

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

March 31, 2014

LIFE AND ACCIDENT AND HEALTH

2014



66850201420100101

QUARTERLY STATEMENT

AS OF MARCH 31, 2014
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

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

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

Country of Domicile United States

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

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

Main Administrative Office 850 East Anderson Lane
(Street and Number)

Austin, TX US 78752 512-836-1010
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

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

Internet Website Address www.nationalwesternlife.com

Statutory Statement Contact Brian M. Pribyl 512-719-2493
(Name) (Area Code) (Telephone Number) (Extension)

bpribyl@nationalwesternlife.com 512-719-8538
(E-Mail Address) (Fax Number)

OFFICERS

Chairman of the Board and Chief Executive Officer
Robert Lee Moody

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

VICE-PRESIDENTS

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

DIRECTORS OR TRUSTEES

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

State of Texas

County of Travis ss

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

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

Subscribed and sworn to before me this
12th day of May, 2014

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	8,947,205,556	900	8,947,204,656	8,887,371,081
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	282,325,681		282,325,681	278,960,069
3. Mortgage loans on real estate:				
3.1 First liens	96,643,570		96,643,570	98,167,330
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	652,800		652,800	652,800
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	864,860		864,860	867,410
5. Cash (\$ (32,622,502)), cash equivalents (\$ 37,046,100), and short-term investments (\$ 136,173,680)	140,597,278		140,597,278	103,451,658
6. Contract loans (including \$ 0 premium notes)	65,144,495	179,217	64,965,278	65,825,733
7. Derivatives	134,915,547		134,915,547	169,313,534
8. Other invested assets	12,731,048		12,731,048	12,783,287
9. Receivables for securities	1,919,160		1,919,160	5,768,877
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,682,999,995	180,117	9,682,819,878	9,623,161,779
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	95,628,786		95,628,786	89,691,998
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	292,937		292,937	975,476
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	2,562,887		2,562,887	3,265,610
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,983,228		1,983,228	1,108,528
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	1,750,950		1,750,950	
18.2 Net deferred tax asset	92,849,696	47,165,141	45,684,555	46,501,806
19. Guaranty funds receivable or on deposit	1,288,865		1,288,865	1,370,524
20. Electronic data processing equipment and software	29,367,335	28,842,542	524,793	585,893
21. Furniture and equipment, including health care delivery assets (\$ 0)	582,486	582,486		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$ 0) and other amounts receivable	17,056,280	17,056,280		
25. Aggregate write-ins for other than invested assets	7,701,950	3,088,400	4,613,550	4,499,563
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,934,065,395	96,914,966	9,837,150,429	9,771,161,177
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	9,934,065,395	96,914,966	9,837,150,429	9,771,161,177

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Assets of non-qualified deferred compensation trust	4,613,550		4,613,550	4,499,563
2502. Non-vested defined contribution plan contribution	1,993,406	1,993,406		
2503. Prepaid general expenses	672,728	672,728		
2598. Summary of remaining write-ins for Line 25 from overflow page	422,266	422,266		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	7,701,950	3,088,400	4,613,550	4,499,563

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 8,342,832,012 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	8,342,832,013	8,278,026,023
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	58,537	58,537
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	133,293,936	137,194,977
4. Contract claims:		
4.1 Life	53,259,915	52,820,128
4.2 Accident and health	110,594	45,044
5. Policyholders' dividends \$ 87 and coupons \$ 245 due and unpaid	332	1,145
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	55,132	55,689
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	17,712	18,138
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	250,196	256,978
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 3,762,144 ceded	3,762,144	
9.4 Interest Maintenance Reserve	8,436,136	8,312,769
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,623,483, accident and health \$ 0 and deposit-type contract funds \$ 0	1,623,483	5,141,392
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	19,762,289	21,069,145
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,468,198	3,204,246
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)		9,473,921
15.2 Net deferred tax liability		
16. Unearned investment income	2,133,799	2,199,822
17. Amounts withheld or retained by company as agent or trustee	11,145,432	10,987,281
18. Amounts held for agents' account, including \$ 3,331,825 agents' credit balances	3,331,825	3,306,138
19. Remittances and items not allocated	16,651,247	15,228,369
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,613,550	4,499,564
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	65,242,945	65,146,351
24.02 Reinsurance in unauthorized and certified \$ (0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	18,178,525	4,922,201
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	23,457,752	22,961,373
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,709,685,692	8,644,929,231
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	8,709,685,692	8,644,929,231
29. Common capital stock	3,634,765	3,634,765
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	40,077,879	40,077,879
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,083,752,093	1,082,519,302
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)		
36.2 0 shares preferred (value included in Line 30 \$ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	1,123,829,972	1,122,597,181
38. Totals of Lines 29, 30 and 37	1,127,464,737	1,126,231,946
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,837,150,429	9,771,161,177

DETAILS OF WRITE-IN LINES		
2501.	Additional benefit plans liability	23,320,130
2502.	Bills payable	137,622
2503.		
2598.	Summary of remaining write-ins for Line 25 from overflow page	
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	23,457,752
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	229,505,500	262,696,793	1,105,383,108
2. Considerations for supplementary contracts with life contingencies		(20)	(20)
3. Net investment income	103,825,384	177,775,025	641,188,486
4. Amortization of Interest Maintenance Reserve (IMR)	792,345	750,462	4,445,448
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	577		417
8.3 Aggregate write-ins for miscellaneous income	10,246,253	8,619,271	37,620,412
9. Totals (Lines 1 to 8.3)	344,370,059	449,841,531	1,788,637,851
10. Death benefits	9,621,586	9,512,962	44,356,167
11. Matured endowments (excluding guaranteed annual pure endowments)	213,431	157,005	2,000,179
12. Annuity benefits	81,121,793	87,762,173	325,919,426
13. Disability benefits and benefits under accident and health contracts	306,570	258,789	1,841,502
14. Coupons, guaranteed annual pure endowments and similar benefits	17,081	17,009	76,815
15. Surrender benefits and withdrawals for life contracts	141,777,265	123,675,686	533,112,896
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,442,228	1,763,505	5,578,217
18. Payments on supplementary contracts with life contingencies	30,277	32,888	122,781
19. Increase in aggregate reserves for life and accident and health contracts	63,383,482	114,868,637	497,269,055
20. Totals (Lines 10 to 19)	297,913,713	338,048,654	1,410,277,038
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	30,770,055	31,054,753	137,362,505
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	14,833,830	14,297,139	63,248,760
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,461,428	1,629,666	6,736,890
25. Increase in loading on deferred and uncollected premiums	269,660	219,470	165,236
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	345,248,686	385,249,682	1,617,790,429
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(878,627)	64,591,849	170,847,422
30. Dividends to policyholders	12,357	12,108	51,213
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(890,984)	64,579,741	170,796,209
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(899,254)	24,817,209	66,798,258
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	8,270	39,762,532	103,997,951
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 0 (excluding taxes of \$ 474,383 transferred to the IMR)	48,436	1,747,586	2,160,657
35. Net income (Line 33 plus Line 34)	56,706	41,510,118	106,158,608
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,126,231,946	1,004,766,161	1,004,766,161
37. Net income (Line 35)	56,706	41,510,118	106,158,608
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 31,250	3,420,299	3,007,065	16,244,358
39. Change in net unrealized foreign exchange capital gain (loss)	93,629	9,607	185,335
40. Change in net deferred income tax	(375,772)	1,609,262	14,692,970
41. Change in nonadmitted assets	(184,326)	1,607,460	(10,600,924)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(1,422,506)	(3,198,318)	(12,767,474)
44. Change in asset valuation reserve	(96,594)	(64,728)	5,617,359
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			3,208,066
50. Capital changes:			
50.1 Paid in			2
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(1,272,515)
53. Aggregate write-ins for gains and losses in surplus	(258,645)	1,246,212	
54. Net change in capital and surplus (Lines 37 through 53)	1,232,791	45,726,678	121,465,785
55. Capital and surplus as of statement date (Lines 36 + 54)	1,127,464,737	1,050,492,839	1,126,231,946

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	9,890,038	8,474,421	37,038,365
08.302. Miscellaneous income	356,215	144,850	582,047
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)	10,246,253	8,619,271	37,620,412
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 minimum pension liability (SSAP 89)		771,254	
5302. Deferred tax adjustment		474,958	
5303. Change in benefit plans liability	(258,645)		
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(258,645)	1,246,212	

