234,713	1,234,713	713,763						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		02/11/2016	02/10/2017	6,615	12,100,000	-1829.08		631,620			1,652,186	1,652,186	1,020,566						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		02/12/2016	02/13/2017	5,309	9,900,000	-1864.78		497,970			1,147,191	1,147,191	649,221						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		02/19/2016	02/17/2017	8,760	16,800,000	-1917.78		727,440			1,501,723	1,501,723	774,283						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/25/2016	02/24/2017	7,071	13,800,002	-1951.7		575,460			985,437	985,437	409,977						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		02/26/2016	02/24/2017	3,593	7,000,006	-1948.05		284,900			513,552	513,552	228,652						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/04/2016	03/06/2017	11,400	22,800,006	-1999.99		836,760			1,202,784	1,202,784	366,024						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/11/2016	03/13/2017	10,335	20,900,001	-2022.19		792,110			904,657	904,657	112,547						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/18/2016	03/17/2017	11,075	22,700,000	-2049.58		769,530			768,320	768,320	(1,210)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/24/2016	03/27/2017	10,167	20,699,992	-2035.94		745,200			810,711	810,711	65,511						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/28/2016	03/28/2017	2,995	6,100,007	-2037.05		209,230			239,994	239,994	30,764						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/05/2016	04/05/2017	9,192	18,800,000	-2045.17		650,480			718,715	718,715	68,235						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/07/2016	04/07/2017	5,093	10,399,999	-2041.91		360,880			417,744	417,744	56,864						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/08/2016	04/10/2017	11,916	24,400,000	-2047.6		866,200			942,087	942,087	75,887						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/12/2016	04/12/2017	4,899	10,099,995	-2061.72		350,470			337,109	337,109	(13,361)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/13/2016	04/13/2017	5,666	11,799,991	-2082.42		385,860			308,949	308,949	(76,911)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		04/18/2016	04/18/2017	5,825	12,200,000	-2094.34		385,520			283,249	283,249	(102,271)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		04/20/2016	04/20/2017	6,279	13,200,000	-2102.4		406,560			285,806	285,806	(120,754)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/25/2016	04/25/2017	5,939	12,399,990	-2087.79		407,960			325,147	325,147	(82,813)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/27/2016	04/27/2017	5,966	12,500,000	-2095.15		408,750			297,395	297,395	(111,355)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/04/2016	05/04/2017	6,679	13,700,005	-2051.12		489,090			560,549	560,549	71,459						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/06/2016	05/05/2017	6,903	14,200,005	-2057.14		504,100			558,607	558,607	54,507						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		05/11/2016	05/11/2017	6,830	14,100,000	-2064.46		475,170			523,891	523,891	48,721						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/13/2016	05/12/2017	5,766	11,799,996	-2046.61		401,200			506,441	506,441	105,241						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		05/18/2016	05/18/2017	6,153	12,600,000	-2047.63		438,480			542,003	542,003	103,523						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/20/2016	05/19/2017	5,603	11,499,990	-2052.32		409,400			481,311	481,311	71,911						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/25/2016	05/25/2017	4,831	10,100,005	-2090.54		329,260			293,841	293,841	(35,419)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/27/2016	05/26/2017	6,289	13,200,002	-2099.06		427,680			356,588	356,588	(71,092)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/03/2016	06/02/2017	8,956	18,799,997	-2099.13		611,000			556,934	556,934	(54,066)						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	Credit Suisse E58DKGMJY	06/06/2016	06/06/2017	6,068	12,800,005	-2109.41		409,600		340,598		340,598	(69,002)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/10/2016	06/09/2017	7,633	16,000,000	-2096.07		558,400		502,240		502,240	(56,160)							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/13/2016	06/13/2017	3,656	7,600,004	-2079.06		281,960		278,406		278,406	(3,554)							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2016	06/16/2017	7,194	14,900,005	-2071.22		551,300		592,057		592,057	40,757							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/20/2016	06/20/2017	3,936	8,200,005	-2083.25		285,360		295,661		295,661	10,301							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/24/2016	06/23/2017	8,786	17,900,003	-2037.3		712,420		934,253		934,253	221,833							100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2016	06/27/2017	5,998	11,999,999	-2000.54		502,800		797,885		797,885	295,085							100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2015	07/08/2016	29,278	60,800,007	-2076.62	1,793,600						(726,323)							100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/09/2015	10/10/2016	33,501	67,500,004	-2014.89	1,768,500			343,225		343,225	(1,509,359)							100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/08/2016	01/10/2017	36,108	69,400,006	-1922.03		2,047,300		3,042,928		3,042,928	995,628							100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/08/2016	04/10/2017	391	799,997	-2047.6		32,320		37,202		37,202	4,882							100/0001
S&P 500 Option - DIUL and	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/08/2016	01/10/2017	2,185	4,200,001	-1922.03		111,300		163,626		163,626	52,326							100/0001
S&P 500 Option - DIUL and	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/08/2016	04/10/2017	32,086	65,699,990	-2047.6		1,879,020		2,037,870		2,037,870	158,850							100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2015	07/08/2016	3,034	6,300,008	-2076.62	204,750						(97,685)						100/0001	