CASH FLOW

Cash from Operations	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	234,376,464	267,479,195	1,105,015,763
2. Net investment income	135,683,020	99,102,716	530,143,460
3. Miscellaneous income	10,246,831	8,628,953	37,620,829
4. Total (Lines 1 to 3)	380,306,315	375,210,864	1,672,780,052
5. Benefit and loss related payments	233,790,608	212,950,001	920,112,852
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	51,740,772	49,488,802	195,033,456
8. Dividends paid to policyholders	13,431	13,638	54,596
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	10,800,000	840,578	52,978,888
10. Total (Lines 5 through 9)	296,344,811	263,293,019	1,168,179,792
11. Net cash from operations (Line 4 minus Line 10)	83,961,504	111,917,845	504,600,260
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	151,394,672	243,005,766	1,074,292,439
12.2 Stocks			
12.3 Mortgage loans	2,892,873	16,975,065	35,210,317
12.4 Real estate			
12.5 Other invested assets	139,375	168,750	860,625
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	49,778,526	8,392,953	157,111,053
12.8 Total investment proceeds (Lines 12.1 to 12.7)	204,205,446	268,542,534	1,267,474,434
13. Cost of investments acquired (long-term only):			
13.1 Bonds	209,703,174	501,706,293	1,692,071,206
13.2 Stocks			
13.3 Mortgage loans	1,350,215	253,074	15,663,096
13.4 Real estate			
13.5 Other invested assets		15,254	13,325,254
13.6 Miscellaneous applications	53,479,196	9,357,733	162,020,717
13.7 Total investments acquired (Lines 13.1 to 13.6)	264,532,585	511,332,354	1,883,080,273
14. Net increase (or decrease) in contract loans and premium notes	(824,584)	(406,090)	(5,580,047)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(59,502,555)	(242,383,730)	(610,025,792)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			2
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,950,734)	(6,981,517)	(17,680,937)
16.5 Dividends to stockholders			1,272,515
16.6 Other cash provided (applied)	17,637,405	24,132,820	(21,262,741)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	12,686,671	17,151,303	(40,216,191)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	37,145,620	(113,314,582)	(145,641,723)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	103,451,658	249,093,381	249,093,381
19.2 End of period (Line 18 plus Line 19.1)	140,597,278	135,778,799	103,451,658

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

20.0001			
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	64,328,657	69,211,649	317,045,073
3. Ordinary individual annuities	169,474,685	184,115,955	802,578,085
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	164,645	13,777,688	2,741,056
7. A & H - group	280,012		1,756,873
8. A & H - credit (group and individual)			
9. A & H - other	1,452	230,748	2,990
10. Aggregate of all other lines of business			
11. Subtotal	234,249,451	267,336,040	1,124,124,077
12. Deposit-type contracts	1,483,421	1,902,249	8,561,311
13. Total	235,732,872	269,238,289	1,132,685,388

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

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

For the three months ended March 31, 2014, there were no differences in net income or capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado.

	State of Domicile	2014	2013
<u>NET INCOME</u>			
1. National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 3)	CO	\$ 56,706	106,158,608
2. State Prescribed Practices that increase/(decrease) NAIC SSAP:	CO	-	-
3. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
4. NAIC SSAP (1-2-3=4)	CO	\$ 56,706	106,158,608
<u>SURPLUS</u>			
5. National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	\$ 1,127,464,737	1,126,231,946
6. State Prescribed Practices that increase/(decrease) NAIC SSAP:	CO	-	-
7. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
8. NAIC SSAP (5-6-7=8)	CO	\$ 1,127,464,737	1,126,231,946

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

No change

C. Accounting Policy

No change

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans

No change

B. Debt Restructuring

None

C. Reverse Mortgages

None

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.

NOTES TO FINANCIAL STATEMENTS

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

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

None

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

(a) The aggregate amount of unrealized losses:

1. Less than 12 months in an unrealized loss position	\$	17,571,575
2. Greater than 12 months in an unrealized loss position	\$	2,024,803

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

1. Less than 12 months in an unrealized loss position	\$	488,372,924
2. Greater than 12 months in an unrealized loss position	\$	31,848,397

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

E. Repurchase Agreements

The Company has no repurchase agreements.

F. Real Estate

No change

G. Investments In Low-Income Housing Tax Credits.

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

H. Restricted Assets

Not applicable

I. Working Capital Finance Investments

Not applicable

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change

7. INVESTMENT INCOME

No change

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No change

11. DEBT

A. The Company has no debentures outstanding.

B. The Company has no debt outstanding.

The Company has a \$40 million bank line of credit for cash management purposes and no amounts were borrowed as of March 31, 2014. The Company is required to maintain a collateral security deposit with fair value of \$44,000,000 in trust with the bank. The Company had assets having a fair value of \$45,040,125 on deposit with the lender as of the reporting date.

The Company does not have any reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plans

(4)	Pension Benefits		Other Benefits	
	March 31, 2014	December 31, 2013	March 31, 2014	December 31, 2013
Service cost	115,414	367,239	-	-
Interest cost	490,372	1,673,075	27,690	117,481
Expected return on plan assets	(319,524)	(1,133,978)	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-
Amount of recognized gains and losses	440,958	2,036,811	(858)	32,516
Amount of prior service cost recognized	15,814	63,255	25,776	103,104
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-
Total net periodic benefit cost	743,034	3,006,402	52,608	253,101

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

No change

14. CONTINGENCIES

A. Contingent Commitments

- (1) None
- (2) Not applicable
- (3) Not applicable

B. Assessments

No change

C. Gain Contingencies

None

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

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

E. All Other Contingencies

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

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

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

NOTES TO FINANCIAL STATEMENTS

submitted their briefs. On February 14, 2013, the Supreme Court denied the Plaintiffs petition for review. On April 3, 2013, Plaintiff filed a Motion for Rehearing. The Supreme Court denied Plaintiff's Motion for Rehearing on June 7, 2013. As a result, this case is now over.

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

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

15. LEASES

No change

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

None

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

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

B. Transfer and servicing of financial assets.

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

C. Wash Sales.

None

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENT

A. Assets Measured at Fair Value on a Recurring Basis

(1) Fair value measurements at reporting date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Perpetual Preferred stock	\$ -	-	-	-
Industrial and Misc	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	348,212	-	9,760,219	10,108,431
Parent, Subsidiaries and Affiliates	-	-	272,217,250	272,217,250
Total Common Stocks	348,212	-	281,977,469	282,325,681
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	134,915,547	134,915,547
Separate account assets				
Total assets at fair value	\$ 348,212	-	416,893,016	417,241,228
b. Liabilities at fair value				
Policyholder account balances	\$ -	-	153,437,227	153,437,227
Other liabilities	-	-	5,972,543	5,972,543
Total liabilities at fair value	\$ -	-	159,409,770	159,409,770

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

Description	Beginning Balance at 01/01/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2014
a. Assets:										
Loan-Backed and Structured Securities (NAIC 3-6)										
Residential Mortgaged-Backed Securities	\$ -	-	-	-	-	-	-	-	-	-
Commercial Mortgaged- Backed Securities	-	-	-	-	-	-	-	-	-	-
Derivatives	169,313,534	-	-	547,640	-	15,337,081	-	-	(50,282,708)	134,915,547
Credit Contracts	-	-	-	-	-	-	-	-	-	-
Other Fund Investments										
Hedge Fund High-Yield Debt Securities	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Common Stock	278,600,364	-	-	-	3,377,105	-	-	-	-	281,977,469
Total Assets	\$ 447,913,898	-	-	547,640	3,377,105	15,337,081	-	-	(50,282,708)	416,893,016
b. Liabilities:										
Policyholder account balances	\$ 187,399,206	-	-	983,648	-	15,337,081	-	-	(50,282,708)	153,437,227
Other liabilities	4,944,930	-	-	1,500,149	-	-	-	-	(472,536)	5,972,543
Total Liabilities	\$ 192,344,136	-	-	2,483,797	-	15,337,081	-	-	(50,755,244)	159,409,770

(3) Not applicable

(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.

NOTES TO FINANCIAL STATEMENTS

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

(5) Not applicable

B. Not provided

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Cash and invested assets						
Bonds	\$ 9,333,494,366	8,947,204,656	-	9,333,494,366	-	-
Common stock	\$ 282,325,681	282,325,681	348,212	-	281,977,469	-
Mortgage loans	\$ 197,775,000	96,643,570	-	197,775,000	-	-
Cash and short-term investments	\$ 140,597,278	140,597,278	140,597,278	-	-	-
Contract loans	\$ 65,144,495	64,965,278	-	-	65,144,495	-
Derivatives	\$ 134,915,547	134,915,547	-	-	134,915,547	-
Liabilities						
Policyholder account balances	\$ (153,437,227)	(153,437,227)	-	-	(153,437,227)	-
Other liabilities	\$ (5,972,543)	(5,972,543)	-	-	(5,972,543)	-

D. Not applicable

21. OTHER ITEMS

No change

H. Offsetting and Netting of Assets and Liabilities

None

22. EVENTS SUBSEQUENT

Type I - None

Type II - None

23. REINSURANCE

No change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

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

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

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

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company has no intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company has no reserves converted to structured settlements.

28. HEALTH CARE RECEIVABLES

A. The Company has no pharmaceutical rebate receivables.

B. The Company has no risk sharing receivables.

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No change

NOTES TO FINANCIAL STATEMENTS

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

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). _____ 04/13/2009 _____

6.4 By what department or departments?
 Colorado Division of Insurance

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

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

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

GENERAL INTERROGATORIES

7.2 If yes, give full information

.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules, and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

Yes [X] No []

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

.....

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [X] No []

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

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 12,731,048

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	\$ 268,945,564	\$ 272,217,250
14.24 Short-Term Investments	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate	\$ 10,598,286	\$ 10,450,537
14.26 All Other	\$ 12,544,002	\$ 12,634,939
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 292,087,852	\$ 295,302,726
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 Post Office, Galveston, TX
JPMorgan Chase	221 W. 6th St., Austin, TX

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

Yes [X] No []

18.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

		1 Amount
1.1 Long-Term Mortgages in Good Standing		
1.11 Farm Mortgages	\$	_____
1.12 Residential Mortgages	\$	_____
1.13 Commercial Mortgages	\$	96,643,570
1.14 Total Mortgages in Good Standing	\$	96,643,570
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)	\$	96,643,570
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
NONE								

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**Current Year To Date - Allocated by States and Territories**

States, Etc.	1	Direct Business Only						
		Life Contracts		4	5	6	7	
		2	3					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees
Active Status	Life Insurance Premiums	Annuity Considerations						
1. Alabama	AL	L	337,519	386,247			723,766	
2. Alaska	AK	L	4,310	999			5,309	
3. Arizona	AZ	L	1,716,267	17,297,057			19,013,324	
4. Arkansas	AR	L	720,685	3,557,894			4,278,579	207,490
5. California	CA	L	3,051,210	28,369,376			31,420,586	505,885
6. Colorado	CO	L	185,843	4,152,297			4,338,140	
7. Connecticut	CT	L	93,310	604,673			697,983	
8. Delaware	DE	L	18,763	68			18,831	
9. District of Columbia	DC	L	49,863	651			50,514	
10. Florida	FL	L	1,540,965	9,003,129	1,452		10,545,546	
11. Georgia	GA	L	124,196	5,746,158			5,870,354	
12. Hawaii	HI	L	890,255	650,043			1,540,298	
13. Idaho	ID	L	142,791	1,050,536			1,193,327	
14. Illinois	IL	L	747,083	2,672,810			3,419,893	(171,378)
15. Indiana	IN	L	501,445	464,732			966,177	
16. Iowa	IA	L	481,672	2,826,592			3,308,264	110,244
17. Kansas	KS	L	78,609	5,419,917			5,498,526	
18. Kentucky	KY	L	1,165,471	3,381,375			4,546,846	
19. Louisiana	LA	L	380,730	3,136,181			3,516,911	
20. Maine	ME	L	2,404	433,955			436,359	
21. Maryland	MD	L	209,740	1,283,039			1,492,779	
22. Massachusetts	MA	L	379,552	340,380			719,932	
23. Michigan	MI	L	2,405,569	16,242,210			18,647,779	244,572
24. Minnesota	MN	L	393,304	124,779			518,083	
25. Mississippi	MS	L	38,387	286,683			325,070	
26. Missouri	MO	L	205,370	7,233,551			7,438,921	
27. Montana	MT	L	12,236	193,750			205,986	
28. Nebraska	NE	L	180,134	3,817,333			3,997,467	
29. Nevada	NV	L	145,261	599,879			745,140	
30. New Hampshire	NH	L	9,584	1,125,347			1,134,931	
31. New Jersey	NJ	L	18,966	19,857			38,823	
32. New Mexico	NM	L	16,856	341,340			358,196	
33. New York	NY	N	151,373	465,255			616,628	
34. North Carolina	NC	L	270,472	4,334,479			4,604,951	116,876
35. North Dakota	ND	L	82,371	628,000			710,371	
36. Ohio	OH	L	2,646,824	3,036,286			5,683,110	62,108
37. Oklahoma	OK	L	360,220	2,918,476			3,278,696	
38. Oregon	OR	L	21,224	558,306			579,530	
39. Pennsylvania	PA	L	352,788	967,545			1,320,333	140,056
40. Rhode Island	RI	L	12,374	341,465			353,839	
41. South Carolina	SC	L	277,102	661,540			938,642	
42. South Dakota	SD	L	330,205	672,463			1,002,668	
43. Tennessee	TN	L	692,326	4,314,655			5,006,981	
44. Texas	TX	L	6,268,900	5,979,436	211,732		12,460,068	194,059
45. Utah	UT	L	253,993	231,573			485,566	
46. Vermont	VT	L	1,171	1,000			2,171	
47. Virginia	VA	L	172,799	1,851,719			2,024,518	
48. Washington	WA	L	136,494	228,751			365,245	
49. West Virginia	WV	L	(28,126)	2,417,432			2,389,306	
50. Wisconsin	WI	L	641,743	3,358,318			4,000,061	68,809
51. Wyoming	WY	L	79,791	121,843			201,634	
52. American Samoa	AS	L	93,681	450			94,131	
53. Guam	GU	L	14,836	294,514			309,350	
54. Puerto Rico	PR	L	114,605	11,867,980			11,982,585	
55. US Virgin Islands	VI	L	43,592	147,342			190,934	
56. Northern Mariana Islands	MP	L	1,484				1,484	
57. Canada	CAN	N	38,342				38,342	
58. Aggregate Other Alien	OT	X X X	35,679,915	3,478,622			39,158,537	4,700
59. Subtotal	(a) 55		64,958,849	169,640,288	213,184		234,812,321	1,483,421
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		64,958,849	169,640,288	213,184		234,812,321	1,483,421
96. Plus Reinsurance Assumed	X X X							
97. Totals (All Business)	X X X		64,958,849	169,640,288	213,184		234,812,321	1,483,421
98. Less Reinsurance Ceded	X X X		435,856				435,856	
99. Totals (All Business) less Reinsurance Ceded	X X X		64,522,993	169,640,288	213,184		234,376,465	1,483,421

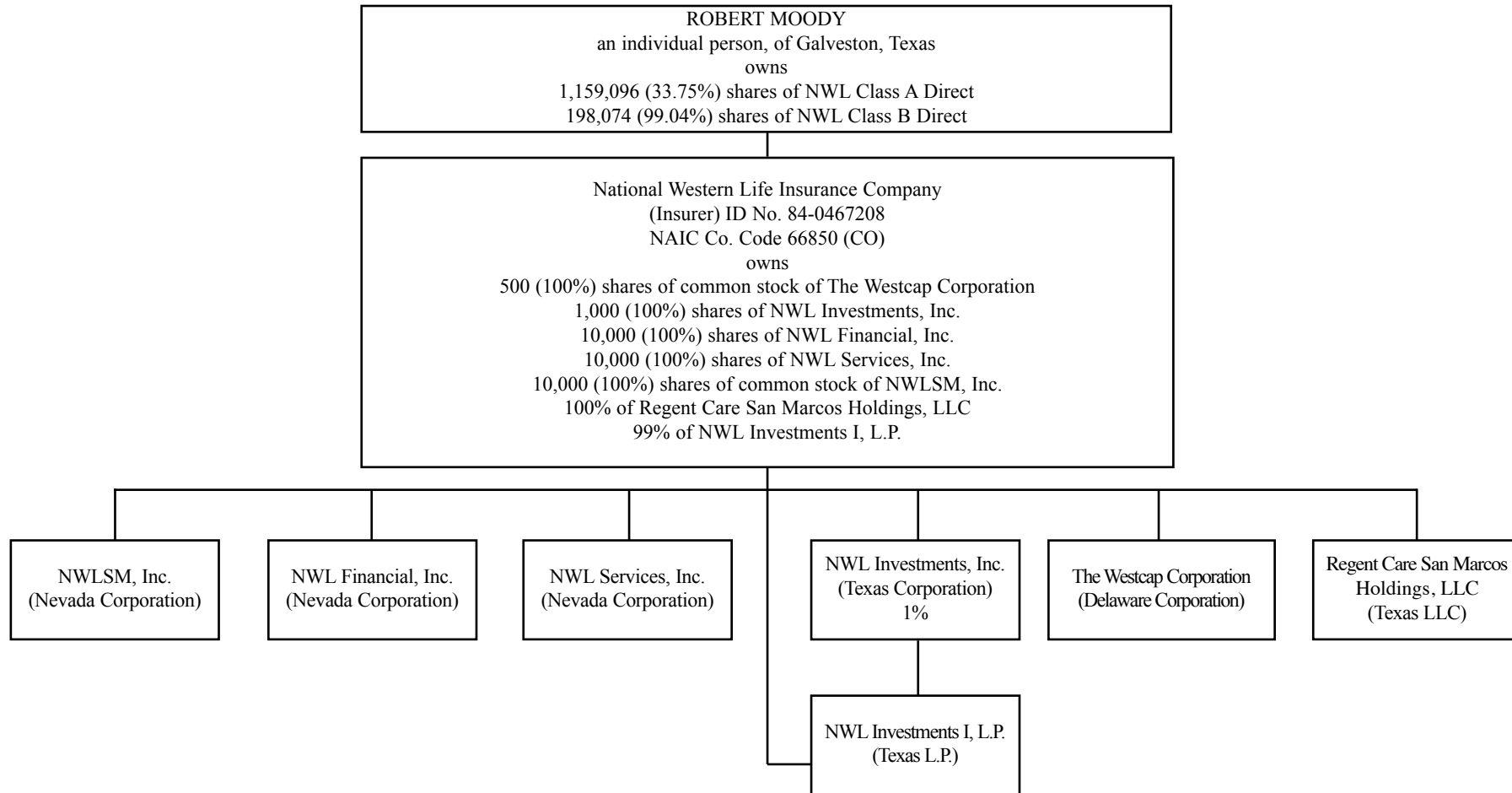
DETAILS OF WRITE-INS								
58001. BRA BRAZIL	X X X		10,542,350				10,542,350	
58002. TWN TAIWAN	X X X		4,533,093	16,980			4,550,073	
58003. VEN VENEZUELA	X X X		4,003,439	252,550			4,255,989	
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X		16,601,033	3,209,092			19,810,125	4,700
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X		35,679,915	3,478,622			39,158,537	4,700
9401.	X X X							
9402.	X X X							
9403.	X X X							
9498. Summary of remaining write-ins for Line 94 from overflow page	X X X							
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	X X X							