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/09/2015	10/10/2016	5,410	10,899,991	-2014.89	321,550			87,154		87,154	(253,597)							100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/08/2016	01/10/2017	104	200,006	-1922.03		8,200		11,899		11,899	3,699							100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/08/2016	04/10/2017	1,954	4,000,007	-2047.6		168,800		193,304		193,304	24,504							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/04/2015	09/06/2016	312	599,997	-1921.22	13,080			3,989		3,989	(12,239)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/18/2015	09/16/2016	255	500,003	-1958.03	11,600			4,706		4,706	(7,701)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSRP	12/18/2015	12/20/2016	299	600,000	-2005.55	11,820			6,551		6,551	(6,839)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSRP	01/06/2016	01/06/2017	301	600,000	-1990.26		11,700		8,893		8,893	(2,807)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/13/2016	04/13/2017	288	600,008	-2082.42		13,740		11,418		11,418	(2,322)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/27/2016	04/27/2017	477	999,994	-2095.15		23,100		10,220		10,220	(12,880)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2016	05/04/2017	439	899,990	-2051.12		20,340		24,231		24,231	3,891							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/11/2016	05/11/2017	533	1,100,006	-2064.46		24,970		24,790		24,790	(180)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/25/2016	05/25/2017	287	600,006	-2090.54		13,560		9,001		9,001	(4,559)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSRP	06/27/2016	06/27/2017	300	600,000	-2000.54		13,320		16,135		16,135	2,815							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2015	07/07/2016	288	600,009	-2081.34	7,860						(67)							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/05/2015	08/05/2016	286	600,008	-2099.84	8,520						(37)							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2015	11/04/2016	286	599,993	-2099.2	13,620			1,079		1,079	(7,038)							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/08/2016	01/10/2017	312	600,000	-1922.03		13,620		19,976		19,976	6,356							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/04/2016	02/03/2017	313	599,996	-1915.45		13,140		22,604		22,604	9,464							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/28/2016	03/28/2017	344	699,991	-2037.05		16,030		14,923		14,923	(1,107)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/13/2015	07/13/2016	381	799,990	-2099.6	24,080			58		58	(9,789)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/20/2015	07/20/2016	282	600,005	-2128.28	17,940						(2,739)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/11/2015	08/11/2016	288	600,004	-2084.07	18,180			139		139	(8,379)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/27/2015	08/26/2016	302	599,995	-1987.66	18,060						(12,753)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/11/2015	09/12/2016	306	600,003	-1961.05	17,640			9,271		9,271	(15,602)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/25/2015	09/23/2016	311	600,067	-1931.34	17,040			8,896		8,896	(10,784)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2015	10/20/2016	345	700,006	-2030.77	20,440			9,271		9,271	(9,085)							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 - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/06/2015	11/04/2016	286	599,993	-2099.2	17,580					3,677								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/13/2015	11/11/2016	346	699,992	-2023.04	20,090					8,685								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		12/28/2015	12/28/2016	292	600,004	-2056.5	16,560					7,006								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		12/29/2015	12/29/2016	289	600,002	-2078.36	16,620					5,955								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		01/13/2016	01/13/2017	529	999,996	-1890.28		29,500				39,765								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/20/2016	01/20/2017	1,345	2,499,999	-1859.33		69,250				169,458								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		06/03/2016	06/02/2017	286	600,000	-2099.13		17,640				14,395								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		11/25/2015	11/29/2016	1,005	2,100,004	-2088.87	56,910					9,238								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/04/2015	12/02/2016	1,100	2,300,001	-2091.69	60,490					24,714								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/11/2015	12/13/2016	745	1,500,000	-2012.37	38,550					21,509								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/18/2015	12/20/2016	399	800,000	-2005.55	21,520					15,733								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		01/27/2016	01/27/2017	850	1,599,999	-1882.95		45,600				75,598								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		02/12/2016	02/13/2017	429	800,009	-1864.78		22,160				38,294								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		02/19/2016	02/17/2017	678	1,300,006	-1917.78		36,400				55,756								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		02/25/2016	02/24/2017	1,127	2,199,995	-1951.7		61,820				92,093								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		03/04/2016	03/06/2017	950	1,899,991	-1999.99		54,150				71,547								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		03/11/2016	03/13/2017	1,088	2,200,001	-2022.19		62,480				75,975								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		03/18/2016	03/17/2017	1,708	3,500,006	-2049.58		100,800				106,625								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		03/28/2016	03/28/2017	1,227	2,499,990	-2037.05		72,750				69,416								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		04/05/2016	04/05/2017	1,858	3,800,008	-2045.17		110,580				137,773								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		04/13/2016	04/13/2017	1,297	2,700,003	-2082.42		78,570				65,589								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		04/20/2016	04/20/2017	809	1,700,000	-2102.4		49,640				39,288								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		04/27/2016	04/27/2017	1,336	2,800,000	-2095.15		81,480				44,538								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		05/04/2016	05/04/2017	1,170	2,399,995	-2051.12		68,160				78,166								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		05/11/2016	05/11/2017	1,647	3,400,000	-2064.46		98,600				96,278								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		05/18/2016	05/18/2017	879	1,800,000	-2047.63		52,020				56,634								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		05/25/2016	05/25/2017	574	1,199,991	-2090.54		34,800				24,735								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		06/13/2016	06/13/2017	818	1,700,000	-2079.06		47,940				45,239								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		06/20/2016	06/20/2017	1,008	2,099,999	-2083.25		60,480				54,173								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		06/27/2016	06/27/2017	1,200	2,400,000	-2000.54		66,960				86,079								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		08/05/2015	08/05/2016	810	1,700,009	-2099.84	29,410													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		08/12/2015	08/12/2016	336	700,000	-2086.05	11,830													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/19/2015	08/19/2016	914	1,899,994	-2079.61	32,490													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		08/26/2015	08/26/2016	670	1,300,000	-1940.51	21,840													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/04/2015	09/06/2016	2,759	5,299,993	-1921.22	83,210					633								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		09/11/2015	09/12/2016	1,530	2,999,995	-1961.05	48,900					14,481								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		09/18/2015	09/16/2016	1,073	2,100,007	-1958.03	35,700					1,800								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/25/2015	09/23/2016	880	1,700,004	-1931.34	27,540													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/13/2015	10/13/2016	549	1,100,006	-2003.69	18,370					1,116								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/19/2015	10/19/2016	492	999,991	-2033.66	17,100					248								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 - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/20/2015	10/20/2016	394	800,002	-2030.77	13,360					110	(7,179)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/26/2015	10/26/2016	290	600,000	-2071.18	9,840					111	(6,669)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		11/06/2015	11/04/2016	1,524	3,199,999	-2099.2	55,680					2,240	(29,550)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/13/2015	11/11/2016	1,186	2,399,993	-2023.04	39,360					3,957	(30,182)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/18/2015	11/18/2016	576	1,199,996	-2083.58	20,160					633	(7,583)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/25/2015	11/29/2016	957	2,000,009	-2088.87	35,000					1,285	(20,498)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/04/2015	12/02/2016	1,291	2,699,995	-2091.69	45,630					4,947	(18,023)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/11/2015	12/13/2016	348	700,000	-2012.37	11,550					3,613	(9,150)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/18/2015	12/20/2016	1,197	2,400,002	-2005.55	40,080					7,563	(33,615)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		01/27/2016	01/27/2017	425	800,009	-1882.95		14,880				18,962	4,082						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/06/2015	07/06/2016	580	1,200,005	-2068.76	19,200						(1,367)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/17/2015	07/18/2016	470	1,000,010	-2126.64	17,200						(134)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/24/2015	07/26/2016	481	1,000,000	-2079.65	17,000						(644)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/03/2015	08/03/2016	381	800,004	-2098.04	13,680						(274)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/11/2015	08/11/2016	816	1,699,997	-2084.07	28,900						(4,497)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		08/18/2015	08/18/2016	334	700,000	-2096.92	12,250						(2,253)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		08/25/2015	08/25/2016	696	1,300,000	-1867.61	21,840						(30,353)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		10/05/2015	10/05/2016	705	1,399,996	-1987.05	22,540					434	(16,771)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/12/2015	10/12/2016	297	599,993	-2017.46	9,900					1,266	(8,580)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/28/2015	12/28/2016	389	799,999	-2056.5	14,000					1,216	(10,041)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/13/2016	01/13/2017	794	1,499,994	-1890.28		24,300				30,282	5,982						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		01/20/2016	01/20/2017	323	600,006	-1859.33		9,420				18,960	9,540						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		02/04/2016	02/03/2017	470	899,993	-1915.45		13,950				20,910	6,960						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/11/2016	02/10/2017	820	1,499,992	-1829.08		21,750				53,542	31,792						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		02/19/2016	02/17/2017	469	899,995	-1917.78		13,680				23,104	9,424						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/25/2016	02/24/2017	922	1,799,994	-1951.7		25,920				32,392	6,472						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/04/2016	03/06/2017	750	1,499,993	-1999.99		22,800				30,460	7,660						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		03/11/2016	03/13/2017	495	999,993	-2022.19		15,500				17,554	2,054						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/18/2016	03/17/2017	293	599,994	-2049.58		9,360				8,902	(458)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/24/2016	03/27/2017	442	900,008	-2035.94		14,220				7,670	(6,550)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/05/2016	04/05/2017	489	1,000,006	-2045.17		16,200				19,309	3,109						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/12/2016	04/12/2017	388	800,009	-2061.72		12,960				15,089	2,129						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/18/2016	04/18/2017	621	1,299,999	-2094.34		21,580				14,614	(6,966)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		04/20/2016	04/20/2017	523	1,099,997	-2102.4		18,370				12,200	(6,170)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/25/2016	04/25/2017	383	799,999	-2087.79		13,200				7,570	(5,630)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/04/2016	05/04/2017	1,024	2,099,998	-2051.12		32,550				36,399	3,849						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/11/2016	05/11/2017	775	1,599,998	-2064.46		25,120				28,239	3,119						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/18/2016	05/18/2017	1,123	2,300,000	-2047.63		36,570				41,613	5,043						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		05/25/2016	05/25/2017	622	1,300,002	-2090.54		20,930				12,285	(8,645)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/03/2016	06/02/2017	619	1,299,991	-2099.13		20,930				16,151	(4,779)						100/0001