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

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

13

Asterik	Explanation
1	General Partner with managing control

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation**ASSETS**

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Utility & other deposits	260,653	260,653		
2505. Returned checks and collection items	147,708	147,708		
2506. Cash advances	13,905	13,905		
2507. Bills receivable				
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	422,266	422,266		

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. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	X X X	202,473	2,650,150			2,852,623	
58005. PER PERU	X X X	2,530,317	50,000			2,580,317	
58006. CHL CHILE	X X X	2,378,901	154,700			2,533,601	
58007. COL COLOMBIA	X X X	2,414,519				2,414,519	
58008. ARG ARGENTINA	X X X	1,959,514	317,390			2,276,904	4,700
58009. ECU ECUADOR	X X X	1,848,915	25,000			1,873,915	
58010. HTI HAITI	X X X	1,343,345	1,077			1,344,422	
58011. RUS RUSSIA	X X X	761,047	5,000			766,047	
58012. SLV EL SALVADOR	X X X	394,319				394,319	
58013. MEX MEXICO	X X X	343,550				343,550	
58014. DOM DOMINICAN REPUBLIC	X X X	286,885				286,885	
58015. BOL BOLIVIA	X X X	245,770				245,770	
58016. HND HONDURAS	X X X	237,749				237,749	
58017. GTM GUATEMALA	X X X	225,913				225,913	
58018. KAZ KAZAKHSTAN	X X X	212,593				212,593	
58019. NIC NICARAGUA	X X X	175,994				175,994	
58020. CRI COSTA RICA	X X X	164,050				164,050	
58021. PHL PHILIPPINES	X X X	147,056				147,056	
58022. URY URUGUAY	X X X	144,725				144,725	
58023. CHN CHINA	X X X	100,558	400			100,958	
58024. PRY PARAGUAY	X X X	66,249				66,249	
58025. PRT PORTUGAL	X X X	50,660				50,660	
58026. ESP SPAIN	X X X	44,329				44,329	
58027. BEL BELGIUM	X X X	40,359				40,359	
58028. DEU GERMANY	X X X	28,276	4,800			33,076	
58029. VGB BRITISH VIRGIN ISLANDS	X X X	30,000				30,000	
58030. PAN REPUBLIC OF PANAMA	X X X	23,001				23,001	
58031. FRA FRANCE	X X X	22,587	200			22,787	
58032. UKR UKRAINE	X X X	21,889				21,889	
58033. CHE SWITZERLAND	X X X	20,363				20,363	
58034. AUS AUSTRALIA	X X X	16,533				16,533	
58035. JAM JAMAICA	X X X	15,215				15,215	
58036. IDN INDONESIA	X X X	13,658				13,658	
58037. BLR BELARUS	X X X	13,301				13,301	
58038. LTU LITHUANIA	X X X	10,000				10,000	
58039. FIN FINLAND	X X X	9,300				9,300	
58040. ITA ITALY	X X X	6,798	375			7,173	
58041. MHL MICRONESIA/MARSHALL ISLAND	X X X	6,512				6,512	
58042. MCO MONACO	X X X	5,025				5,025	
58043. DNK DENMARK	X X X	4,414				4,414	
58044. WSM WESTERN SAMOA	X X X	4,166				4,166	
58045. IND INDIA	X X X	3,860				3,860	
58046. THA THAILAND	X X X	3,580				3,580	
58047. GBR UNITED KINGDOM	X X X	3,510				3,510	
58048. SWE SWEDEN	X X X	2,772				2,772	
58049. KOR REPUBLIC OF KOREA	X X X	2,730				2,730	
58050. GUY GUYANA	X X X	2,345				2,345	
58051. ANT NETHERLANDS ANTILLES	X X X	2,000				2,000	
58052. JPN JAPAN	X X X	1,782				1,782	
58053. MDA MOLDOVA	X X X	1,699				1,699	
58054. ISR ISRAEL	X X X	1,097				1,097	
58055. HUN HUNGARY	X X X	944				944	
58056. SRB SERBIA	X X X	825				825	
58057. NLD NETHERLANDS	X X X	801				801	
58058. SGP SINGAPORE	X X X	752				752	
58059. PYF FRENCH POLYNESIA	X X X	600				600	
58060. SVK SLOVAKIA	X X X	300				300	
58061. NZL NEW ZEALAND	X X X	249				249	
58062. GRC GREECE	X X X	239				239	
58063. ALB ALBANIA	X X X	120				120	
58064. LVA LATVIA	X X X						
58065. ARM ARMENIA	X X X						
58066. CZE CZECH REPUBLIC	X X X						
58067. POL POLAND	X X X						
58068. AUT AUSTRIA	X X X						
58069. UZB UZBEKISTAN	X X X						
58070. NOR NORWAY	X X X						
58071. HRV CROATIA	X X X						
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	X X X	16,601,033	3,209,092			19,810,125	4,700

SCHEDULE A - VERIFICATION**Real Estate**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,520,210	1,530,411
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	2,550	10,201
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	1,517,660	1,520,210
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	1,517,660	1,520,210

SCHEDULE B - VERIFICATION**Mortgage Loans**

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	98,817,330	118,207,155
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,350,215	14,984,750
2.2 Additional investment made after acquisition		678,346
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	2,892,873	35,210,317
8. Deduct amortization of premium and mortgage interest points and commitment fees	(18,898)	(157,396)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	97,293,570	98,817,330
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	96,643,570	98,167,330
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	96,643,570	98,167,330

SCHEDULE BA - VERIFICATION**Other Long-Term Invested Assets**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,783,287	424,857
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		13,325,254
3. Capitalized deferred interest and other		
4. Accrual of discount	1,199	4,800
5. Unrealized valuation increase (decrease)	85,937	(110,999)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	139,375	860,625
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	12,731,048	12,783,287
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	12,731,048	12,783,287

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,166,331,150	8,522,937,054
2. Cost of bonds and stocks acquired	209,703,175	1,692,071,206
3. Accrual of discount	1,823,045	7,356,315
4. Unrealized valuation increase (decrease)	3,365,613	16,590,439
5. Total gain (loss) on disposals	1,438,531	7,777,734
6. Deduct consideration for bonds and stocks disposed of	151,394,672	1,074,292,439
7. Deduct amortization of premium	1,735,605	5,884,700
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		224,459
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	9,229,531,237	9,166,331,150
11. Deduct total nonadmitted amounts	900	
12. Statement value at end of current period (Line 10 minus Line 11)	9,229,530,337	9,166,331,150

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,234,586,774	546,551,546	523,244,289	37,889,639	5,295,783,670			5,234,586,774
2. NAIC 2 (a)	3,597,575,003	140,366,222	68,299,862	(37,780,555)	3,631,860,808			3,597,575,003
3. NAIC 3 (a)	168,169,764		10,147	6,048	168,165,665			168,169,764
4. NAIC 4 (a)	24,281,802		41,663	(846)	24,239,293			24,281,802
5. NAIC 5 (a)								
6. NAIC 6 (a)	375,900			(900)	375,000			375,900
7. Total Bonds	9,024,989,243	686,917,768	591,595,961	113,386	9,120,424,436			9,024,989,243
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	9,024,989,243	686,917,768	591,595,961	113,386	9,120,424,436			9,024,989,243

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

NAIC 1 \$ 116,185,260; NAIC 2 \$ 57,034,521; 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	136,173,680	X X X	136,169,676	30,323	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	112,623,777	116,553,502
2. Cost of short-term investments acquired	427,798,724	1,726,517,822
3. Accrual of discount	4,003	67,398
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	404,252,824	1,730,514,945
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	136,173,680	112,623,777
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	136,173,680	112,623,777

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	169,313,534
2.	Cost Paid/(Consideration Received) on additions	15,337,081
3.	Unrealized Valuation increase/(decrease)	(38,098,658)
4.	Total gain (loss) on termination recognized	38,646,298
5.	Considerations received/(paid) on terminations	50,282,708
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)	134,915,547
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	134,915,547

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

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

SCHEDULE DB - PART C - SECTION 1

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

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

505

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14	134,915,547	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		134,915,547
4. Part D, Section 1, Column 5	134,915,547	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		134,915,547

Fair Value Check

7. Part A, Section 1, Column 16	134,915,547	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		134,915,547
10. Part D, Section 1, Column 8	134,915,547	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		134,915,547

Potential Exposure Check

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

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,994,385	152,773,789
2. Cost of cash equivalents acquired	49,415,870	239,073,120
3. Accrual of discount	22,845	123,476
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	37,387,000	366,976,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	37,046,100	24,994,385
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	37,046,100	24,994,385

SCHEDULE A - PART 2

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

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

EOI

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisitions	9 Value of Land and Buildings
	2 City	3 State						
0242100	Glen Saint Mary	FL		03/11/2014	5.000	1,350,215		2,090,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	1,350,215		2,090,000
0899999 Total Mortgages in good standing				X X X	X X X	1,350,215		2,090,000
3399999 Totals				X X X	X X X	1,350,215		2,090,000