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2016	06/09/2017	763	1,599,993	-2096.07		25,440		20,710		20,710	(4,730)							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2016	06/16/2017	290	599,991	-2071.22		9,360		8,513		8,513	(847)							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/24/2016	06/23/2017	442	900,005	-2037.41		14,040		13,658		13,658	(382)							100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/10/2015	07/08/2016	5,153	10,699,992	-2076.62	325,280			149,987		149,987	(120,693)							100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/10/2015	07/08/2016	1,059	2,199,992	-2076.62	69,080			30,846		30,846	(26,199)							100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/09/2015	10/10/2016	6,750	13,600,004	-2014.89	393,040			470,259		470,259	35,665							100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/09/2015	10/10/2016	1,241	2,499,995	-2014.89	74,750			88,965		88,965	6,307							100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/08/2016	01/10/2017	7,544	14,500,000	-1922.03		440,800		648,779		648,779	207,979							100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/08/2016	04/10/2017	6,349	13,000,008	-2047.6		390,000		432,810		432,810	42,810							100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	04/08/2016	04/10/2017	1,172	2,399,992	-2047.6		112,800		127,439		127,439	14,639							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/06/2015	07/07/2016	1,682	3,500,002	-2081.34	191,450						(15,946)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/09/2015	07/08/2016	1,348	2,799,990	-2076.62	159,880						(5,898)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/16/2015	07/15/2016	799	1,699,993	-2126.64	82,450						(344)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/23/2015	07/22/2016	577	1,200,000	-2079.65	57,000						(677)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/24/2015	07/27/2016	629	1,300,008	-2067.64	62,140						(2,477)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/03/2015	08/04/2016	812	1,700,006	-2093.32	79,900						(1,287)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/05/2015	08/05/2016	768	1,600,007	-2083.56	75,840						(632)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/10/2015	08/11/2016	672	1,399,995	-2084.07	66,920						(880)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/12/2015	08/12/2016	480	1,000,006	-2083.39	52,000						(2,024)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/17/2015	08/18/2016	477	1,000,000	-2096.92	49,900						(2,788)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/19/2015	08/19/2016	737	1,500,007	-2035.73	76,650						(18,997)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/24/2015	08/25/2016	910	1,699,992	-1867.61	112,200			29,597		29,597	(94,711)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/26/2015	08/26/2016	503	999,992	-1987.66	66,500			2		2	(37,343)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/03/2015	09/02/2016	2,290	4,399,997	-1921.22	286,000			71,373		71,373	(242,435)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/10/2015	09/09/2016	867	1,699,995	-1961.05	112,030			387		387	(86,130)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/17/2015	09/16/2016	1,277	2,499,993	-1958.03	149,750			1,657		1,657	(134,408)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/24/2015	09/23/2016	932	1,800,009	-1931.34	113,040			23,357		23,357	(114,966)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/05/2015	10/06/2016	1,515	2,999,995	-1979.92	185,100			1,640		1,640	(157,700)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/12/2015	10/13/2016	1,397	2,799,996	-2003.69	159,880			51		51	(128,916)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/16/2015	10/19/2016	836	1,699,997	-2033.66	95,710			29		29	(71,720)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/19/2015	10/20/2016	492	999,992	-2030.77	55,200			9		9	(41,947)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/23/2015	10/26/2016	579	1,200,000	-2071.18	63,000						(29,088)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/26/2015	10/27/2016	484	999,994	-2065.89	53,300			4		4	(28,262)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/05/2015	11/04/2016	1,620	3,399,990	-2099.2	172,040			8		8	(70,924)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/12/2015	11/11/2016	1,087	2,199,995	-2023.04	114,620			26		26	(65,097)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/19/2015	11/18/2016	862	1,800,008	-2089.17	95,580			142		142	(29,745)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/24/2015	11/25/2016	957	2,000,009	-2088.87	104,800			10		10	(44,094)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/03/2015	12/02/2016	765	1,599,996	-2091.69	83,680			48		48	(50,091)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/10/2015	12/09/2016	1,391	2,799,991	-2012.37	152,600			1,425		1,425	(146,397)							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/17/2015	12/16/2016	997	1,999,995	-2005.55	102,400			1,260		1,260	(94,915)							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)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/28/2015	12/29/2016	914	1,899,995	-2078.36	97,470					310							100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/05/2016	01/06/2017	1,507	2,999,999	-1990.26		161,100		20,302		20,302	(140,798)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		01/12/2016	01/13/2017	741	1,399,998	-1890.28		78,400		44,884		44,884	(33,516)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		01/19/2016	01/20/2017	592	1,099,998	-1859.33		67,650		75,334		75,334	7,684						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/26/2016	01/27/2017	903	1,700,003	-1882.95		107,950		91,932		91,932	(16,018)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		02/04/2016	02/03/2017	638	1,199,998	-1880.05		73,200		76,242		76,242	3,042						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		02/11/2016	02/10/2017	858	1,600,000	-1864.78		112,160		173,464		173,464	61,304						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		02/18/2016	02/17/2017	521	1,000,007	-1917.78		64,200		65,931		65,931	1,731						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		02/25/2016	02/24/2017	1,027	2,000,004	-1948.05		127,000		113,146		113,146	(13,854)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/03/2016	03/03/2017	700	1,399,993	-1999.99		78,260		41,531		41,531	(36,729)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/10/2016	03/10/2017	841	1,699,994	-2022.19		93,840		45,111		45,111	(48,729)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		03/17/2016	03/17/2017	781	1,600,005	-2049.58		82,240		37,984		37,984	(44,256)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/23/2016	03/24/2017	540	1,099,998	-2035.94		52,250		32,292		32,292	(19,958)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/04/2016	04/05/2017	1,125	2,299,998	-2045.17		116,610		80,781		80,781	(35,829)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		04/08/2016	04/11/2017	490	1,000,003	-2041.99		53,200		41,865		41,865	(11,335)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/12/2016	04/13/2017	528	1,099,997	-2082.42		57,750		24,512		24,512	(33,238)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		04/15/2016	04/18/2017	477	1,000,005	-2094.34		51,000		21,384		21,384	(29,616)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		04/26/2016	04/27/2017	1,193	2,499,996	-2095.15		129,750		36,148		36,148	(93,602)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/05/2016	05/05/2017	924	1,899,995	-2057.14		106,020		85,802		85,802	(20,218)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/10/2016	05/11/2017	484	1,000,004	-2064.46		52,500		41,240		41,240	(11,260)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/12/2016	05/12/2017	489	999,994	-2046.61		53,000		47,246		47,246	(5,754)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		05/17/2016	05/18/2017	488	1,000,001	-2047.63		54,700		42,228		42,228	(12,472)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/19/2016	05/19/2017	633	1,300,001	-2052.32		71,500		57,413		57,413	(14,087)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/26/2016	05/26/2017	810	1,700,008	-2099.06		85,510		48,794		48,794	(36,716)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		06/02/2016	06/02/2017	1,000	2,099,991	-2099.13		107,310		67,653		67,653	(39,657)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		06/10/2016	06/13/2017	818	1,700,006	-2079.06		93,330		86,241		86,241	(7,089)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH		06/16/2016	06/16/2017	966	1,999,991	-2071.22		127,000		116,887		116,887	(10,113)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		06/24/2016	06/27/2017	850	1,699,999	-2000.54		114,410		142,000		142,000	27,590						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/07/2015	07/07/2016	625	1,300,005	-2081.34	20,670						(1,097)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/13/2015	07/13/2016	333	700,007	-2099.6	11,690						(2,256)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/20/2015	07/20/2016	470	1,000,000	-2128.28	17,300						(29)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		07/07/2015	07/07/2016	1,345	2,800,006	-2081.34	61,880						(8,218)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		07/13/2015	07/13/2016	1,048	2,200,003	-2099.6	50,600						(18,192)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		07/20/2015	07/20/2016	1,128	2,399,998	-2128.28	55,440						(3,377)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		07/27/2015	07/27/2016	871	1,800,005	-2067.64	41,580						(8,388)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		08/05/2015	08/05/2016	1,524	3,200,009	-2099.84	74,560						(8,106)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		08/12/2015	08/12/2016	1,630	3,399,990	-2086.05	78,880						(32,008)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		08/19/2015	08/19/2016	1,106	2,300,007	-2079.61	62,330						(17,655)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		08/26/2015	08/26/2016	1,391	2,700,006	-1940.51	68,850			19,148		19,148	(52,191)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/04/2015	09/06/2016	1,926	3,700,001	-1921.22	91,390			48,074		48,074	(73,613)						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 - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/11/2015	09/12/2016	663	1,300,000	-1961.05	34,190			15,893		15,893	(32,069)						100/0001	
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/18/2015	09/16/2016	1,379	2,700,006	-1958.03	71,010			40,371		40,371	(42,447)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/25/2015	09/23/2016	1,553	3,000,008	-1931.34	75,600			25,669		25,669	(59,275)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2015	10/06/2016	1,616	3,200,006	-1979.92	81,280			22,015		22,015	(52,859)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2015	10/13/2016	1,597	3,199,993	-2003.69	83,840			33,126		33,126	(64,459)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2015	10/20/2016	591	1,200,002	-2030.77	30,960			9,814		9,814	(16,128)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/27/2015	10/27/2016	1,065	2,200,008	-2065.89	56,980			4,853		4,853	(43,197)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2015	11/04/2016	1,429	3,000,009	-2099.2	78,000			10,924		10,924	(38,206)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2015	11/11/2016	1,186	2,399,993	-2023.04	60,960			21,912		21,912	(42,054)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/18/2015	11/18/2016	480	999,993	-2083.58	26,000			6,714		6,714	(9,209)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/25/2015	11/29/2016	766	1,599,991	-2088.87	37,120			5,057		5,057	(22,631)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/04/2015	12/02/2016	430	899,991	-2091.69	20,520			6,329		6,329	(6,673)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/11/2015	12/13/2016	1,342	2,700,000	-2012.37	59,670			29,267		29,267	(38,503)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/18/2015	12/20/2016	997	2,000,000	-2005.55	46,000			29,443		29,443	(20,690)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/29/2015	12/29/2016	625	1,299,993	-2078.36	31,590			7,815		7,815	(18,488)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2016	01/06/2017	1,156	2,300,000	-1990.26		70,150		69,027		69,027	(1,123)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/04/2016	02/03/2017	1,775	3,400,000	-1915.45		95,880		215,067		215,067	119,187							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/05/2016	02/06/2017	372	699,999	-1880.05		19,950		36,298		36,298	16,348							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/11/2016	02/10/2017	1,257	2,299,995	-1829.08		63,020		115,849		115,849	52,829							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/11/2016	03/13/2017	297	600,004	-2022.19		13,320		15,794		15,794	2,474							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/06/2016	06/06/2017	1,422	3,000,003	-2109.41		87,600		60,870		60,870	(26,730)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/11/2016	02/10/2017	601	1,100,009	-1829.08		18,920		47,567		47,567	28,647							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/19/2016	02/17/2017	313	599,997	-1917.78		11,100		15,542		15,542	4,442							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/25/2016	02/24/2017	359	699,997	-1951.7		12,810		16,527		16,527	3,717							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/04/2016	03/06/2017	450	899,996	-1999.99		17,100		19,446		19,446	2,346							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/11/2016	03/13/2017	297	600,004	-2022.19		11,400		13,253		13,253	1,853							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/18/2016	03/17/2017	537	1,100,010	-2049.58		21,120		20,349		20,349	(771)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/28/2016	