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)					
0236700	Galveston	TX		06/06/2005	01/16/2014	2,060,988		1,940			1,940	2,055,742	2,057,682			
0199999 Mortgages closed by repayment						2,060,988		1,940			1,940	2,055,742	2,057,682			
0232700	Amarillo	TX		06/21/2000		1,435,639		2			2		40,360			
0237200	Amarillo	TX		02/10/2006		1,424,547		213			213		11,317			
0230200	Austin	TX		04/15/1999		3,515,579		5			5		78,613			
0235200	Austin	TX		10/28/2002		1,456,125		62			62		15,480			
0241900	Brownsville	TX		10/01/2013		2,726,603		344			344		29,560			
0240700	Clarksville	TN		07/29/2011		4,858,310		2,545			2,545		24,898			
0236500	Columbus	OH		02/18/2005		309,803		62			62		2,713			
0209900	Conroe	TX		06/16/1989		357,160		22			22		2,143			
0240800	Conroe	TX		12/21/2011		427,095		62			62		9,965			
0239400	Decatur	AL		01/28/2010		5,239,517		694			694		22,105			
0237800	Dickinson	TX		01/12/2007		757,434		119			119		8,866			
0241500	El Paso	TX		11/29/2012		2,515,872		325			325		18,751			
0235800	Elizabeth	NJ		01/14/2004		2,005,077		98			98		26,389			
0238700	Flower Mound	TX		12/09/2008		2,042,786		281			281		12,136			
0238600	Fort Worth	TX		10/24/2008		1,673,145		231			231		10,091			
0236700	Galveston	TX		06/06/2005		2,060,988							5,245			
0238900	Hammond	IN		06/05/2009		3,331,581		440			440		11,850			
0226600	Houston	TX		12/16/1996		388,924		588			588		14,168			
0237300	Houston	TX		07/14/2006		973,376		156			156		12,081			
0238100	Houston	TX		07/13/2007		519,711		80			80		5,746			
0238200	Houston	TX		07/13/2007		1,528,562		234			234		16,899			
0241100	Houston	TX		07/31/2012		1,271,741		164			164		6,392			
0241700	Houston	TX		07/11/2013		1,164,458		150			150		22,927			
0237000	Hutto	TX		12/22/2005		866,972		130			130		6,998			
0240100	Katy	TX		03/14/2011		3,994,661		587			587		72,684			
0236100	Keller	TX		11/16/2004		927,629		14			14		10,118			
0233600	Kenner	LA		04/19/2001		245,484		75			75		23,327			
0237600	La Porte	TX		11/17/2006		632,943		100			100		7,554			
0238400	Lake Charles	LA		07/30/2008		758,623		113			113		7,736			
0241600	Marana	AZ		05/01/2013		1,817,607		231			231		10,341			
0238500	Mentor	OH		08/22/2008		630,602		88			88		3,861			

E021

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0240500	Mont Belvieu	TX		04/21/2011		896,050		110			110		17,048				
0237700	Pasadena	TX		01/12/2007		597,975		94			94		7,000				
0240600	Port Arthur	TX		05/23/2011		1,681,382							19,878				
0241800	Red Bluff	CA		08/19/2013		1,336,332		169			169		7,171				
0238000	Reno	NV		03/27/2007		7,082,707		1,067			1,067		70,208				
0237900	Rockford	IL		02/28/2007		5,380,985		1,887			1,887		59,951				
0241400	Saginaw	TX		11/29/2012		755,652		99			99		9,393				
0234800	San Antonio	TX		05/29/2002		742,999		77			77		7,745				
0237100	San Antonio	TX		12/22/2005		1,039,501		55			55		23,064				
0240200	San Antonio	TX		03/15/2011		384,514		66			66		14,519				
0236000	San Dimas	CA		04/19/2004		1,805,773		204			204		11,050				
0237500	Seabrook	TX		11/17/2006		526,134		83			83		6,279				
0237400	The Woodlands	TX		11/14/2006		710,407		103			103		5,120				
0236300	Waco	TX		12/30/2004		592,109		105			105		9,209				
0241300	Wasilla	AK		09/25/2012		778,819		100			100		3,934				
0239000	Yerington	NV		12/01/2009		1,478,564		206			206		12,308				
0299999 Mortgages with partial repayments						77,648,457		12,640			12,640		835,191				
0599999 Totals						79,709,445		14,580			14,580		2,055,742	2,892,873			

E022

SCHEDULE BA - PART 2

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

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

EO3

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
0000000-00-0	Benbrook Properties, Ltd.	Leander	TX	Principal pmt	03/01/2012	03/22/2014	138,175		1,200				1,200	138,175	139,375				911
4299999 Any Other Class of Admitted Assets - Unaffiliated							138,175		1,200				1,200	138,175	139,375				911
4499999 Total Unaffiliated							138,175		1,200				1,200	138,175	139,375				911
4699999 Totals							138,175		1,200				1,200	138,175	139,375				911