03/28/2017	295	599,993	-2037.05		11,760		10,410		10,410	(1,350)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/05/2016	04/05/2017	636	1,299,992	-2045.17		25,480		33,306		33,306	7,826							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2016	04/13/2017	384	800,003	-2082.42		15,040		13,965		13,965	(1,075)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/20/2016	04/20/2017	285	600,004	-2102.4		11,880		8,249		8,249	(3,631)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/27/2016	04/27/2017	239	500,008	-2095.15		9,950		3,978		3,978	(5,972)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/04/2016	05/04/2017	293	599,994	-2051.12		11,340		11,377		11,377	37							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/11/2016	05/11/2017	727	1,499,995	-2064.46		28,800		29,118		29,118	318							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/25/2016	05/25/2017	526	1,100,000	-2090.54		21,010		13,396		13,396	(7,614)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/06/2016	06/06/2017	711	1,500,001	-2109.41		28,950		19,023		19,023	(9,927)							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/20/2016	06/20/2017	288	599,997	-2083.25		11,640		8,644		8,644	(2,996)							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/06/2015	10/06/2016	606	1,200,010	-1979.92	19,560			28		28	(15,074)							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/27/2015	10/27/2016	678	1,399,992	-2065.89	23,380						(16,766)							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/29/2015	12/29/2016	385	800,002	-2078.36	14,240			1,336		1,336	(8,625)							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 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2016	01/06/2017	703	1,400,000	-1990.26		23,520		14,478		14,478	(9,042)							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/13/2016	01/13/2017	317	599,994	-1890.28		11,700		14,161		14,161	2,461							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/20/2016	01/20/2017	538	1,000,003	-1859.33		17,700		40,220		40,220	22,520							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/04/2016	02/03/2017	574	1,100,005	-1915.45		20,350		33,310		33,310	12,960							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	10,393	21,500,002	-2068.76	219,300						(360)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2015	07/07/2016	7,111	14,799,992	-2081.34	152,440						(26)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2015	07/08/2016	8,331	17,300,010	-2076.62	178,190						(2,113)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	4,382	9,200,006	-2099.6	95,680						(3,653)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	8,088	17,200,009	-2126.64	180,600													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/20/2015	07/20/2016	4,229	9,000,007	-2128.28	98,100													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/24/2015	07/26/2016	7,838	16,300,006	-2079.65	172,780						(215)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/27/2015	07/27/2016	4,498	9,299,997	-2067.64	100,440						(568)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/03/2015	08/03/2016	7,150	15,000,000	-2098.04	157,500													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/05/2015	08/05/2016	810	1,700,009	-2099.84	18,190						(2)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/06/2015	08/05/2016	8,447	17,599,998	-2083.56	186,560						(245)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/11/2015	08/11/2016	6,382	13,299,993	-2084.07	139,650						(996)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/12/2015	08/12/2016	623	1,300,005	-2086.05	13,910						(520)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/13/2015	08/12/2016	5,280	11,000,008	-2083.39	118,800						(12,231)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/18/2015	08/18/2016	5,913	12,399,990	-2096.92	132,680													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/19/2015	08/19/2016	817	1,699,998	-2079.61	17,850						(35)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/20/2015	08/19/2016	6,386	13,000,000	-2035.73	139,100						(27,140)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/25/2015	08/25/2016	6,425	11,999,992	-1867.61	122,400						(125,162)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/26/2015	08/26/2016	721	1,400,000	-1940.51	15,260						(14,173)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/27/2015	08/26/2016	6,540	12,999,992	-1987.66	139,100						(35,847)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	11,972	23,000,001	-1921.22	232,300						(162,722)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	6,731	13,200,004	-1961.05	137,280						(138,257)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/18/2015	09/16/2016	9,755	19,099,995	-1958.03	196,730						(108,622)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/25/2015	09/23/2016	8,129	15,699,998	-1931.34	158,570						(131,582)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/02/2015	10/04/2016	3,024	5,899,996	-1951.36	58,410						(26,113)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2015	10/05/2016	4,328	8,599,992	-1987.05	86,000						(41,262)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/06/2015	10/06/2016	5,152	10,199,993	-1979.92	102,000						(60,517)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/09/2015	10/10/2016	1,340	2,699,993	-2014.89	27,000						(18,692)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2015	10/12/2016	3,123	6,300,003	-2017.46	63,000						(49,102)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/13/2015	10/13/2016	4,991	9,999,996	-2003.69	99,000						(99,164)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/19/2015	10/19/2016	3,295	6,699,995	-2033.66	67,670						(23,647)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2015	10/20/2016	5,121	10,400,000	-2030.77	105,040						(31,156)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/26/2015	10/26/2016	2,897	6,000,001	-2071.18	61,800						(34,802)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/27/2015	10/27/2016	2,808	5,800,007	-2065.89	60,320						(34,531)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2015	11/04/2016	11,290	23,700,010	-2099.2	251,220						(83,630)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/13/2015	11/11/2016	8,749	17,700,002	-2023.04	182,310						(140,255)							100/0001