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)
3137B3-KB-3	FHLMC 4223 BV		01/16/2014	Goldman Sachs		9,120,573	9,024,686.00	21,058	1
3137B3-N3-8	FHLMC 4223 VC		01/06/2014	Goldman Sachs		11,670,042	11,685,562.00	10,387	1
3137B7-F4-6	FHLMC 4290 VB		01/21/2014	Goldman Sachs		8,184,472	8,472,744.00	24,712	1
3136A7-WX-6	FNMA 2012-87 VB		01/15/2014	Deutsche Bank		4,565,238	5,003,000.00	8,338	1
3136AG-TP-7	FNMA 2013-100 VC		03/19/2014	Goldman Sachs		16,282,490	15,829,932.00	28,367	1
3136AH-KF-6	FNMA 2013-122 VC		02/06/2014	Credit Suisse Int		8,439,043	8,203,201.00	9,115	1
3136AE-6V-4	FNMA 2013-74 HC		02/28/2014	Wells Fargo		10,679,830	10,841,277.00	11,994	1
3136AG-GS-5	FNMA 2013-91 VC		03/31/2014	Goldman Sachs		2,671,876	2,599,575.00	578	1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	71,613,564	71,659,977.00	114,549	X X X
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN		01/22/2014	Bank Of America		4,998,750	5,000,000.00		1FE
06051G-FF-1	BANK OF AMERICA CORP		03/27/2014	Bank Of America		9,962,500	10,000,000.00		1FE
06406H-CS-6	BANK OF NEW YORK MELLON		01/28/2014	Citigroup		4,981,750	5,000,000.00		1FE
136385-AT-8	CANADIAN NATL RESOURCES	A	03/26/2014	Bank Of America		3,998,280	4,000,000.00		2FE
125896-BM-1	CMS ENERGY CORP		02/24/2014	JP Morgan		1,998,520	2,000,000.00		2FE
29246Q-AA-3	EMPRESA DE TRANSPORTE ME	F	02/24/2014	VARIOUS		19,126,760	19,000,000.00	13,590	1FE
404280-AP-4	HSBC HOLDINGS PLC	F	03/05/2014	HSBC		1,986,800	2,000,000.00		1FE
448055-AK-9	HUSKY ENERGY INC	A	03/12/2014	JP Morgan		2,993,730	3,000,000.00		2FE
46625H-JT-8	JPMORGAN CHASE & CO		01/21/2014	JP Morgan		1,988,840	2,000,000.00		1FE
608190-AJ-3	MOHAWK INDUSTRIES INC		03/25/2014	VARIOUS		11,100,089	11,260,000.00	57,066	2FE
714294-AC-9	PERRIGO CO LTD	F	02/12/2014	VARIOUS		13,858,053	13,934,000.00	124,012	2FE
71656L-AX-9	PETROLEOS MEXICANOS	F	01/15/2014	Deutsche Bank		994,530	1,000,000.00	677	2FE
73755L-AL-1	POTASH CORP SASKATCHEWAN	A	03/31/2014	VARIOUS		13,897,064	14,080,000.00	23,873	1FE
865622-BJ-2	SUMITOMO MITSUI BANKING	F	01/07/2014	Goldman Sachs		9,968,100	10,000,000.00		1FE
883203-BU-4	TEXTRON INC		03/19/2014	VARIOUS		12,038,430	12,000,000.00	12,900	2FE
884903-BQ-7	THOMSON REUTERS CORP.	I	01/07/2014	JP Morgan		12,039,543	11,944,000.00	69,196	2FE
907818-DV-7	UNION PACIFIC CORP		01/07/2014	Barclays		7,939,760	8,000,000.00		2FE
921796-MZ-8	VANDERBILT MTG 2003-A-A4		03/04/2014	Bear Stearns		213,112	213,112.26		1FE
92343V-BZ-6	VERIZON COMMUNICATIONS		03/11/2014	Wells Fargo		4,005,000	4,000,000.00		2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	138,089,611	138,431,112.26	301,314	X X X
8399997	Total Bonds Part 3				X X X	209,703,175	210,091,089.26	415,863	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	209,703,175	210,091,089.26	415,863	X X X
9999999	Totals				X X X	209,703,175	X X X	415,863	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.							
3837H0-QK-2	GNMA 1996-9-PG		03/20/2014	PRINCIPAL RECEIPT		78,351	78,351.30	78,719	78,389		(38)		(38)		78,351				857	06/20/2026	1
3837H1-M4-0	GNMA 1998-26-B		03/20/2014	PRINCIPAL RECEIPT		21,159	21,159.40	21,417	21,343		(184)		(184)		21,159				232	11/20/2028	1
38373X-R5-7	GNMA 2002-48-OD		03/17/2014	PRINCIPAL RECEIPT		326,506	326,505.90	326,812	326,361		145		145		326,506				3,099	04/16/2032	1
38374K-GS-6	GNMA 2004-105-VE		03/17/2014	PRINCIPAL RECEIPT		2,241,520	2,241,519.85	2,287,887	2,245,746		(4,226)		(4,226)		2,241,520				19,341	05/17/2024	1
38374G-M7-4	GNMA 2004-34-VK		03/17/2014	PRINCIPAL RECEIPT		1,278,918	1,278,918.00	1,264,031	1,277,943		975		975		1,278,918				10,853	06/16/2023	1
38374H-KS-8	GNMA 2004-52-VB		03/20/2014	PRINCIPAL RECEIPT		901,207	901,207.06	910,782	901,735		(528)		(528)		901,207				7,947	02/20/2023	1
38374H-HC-7	GNMA 2004-55-VB		03/20/2014	PRINCIPAL RECEIPT		1,397,031	1,397,031.24	1,408,164	1,397,390		(359)		(359)		1,397,031				12,815	09/20/2023	1
38374H-UU-2	GNMA 2004-62-VB		03/20/2014	PRINCIPAL RECEIPT		2,679,969	2,679,968.94	2,738,034	2,682,034		(2,065)		(2,065)		2,679,969				24,199	09/20/2022	1
38374H-W7-1	GNMA 2004-75-VB		03/20/2014	PRINCIPAL RECEIPT		131,948	131,947.81	132,823	131,944		4		4		131,948				1,211	11/20/2027	1
38375J-NL-5	GNMA 2007-11-PD		01/21/2014	PRINCIPAL RECEIPT		211,479	211,478.63	207,712	211,179		299		299		211,479				969	06/20/2035	1
362159-5X-9	GNMA POOL 158462		03/17/2014	PRINCIPAL RECEIPT		2,322	2,321.54	2,260	2,303		19		19		2,322				35	10/15/2016	1
36217G-F2-8	GNMA POOL 192885		03/17/2014	PRINCIPAL RECEIPT		60	59.94	58	59		1		1		60				1	12/15/2016	1
36218L-J4-8	GNMA POOL 225383		03/17/2014	PRINCIPAL RECEIPT		1,231	1,231.42	1,204	1,218		14		14		1,231				15	06/15/2021	1
0599999	Total - Bonds - U.S. Governments				X X X	9,271,701	9,271,701.03	9,379,903	9,277,644		(5,943)		(5,943)		9,271,701				81,574	X X X	X X X
3133T9-NW-1	FHLMC 1948 PJ		03/17/2014	PRINCIPAL RECEIPT		40,670	40,670.37	40,448	40,496		174		174		40,670				446	03/15/2027	1
312903-GL-5	FHLMC 1989-112-I		03/17/2014	PRINCIPAL RECEIPT		13,311	13,311.34	11,315	12,654		657		657		13,311				150	01/15/2021	1
312904-SN-6	FHLMC 1990-1015-F		03/17/2014	PRINCIPAL RECEIPT		6,506	6,506.38	5,927	6,324		183		183		6,506				82	11/15/2020	1
312903-VF-1	FHLMC 1990-139-G		03/17/2014	PRINCIPAL RECEIPT		1,201	1,201.24	1,062	1,151		50		50		1,201				15	04/15/2021	1
312905-FG-2	FHLMC 1991-1053-G		03/17/2014	PRINCIPAL RECEIPT		2,732	2,732.17	2,447	2,613		119		119		2,732				32	03/15/2021	1
312905-GM-8	FHLMC 1991-1055-H		03/17/2014	PRINCIPAL RECEIPT		7,407	7,406.98	6,689	7,156		251		251		7,407				91	03/15/2021	1
312905-TW-2	FHLMC 1991-1069-J		03/17/2014	PRINCIPAL RECEIPT		3,045	3,044.57	2,457	2,894		151		151		3,045				36	04/15/2021	1
312906-BR-0	FHLMC 1991-1094-K		03/17/2014	PRINCIPAL RECEIPT		4,310	4,310.35	3,958	4,190		120		120		4,310				62	06/15/2021	1
312906-NM-8	FHLMC 1991-1109-I		03/17/2014	PRINCIPAL RECEIPT		5,496	5,495.80	4,900	5,299		197		197		5,496				66	08/15/2021	1
312906-RX-0	FHLMC 1991-1119-H		03/17/2014	PRINCIPAL RECEIPT		13,480	13,479.61	12,750	13,210		270		270		13,480				158	08/15/2021	1
312907-FV-5	FHLMC 1991-1142-IA		03/17/2014	PRINCIPAL RECEIPT		10,420	10,419.60	9,267	9,992		428		428		10,420				125	10/15/2021	1
3133TC-ZY-7	FHLMC 2042 T		03/17/2014	PRINCIPAL RECEIPT		2,911	2,910.50	2,927	2,933		(22)		(22)		2,911				34	03/15/2028	1
31339M-XX-1	FHLMC 2399 EN		03/17/2014	PRINCIPAL RECEIPT		14,603	14,602.50	14,429	14,388		214		214		14,603				155	01/15/2032	1
31339W-GU-4	FHLMC 2424 OP		03/17/2014	PRINCIPAL RECEIPT		9,849	9,849.33	9,871	9,852		(3)		(3)		9,849				98	03/15/2032	1
31392R-JK-8	FHLMC 2470-QG		03/17/2014	PRINCIPAL RECEIPT		78,480	78,480.30	79,805	79,222		(742)		(742)		78,480				754	07/15/2032	1
31393F-5Y-8	FHLMC 2522-TC		03/17/2014	PRINCIPAL RECEIPT		421,972	421,971.73	422,364	421,474		498		498		421,972				3,731	11/15/2022	1
31392X-MQ-8	FHLMC 2523-ND		03/17/2014	PRINCIPAL RECEIPT		335,388	335,388.10	343,982	338,134		(2,746)		(2,746)		335,388				3,427	11/15/2022	1
31393G-VM-3	FHLMC 2533-TC		03/17/2014	PRINCIPAL RECEIPT		271,406	271,405.70	273,611	271,889		(483)		(483)		271,406				2,320	12/15/2022	1
31393H-E8-1	FHLMC 2543-BL		03/17/2014	PRINCIPAL RECEIPT		310,282	310,281.97	310,912	310,040		242		242		310,282				2,651	12/15/2022	1
31393F-RL-2	FHLMC 2544-AL		03/17/2014	PRINCIPAL RECEIPT		672,750	672,749.58	666,973	670,238		2,511		2,511		672,750				6,167	05/15/2032	1
31393G-BH-6	FHLMC 2545-NB		03/17/2014	PRINCIPAL RECEIPT		321,551	321,551.11	329,791	324,586		(3,035)		(3,035)		321,551				2,747	12/15/2022	1

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31393J-DN-5	FHLMC 2553-BG		03/17/2014	PRINCIPAL RECEIPT		419,621	419,620.60	414,097	416,761		2,859		2,859		419,621				3,930	10/15/2032	1
31393J-6E-3	FHLMC 2556-TC		03/17/2014	PRINCIPAL RECEIPT		655,190	655,189.60	668,396	659,548		(4,359)		(4,359)		655,190				5,623	01/15/2023	1
31393J-LL-0	FHLMC 2557-QU		03/17/2014	PRINCIPAL RECEIPT		1,318,076	1,318,076.15	1,328,103	1,320,544		(2,468)		(2,468)		1,318,076				11,325	01/15/2023	1
31393L-NV-1	FHLMC 2564-QD		03/17/2014	PRINCIPAL RECEIPT		364,283	364,282.66	367,242	365,009		(727)		(727)		364,283				3,113	02/15/2023	1
31393K-PE-9	FHLMC 2575-DB		03/17/2014	PRINCIPAL RECEIPT		685,384	685,384.29	685,384	685,384						685,384				6,140	02/15/2023	1
31393K-BX-2	FHLMC 2576-KL		03/17/2014	PRINCIPAL RECEIPT		163,929	163,929.01	163,724	163,648		281		281		163,929				1,627	07/15/2032	1
31393N-N7-0	FHLMC 2590-WK		03/17/2014	PRINCIPAL RECEIPT		1,189,987	1,189,987.14	1,215,558	1,202,399		(12,412)		(12,412)		1,189,987				10,494	03/15/2033	1
31393Q-2X-9	FHLMC 2594-TE		03/17/2014	PRINCIPAL RECEIPT		208,107	208,106.96	206,343	207,768		339		339		208,107				1,686	12/15/2031	1
31393P-CJ-1	FHLMC 2595-CD		03/17/2014	PRINCIPAL RECEIPT		373,853	373,852.57	368,829	371,094		2,759		2,759		373,853				2,698	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		03/17/2014	PRINCIPAL RECEIPT		341,859	341,858.50	349,764	343,953		(2,095)		(2,095)		341,859				2,964	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		03/17/2014	PRINCIPAL RECEIPT		934,599	934,599.28	940,427	936,941		(2,342)		(2,342)		934,599				6,786	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		03/17/2014	PRINCIPAL RECEIPT		658,872	658,871.85	663,299	660,521		(1,649)		(1,649)		658,872				5,438	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		03/17/2014	PRINCIPAL RECEIPT		653,108	653,107.88	655,433	653,500		(392)		(392)		653,108				5,249	07/15/2033	1
31394G-KS-1	FHLMC 2649-VL		01/15/2014	PRINCIPAL RECEIPT		564,979	564,978.96	566,045	564,903		76		76		564,979				2,589	09/15/2022	1
31394G-NX-7	FHLMC 2659-NG		03/17/2014	PRINCIPAL RECEIPT		507,132	507,131.50	501,157	505,566		1,565		1,565		507,132				4,318	09/15/2032	1
31394H-AY-7	FHLMC 2669-DG		03/17/2014	PRINCIPAL RECEIPT		265,424	265,423.76	244,024	262,325		3,099		3,099		265,424				1,665	11/15/2032	1
31394H-V7-3	FHLMC 2671-LC PAC		02/18/2014	PRINCIPAL RECEIPT		56,743	56,742.87	56,526	56,697		45		45		56,743				349	05/15/2032	1
31394J-KW-6	FHLMC 2673-QL		03/17/2014	PRINCIPAL RECEIPT		309,938	309,937.70	308,993	309,100		838		838		309,938				2,827	09/15/2023	1
31394L-HB-1	FHLMC 2691-VG		03/17/2014	PRINCIPAL RECEIPT		1,581,523	1,581,522.81	1,574,915	1,580,411		1,112		1,112		1,581,523				14,458	04/15/2023	1
31394K-F3-3	FHLMC 2693-MC PAC		01/15/2014	PRINCIPAL RECEIPT		34,308	34,307.71	34,704	34,317		(9)		(9)		34,308				157	07/15/2032	1
31394P-P3-1	FHLMC 2755-VK		03/17/2014	PRINCIPAL RECEIPT		2,286,846	2,286,846.47	2,331,122	2,291,057		(4,210)		(4,210)		2,286,846				17,454	05/15/2024	1
31394W-N7-9	FHLMC 2777-VH		03/17/2014	PRINCIPAL RECEIPT		1,625,026	1,625,025.72	1,610,050	1,622,511		2,515		2,515		1,625,026				14,860	03/15/2024	1
31394Y-KL-7	FHLMC 2791-PH		03/17/2014	PRINCIPAL RECEIPT		1,274,372	1,274,371.64	1,296,215	1,278,991		(4,620)		(4,620)		1,274,372				11,837	05/15/2033	1
31394X-VA-1	FHLMC 2797-VH		03/17/2014	PRINCIPAL RECEIPT		141,703	141,703.36	138,837	141,133		571		571		141,703				1,301	07/15/2024	1
31395A-2M-6	FHLMC 2811-VD		03/17/2014	PRINCIPAL RECEIPT		137,144	137,143.69	138,070	137,175		(31)		(31)		137,144				1,259	07/15/2024	1
31395E-K5-5	FHLMC 2833-JE		03/17/2014	PRINCIPAL RECEIPT		579,461	579,461.20	584,803	580,157		(696)		(696)		579,461				5,186	05/15/2033	1
31395H-H8-6	FHLMC 2869-NY		03/17/2014	PRINCIPAL RECEIPT		775,216	775,216.07	764,390	770,079		5,137		5,137		775,216				5,890	10/15/2024	1
31395G-KH-4	FHLMC 2878-OW		03/17/2014	PRINCIPAL RECEIPT		727,712	727,712.36	746,587	730,192		(2,480)		(2,480)		727,712				5,635	01/15/2027	1
31395M-UF-4	FHLMC 2922-EC		03/17/2014	PRINCIPAL RECEIPT		230,537	230,536.80	222,180	226,944		3,593		3,593		230,537				1,862	02/15/2025	1
31395R-5B-0	FHLMC 2947-DM		03/17/2014	PRINCIPAL RECEIPT		1,065,892	1,065,891.60	1,065,296	1,065,178		713		713		1,065,892				8,501	03/15/2033	1
31395T-QW-7	FHLMC 2962-JQ		03/17/2014	PRINCIPAL RECEIPT		547,252	547,252.30	549,952	547,412		(159)		(159)		547,252				4,236	01/15/2034	1
31395U-DZ-1	FHLMC 2980-LD		03/17/2014	PRINCIPAL RECEIPT		502,136	502,135.50	488,523	497,388		4,748		4,748		502,136				4,394	12/15/2033	1
31396E-K2-1	FHLMC 3078-BD		03/17/2014	PRINCIPAL RECEIPT		489,038	489,037.90	471,635	484,282		4,756		4,756		489,038				4,498	02/15/2034	1
31396G-7D-7	FHLMC 3094-PC		03/17/2014	PRINCIPAL RECEIPT		272,531	272,531.47	270,104	271,680		852		852		272,531				2,233	04/15/2034	1
31396R-2K-2	FHLMC 3152-LN		03/17/2014	PRINCIPAL RECEIPT		89,071	89,070.63	90,295	89,801		(730)		(730)		89,071				1,336	05/15/2036	1
31396N-VP-8	FHLMC 3161-PD		03/17/2014	PRINCIPAL RECEIPT		323,261	323,260.75	316,998	321,018		2,242		2,242		323,261				2,872	10/15/2034	1
31396T-GD-9	FHLMC 3169-VB		03/17/2014	PRINCIPAL RECEIPT		2,337,843	2,337,843.00	2,344,893	2,338,180		(337)		(337)		2,337,843				22,416	11/15/2026	1

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31396U-DR-8	FHLMC 3192-GD		03/17/2014	PRINCIPAL RECEIPT		620,008	620,007.96	623,507	621,156		(1,148)		(1,148)		620,008				6,081	08/15/2035	1
31397G-6P-0	FHLMC 3287-PM		03/17/2014	PRINCIPAL RECEIPT		363,225	363,225.10	361,366	362,192		1,033		1,033		363,225				3,214	10/15/2035	1
31397F-P4-8	FHLMC 3289-ND		03/17/2014	PRINCIPAL RECEIPT		985,689	985,689.40	994,930	990,758		(5,068)		(5,068)		985,689				8,102	06/15/2035	1
31397F-SF-0	FHLMC 3294-ND		03/17/2014	PRINCIPAL RECEIPT		872,841	872,840.70	877,082	873,216		(375)		(375)		872,841				7,878	05/15/2035	1
31397G-UD-0	FHLMC 3305-PD		03/17/2014	PRINCIPAL RECEIPT		1,545,569	1,545,569.18	1,525,066	1,535,168		10,401		10,401		1,545,569				15,764	11/15/2035	1
31397H-YA-0	FHLMC 3329-JD		03/17/2014	PRINCIPAL RECEIPT		214,775	214,775.00	214,708	214,628		147		147		214,775				3,155	06/15/2036	1
31397J-2R-4	FHLMC 3331-EP		03/17/2014	PRINCIPAL RECEIPT		649,220	649,220.11	650,986	649,063		157		157		649,220				5,499	02/15/2036	1
31397J-6G-4	FHLMC 3331-VB		03/17/2014	PRINCIPAL RECEIPT		824,278	824,278.34	814,941	822,888		1,391		1,391		824,278				7,417	01/15/2025	1
31397H-N8-7	FHLMC 3337-MD		03/17/2014	PRINCIPAL RECEIPT		865,751	865,750.94	869,537	865,994		(243)		(243)		865,751				6,822	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		03/17/2014	PRINCIPAL RECEIPT		578,139	578,139.49	593,609	591,848		(13,709)		(13,709)		578,139				4,068	06/15/2038	1
3137A1-JE-4	FHLMC 3708 BP		03/17/2014	PRINCIPAL RECEIPT		101,200	101,200.00	106,466	104,611		(3,411)		(3,411)		101,200				705	02/15/2035	1
313401-WS-6	FHLMC POOL 170208		03/17/2014	PRINCIPAL RECEIPT		298	298.45	298	298		1		1		298				4	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		03/17/2014	PRINCIPAL RECEIPT		399	398.71	384	392		7		7		399				6	01/01/2017	1
3128F2-HR-9	FHLMC POOL D62940 GOLD		03/17/2014	PRINCIPAL RECEIPT		531	531.26	519	524		7		7		531				6	08/01/2025	1
313603-NF-5	FNMA 1989-101-H		03/25/2014	PRINCIPAL RECEIPT		7,250	7,249.99	6,516	7,020		230		230		7,250				72	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		03/25/2014	PRINCIPAL RECEIPT		3,741	3,741.30	3,365	3,606		135		135		3,741				45	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		03/25/2014	PRINCIPAL RECEIPT		11,938	11,938.40	10,655	11,565		373		373		11,938				140	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		03/25/2014	PRINCIPAL RECEIPT		10,105	10,104.66	9,017	9,769		336		336		10,105				121	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		03/25/2014	PRINCIPAL RECEIPT		7,137	7,136.94	6,169	6,777		360		360		7,137				65	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		03/25/2014	PRINCIPAL RECEIPT		3,104	3,103.60	2,801	2,993		110		110		3,104				34	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		03/25/2014	PRINCIPAL RECEIPT		5,329	5,328.65	4,916	5,172		156		156		5,329				62	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		03/25/2014	PRINCIPAL RECEIPT		3,356	3,355.75	3,485	3,419		(63)		(63)		3,356				46	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		03/25/2014	PRINCIPAL RECEIPT		39,322	39,322.10	38,616	38,500		822		822		39,322				304	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		03/25/2014	PRINCIPAL RECEIPT		71,390	71,389.50	71,766	71,466		(76)		(76)		71,390				734	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		03/25/2014	PRINCIPAL RECEIPT		325,920	325,919.94	320,942	323,141		2,779		2,779		325,920				2,991	11/25/2022	1
31392F-WU-7	FNMA 2002-86-AL		03/25/2014	PRINCIPAL RECEIPT		153,861	153,861.26	153,784	153,700		161		161		153,861				1,410	05/25/2032	1
31392F-XR-3	FNMA 2002-88-LX		03/25/2014	PRINCIPAL RECEIPT		170,650	170,650.39	171,690	170,676		(25)		(25)		170,650				1,441	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		03/25/2014	PRINCIPAL RECEIPT		968,862	968,861.70	970,376	967,903		959		959		968,862				8,454	01/25/2023	1
31393A-NY-9	FNMA 2003-22-KL		03/25/2014	PRINCIPAL RECEIPT		133,601	133,601.26	133,601	133,601						133,601				852	09/25/2032	1
31393A-GW-1	FNMA 2003-26-HB		03/25/2014	PRINCIPAL RECEIPT		617,665	617,664.50	606,662	612,819		4,845		4,845		617,665				4,798	04/25/2023	1
31393B-LJ-2	FNMA 2003-32-BW		01/27/2014	PRINCIPAL RECEIPT		37,103	37,103.43	36,860	37,059		45		45		37,103				170	03/25/2032	1
31393D-PH-8	FNMA 2003-67-KC		03/25/2014	PRINCIPAL RECEIPT		1,347,382	1,347,382.20	1,341,908	1,344,923		2,460		2,460		1,347,382				10,223	09/25/2032	1
31393E-CV-9	FNMA 2003-74-VL		02/25/2014	PRINCIPAL RECEIPT		1,204,111	1,204,110.92	1,204,563	1,203,690		421		421		1,204,111				7,641	11/25/2022	1
31393D-M6-5	FNMA 2003-80-VD		03/25/2014	PRINCIPAL RECEIPT		1,276,638	1,276,637.70	1,262,674	1,275,177		1,461		1,461		1,276,638				13,604	09/25/2020	1
31394A-GJ-9	FNMA 2004-54-BL		03/25/2014	PRINCIPAL RECEIPT		141,747	141,746.60	137,140	139,242		2,505		2,505		141,747				1,107	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		03/25/2014	PRINCIPAL RECEIPT		330,262	330,262.44	307,638	318,358		11,904		11,904		330,262				2,273	09/25/2024	1
31394B-V8-4	FNMA 2004-95-VB		03/25/2014	PRINCIPAL RECEIPT		989,338	989,337.65	972,372	985,015		4,323		4,323		989,338				10,316	08/25/2023	1