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/18/2015	11/18/2016	768	1,600,002	-2083.58	16,960						(4,571)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2015	11/18/2016	6,079	12,700,002	-2089.17	130,810						(24,970)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/25/2015	11/29/2016	7,995	16,699,993	-2088.87	175,350						(83,860)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/04/2015	12/02/2016	8,271	17,299,991	-2091.69	183,380						(65,866)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/11/2015	12/13/2016	7,851	15,800,002	-2012.37	159,580						(137,397)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/18/2015	12/20/2016	8,776	17,600,005	-2005.55	176,000			439		439	(146,691)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/28/2015	12/28/2016	1,848	3,800,001	-2056.5	40,280						(28,002)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/29/2015	12/29/2016	5,726	11,900,004	-2078.36	123,760						82						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/06/2016	01/06/2017	9,848	19,600,001	-1990.26		196,000		22,936		22,936	(173,064)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/13/2016	01/13/2017	9,734	18,400,004	-1890.28		182,160		143,892		143,892	(38,268)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/20/2016	01/20/2017	4,625	8,599,996	-1859.33		82,560		122,442		122,442	39,882						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/27/2016	01/27/2017	7,329	13,800,009	-1882.95		129,720		89,507		89,507	(40,213)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/04/2016	02/03/2017	3,393	6,500,003	-1915.45		59,800		91,173		91,173	31,373						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/05/2016	02/06/2017	4,947	9,300,006	-1880.05		83,700		126,071		126,071	42,371						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/11/2016	02/10/2017	3,718	6,800,007	-1829.08		57,800		141,897		141,897	84,097						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/12/2016	02/13/2017	3,432	6,400,000	-1864.78		56,320		86,330		86,330	30,010						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/19/2016	02/17/2017	6,101	11,699,992	-1917.78		104,130		105,365		105,365	1,235						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/25/2016	02/24/2017	3,125	6,099,999	-1951.7		54,900		44,805		44,805	(10,096)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/26/2016	02/24/2017	3,388	6,599,993	-1948.05		59,400		45,038		45,038	(14,362)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/04/2016	03/06/2017	8,550	17,099,994	-1999.99		162,450		164,917		164,917	2,467						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/11/2016	03/13/2017	7,269	14,700,007	-2022.19		138,180		135,068		135,068	(3,112)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/18/2016	03/17/2017	7,660	15,700,008	-2049.58		147,580		86,920		86,920	(60,660)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2016	03/27/2017	9,087	18,499,996	-2035.94		173,900		53,009		53,009	(120,891)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2016	04/05/2017	6,063	12,400,009	-2045.17		117,800		127,966		127,966	10,166						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/07/2016	04/07/2017	6,367	13,000,004	-2041.91		120,900		131,858		131,858	10,958						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/08/2016	04/10/2017	440	900,002	-2047.6		8,550		9,968		9,968	1,418						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/12/2016	04/12/2017	4,414	9,099,999	-2061.72		86,450		89,134		89,134	2,684						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2016	04/13/2017	3,265	6,799,997	-2082.42		64,600		38,754		38,754	(25,846)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/18/2016	04/18/2017	5,777	12,100,007	-2094.34		112,530		58,567		58,567	(53,963)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/20/2016	04/20/2017	3,567	7,499,997	-2102.4		72,000		32,005		32,005	(39,995)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/25/2016	04/25/2017	5,891	12,300,006	-2087.79		116,850		49,885		49,885	(66,965)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/27/2016	04/27/2017	2,911	6,100,008	-2095.15		57,950		11,666		11,666	(46,284)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/04/2016	05/04/2017	2,974	6,099,990	-2051.12		56,730		54,933		54,933	(1,797)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2016	05/05/2017	6,854	14,100,008	-2057.14		126,900		107,682		107,682	(19,218)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2016	05/11/2017	4,553	9,400,002	-2064.46		86,480		79,781		79,781	(6,699)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/13/2016	05/12/2017	5,179	10,600,007	-2046.61		96,460		98,247		98,247	1,787						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2016	05/18/2017	3,956	8,099,994	-2047.63		74,520		75,424		75,424	904						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2016	05/19/2017	5,993	12,300,005	-2052.32		113,160		108,504		108,504	(4,656)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2016	05/25/2017	2,535	5,300,000	-2090.54		49,820		16,503		16,503	(33,317)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/27/2016	05/26/2017	6,479	13,599,999	-2099.06		129,200		34,294		34,294	(94,906)						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) 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 Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/03/2016	06/02/2017	7,241	15,200,010	-2099.13		141,360		98,483		98,483	(42,877)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2016	06/06/2017	3,745	7,899,994	-2109.41		73,470		42,855		42,855	(30,614)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2016	06/09/2017	7,061	14,799,994	-2096.07		133,200		94,789		94,789	(38,410)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/13/2016	06/13/2017	2,164	4,500,001	-2079.06		39,600		30,094		30,094	(9,505)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2016	06/16/2017	5,311	11,000,001	-2071.22		99,000		74,529		74,529	(24,470)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/20/2016	06/20/2017	2,496	5,200,000	-2083.25		48,880		33,251		33,251	(15,628)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/24/2016	06/23/2017	6,086	12,400,003	-2037.41		110,360		89,816		89,816	(20,543)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/27/2016	06/27/2017	2,749	5,500,005	-2000.54		47,850		41,550		41,550	(6,300)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	193	399,995	-2068.76	5,160						(81)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2015	07/08/2016	385	799,997	-2076.62	10,480						(779)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/24/2015	07/26/2016	192	400,000	-2079.65	5,880						(105)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2015	08/11/2016	336	699,997	-2084.07	9,940						(758)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/18/2015	08/18/2016	668	1,400,000	-2096.92	20,300						(2,175)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/25/2015	08/25/2016	535	999,993	-1867.61	13,600						(15,670)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	260	499,998	-1921.22	6,350						(5,716)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	663	1,300,000	-1961.05	17,290			1,223		1,223	(19,552)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	238	499,999	-2099.6	6,650						(744)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	423	899,994	-2126.64	12,420													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/20/2015	07/20/2016	376	799,999	-2128.28	11,680													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/27/2015	07/27/2016	290	600,000	-2067.64	8,460						(1,389)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/03/2015	08/03/2016	715	1,499,994	-2098.04	21,000						(13)							100/0001
0089999	Call Options and Warrants - Hedging Other - Purchased Optio					X X X	X X X	X X X	X X X	46,260,090	37,539,120		63,318,879	X X X	63,318,879	(8,223,263)					X X X	X X X	
0149999	Subtotal - Hedging Other - Purchased Options					X X X	X X X	X X X	X X X	46,260,090	37,539,120		63,318,879	X X X	63,318,879	(8,223,263)						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	46,260,090	37,539,120		63,318,879	X X X	63,318,879	(8,223,263)						X X X	X X X
0429999	Subtotal - Total Purchased Options					X X X	X X X	X X X	X X X	46,260,090	37,539,120		63,318,879	X X X	63,318,879	(8,223,263)						X X X	X X X
1409999	Subtotal - Hedging Other - Totals					X X X	X X X	X X X	X X X	46,260,090	37,539,120		63,318,879	X X X	63,318,879	(8,223,263)						X X X	X X X
1449999	Total					X X X	X X X	X X X	X X X	46,260,090	37,539,120		63,318,879	X X X	63,318,879	(8,223,263)						X X X	X X X

E06.10



### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<div style="font-size: 3em; font-weight: bold;">NONE</div>			
Total Net Cash Deposits			

E07

(a)

Code	Description of Hedged Risk(s)
<div style="font-size: 3em; 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: 3em; 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	17,370,671	20,910,903		3,540,232	20,910,903		3,540,232		
Barclays	Y	Y	3,134,274	4,252,848		1,118,574	4,252,848		1,118,574		
BNP Paribas	Y	Y	3,050,069	4,671,506		1,621,437	4,671,506		1,621,437		
Credit Suisse Int	Y	Y	5,880,445	10,801,858		4,921,413	10,801,858		4,921,413		
JP Morgan	Y	Y	1,489	4,143,856		4,142,367	4,143,856		4,142,367		
Royal Bank of Canada	Y	Y	2,752,147	3,373,959		621,812	3,373,959		621,812		
Wells Fargo	Y	Y	11,800,600	15,163,949		3,363,349	15,163,949		3,363,349		
0299999 Total NAIC 1 Designation			43,989,695	63,318,879		19,329,184	63,318,879		19,329,184		
<div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div>											
0999999 Gross Totals			43,989,695	63,318,879		19,329,184	63,318,879		19,329,184		
1. Offset per SSAP No. 64				63,318,879							
2. Net after right of offset per SSAP No. 64				63,318,879							

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by 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)	
			<b>NONE</b>						
								XXX	XXX

E09

0199999 Total Collateral Pledged by Reporting Entity

## 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	3128MJ-XE-5	FHLMC POOL #G08676F 3.500% 11/01/45	19,070	18,052	03/27/2019	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128MD-M7-5	FHLMC POOL #G14682F 2.500% 2/01/28	2,635,344	2,541,830	10/01/2034	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128MM-TJ-2	FHLMC POOL #G18552 3.000% 5/01/30	1,861,987	1,773,676	05/01/2030	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128S2-XK-2	FHLMC POOL #T61582F 3.500% 5/01/43	1,657,064	1,594,925	12/01/2025	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138L4-2B-8	FNMA POOL #AM4369A 4.900% 10/01/43	1,841	1,426	05/01/2028	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138M0-CQ-1	FNMA POOL #AO8178A 3.000% 9/01/42	2,331,405	2,241,520	01/01/2021	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138W5-GJ-1	FNMA POOL #AR7400A 3.00001% 6/01/43			06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138WM-XJ-5	FNMA POOL #AT0680A 3.000% 3/01/43	2,407,827	2,315,084	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31418B-HZ-2	FNMA POOL #MA2047A 2.500% 10/01/24	2,161,394	2,080,124	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	Treasury	912796-GW-3	U S TREAS BILLS 7/21/16	4,264,574	4,265,000	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	Accrued Income	000000-00-0	Accrued Income	30,165			V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-RD-2	U S TREAS BDS 3.750% 11/15/43	1,504,093	1,140,000	11/15/2044	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-TW-0	U S TREAS NTS 0.750% 10/31/17	1,217,940	1,215,000	02/15/2043	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-QN-3	U S TREAS NTS 3.125% 5/15/21	403,773	367,000	05/31/2018	V
Barclays	G5GSEF7VJP5I7OUK5573	Accrued Income	000000-00-0	Accrued Income	8,468			V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Money Market	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORG	3	3		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-M9-8	U S TREAS NTS 1.625% 11/30/20	1,390,584	1,351,000	08/15/2043	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-ND-8	U S TREAS NTS 3.500% 5/15/20	1,650,908	1,502,000	01/15/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Accrued Income	000000-00-0	Accrued Income	8,574			V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASH - INCOME	158,098	158,098		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASH - PRINCIPAL	1,211,902	1,211,902		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Money Market	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORG	4,510,376	4,510,376		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Accrued Income	000000-00-0	Accrued Income	69			V
JP Morgan	7H6GLXDRUGQFU57RNE97	Money Market	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORG	1,489	1,489		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-HA-0	U S TREAS BILLS 8/18/16	2,752,147	2,753,000	08/18/2016	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	3128MJ-W9-7	FHLMC POOL #G08671F 3.500% 10/01/45	10,562	10,000	01/01/2043	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	3138W1-CX-3	FNMA POOL #AR3685A 3.000% 1/01/43	11,761,736	11,308,927	01/01/2043	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Accrued Income	000000-00-0	Accrued Income	28,302			V
0299999	Total Collateral Pledged to Reporting Entity				43,989,695	42,360,432		X X X

E09.1

**NONE**    **Schedule DL - Part 1**

**NONE**    **Schedule DL - Part 2**