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31394C-FA-5	FNMA 2005-1-VQ		03/25/2014	PRINCIPAL RECEIPT		1,289,053	1,289,052.69	1,269,717	1,285,312		3,741		3,741		1,289,053				10,199	09/25/2023	1
31394B-7J-7	FNMA 2005-32-AE		03/25/2014	PRINCIPAL RECEIPT		734,864	734,863.50	696,704	719,070		15,793		15,793		734,864				5,910	04/25/2025	1
31394B-6W-9	FNMA 2005-6-VK		01/27/2014	PRINCIPAL RECEIPT		551,952	551,952.49	552,470	551,833		119		119		551,952				2,300	07/25/2023	1
31395D-LB-3	FNMA 2006-37-DB		03/25/2014	PRINCIPAL RECEIPT		280,782	280,782.20	277,580	278,748		2,034		2,034		280,782				2,746	04/25/2035	1
31396Q-Q9-3	FNMA 2009-66-JB		03/25/2014	PRINCIPAL RECEIPT		547,149	547,149.20	517,558	517,558		22,091		22,091		547,149				3,753	09/25/2029	1
31371E-VY-8	FNMA POOL 250031		03/25/2014	PRINCIPAL RECEIPT		2,177	2,176.91	2,167	2,168		9		9		2,177				28	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		03/25/2014	PRINCIPAL RECEIPT		1,134	1,133.95	1,129	1,130		4		4		1,134				18	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		03/25/2014	PRINCIPAL RECEIPT		1,732	1,731.85	1,727	1,727		5		5		1,732				24	10/01/2024	1
313614-RV-3	FNMA POOL 50000		03/25/2014	PRINCIPAL RECEIPT		1,345	1,345.01	1,272	1,309		36		36		1,345				14	05/01/2017	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	46,131,649	46,131,644.81	46,030,037	46,066,984		64,661		64,661		46,131,649				393,169	X X X	X X X
013716-AT-2	ALCAN ALUMINUM NTS	A	01/15/2014	MATURITY		2,000,000	2,000,000.00	1,999,530	1,999,998		2		2		2,000,000				52,000	01/15/2014	1FE
023654-AR-7	AMERICA WEST AIRLINES SER 1998-		01/02/2014	Sink PMT @ 100.00000		327,066	327,066.10	327,066	327,066						327,066				11,235	01/02/2017	2FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		03/17/2014	PRINCIPAL RECEIPT		41,663	41,663.37	41,518	41,542		121		121		41,663				464	03/15/2029	4AM
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT		01/02/2014	Sink PMT @ 100.00000		251,802	251,801.70	251,802	251,802						251,802				7,831	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		01/02/2014	Sink PMT @ 100.00000		274,742	274,742.32	274,742	274,742						274,742				8,558	07/02/2018	1FE
14040E-HK-1	CAPITAL ONE BANK		02/18/2014	MATURITY		5,000,000	5,000,000.00	4,904,000	4,998,332		1,668		1,668		5,000,000				128,125	02/15/2014	1FE
209111-EE-9	CONSOLIDATED EDISON OF NY		02/03/2014	MATURITY		15,000,000	15,000,000.00	14,801,920	14,997,760		2,240		2,240		15,000,000				352,500	02/01/2014	1FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1A		03/18/2014	Sink PMT @ 100.00000		902,448	902,448.01	903,264	902,496		(48)		(48)		902,448				29,997	03/15/2019	2FE
21079V-AA-1	CONTINENTAL AIRLINES 2010-1A		01/13/2014	Sink PMT @ 100.00000		157,957	157,957.00	156,476	156,810		1,147		1,147		157,957				3,751	07/12/2022	2FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		03/25/2014	PRINCIPAL RECEIPT		116,066	116,065.52	116,063	115,923		142		142		116,066				1,050	02/25/2035	1FM
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		03/25/2014	PRINCIPAL RECEIPT		95,671	95,670.72	95,666	95,556		115		115		95,671				811	01/25/2035	1FM
12667F-K9-5	COUNTRYWIDE ALTNVT LOAN TR 20		03/25/2014	PRINCIPAL RECEIPT		211,918	211,918.30	200,136	199,743		12,175		12,175		211,918				1,828	02/25/2035	1FM
22540A-BE-7	CSFBMSC INDIAMAC 1997-1 CL A5		03/25/2014	PRINCIPAL RECEIPT		23,354	23,353.83	17,608	19,170		4,184		4,184		23,354				272	02/25/2028	1AM
26875U-AA-8	EOG RESOURCES CANADA INC	A	03/17/2014	MATURITY		8,000,000	8,000,000.00	7,982,320	7,999,547		453		453		8,000,000				190,000	03/15/2014	1FE
30161M-AD-5	EXELON GENERATION CO LLC		01/15/2014	MATURITY		5,000,000	5,000,000.00	4,998,150	4,999,992		8		8		5,000,000				133,750	01/15/2014	2FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		03/20/2014	PRINCIPAL RECEIPT		23,960	23,960.30	23,960	23,960						23,960				282	12/20/2029	1FM
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		03/25/2014	PRINCIPAL RECEIPT		10,147	10,146.50	10,102	10,096		51		51		10,147				124	09/25/2028	3FM
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-		03/17/2014	PRINCIPAL RECEIPT		81,127	81,127.08	80,781	81,124		3		3		81,127				972	01/15/2029	1FE
393505-VV-9	GREEN TREE FINANCIAL CORP 1997-		03/17/2014	PRINCIPAL RECEIPT		96,338	96,337.90	81,994	93,482		2,856		2,856		96,338				1,142	05/15/2029	1FE
44643T-AC-1	HUNTINGTON NATIONAL BANK NTS		01/15/2014	MATURITY		15,100,000	15,100,000.00	14,823,743	15,098,560		1,440		1,440		15,100,000				369,950	01/15/2014	2FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		03/25/2014	PRINCIPAL RECEIPT		172,882	172,882.40	177,099	175,298		(2,416)		(2,416)		172,882				1,198	11/25/2034	2FM
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		03/25/2014	VARIOUS		249,511	257,621.13	241,159	240,268		16,799		16,799		257,067		(7,557)	(7,557)	1,846	01/25/2036	2FM
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N		03/25/2014	PRINCIPAL RECEIPT		249,816	249,816.20	249,816	249,816						249,816				3,205	12/25/2032	1FM
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		03/25/2014	PRINCIPAL RECEIPT		68,537	68,537.20	67,466	67,969		568		568		68,537				743	11/25/2033	1FM
637432-DC-6	NATIONAL RURAL UTILITIES		03/03/2014	MATURITY		1,498,000	1,498,000.00	1,497,506	1,497,990		10		10		1,498,000				35,578	03/01/2014	1FE

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(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.								
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199	03/18/2014	PRINCIPAL RECEIPT			101,236	101,236.03	101,220	101,104		132		132		101,236			1,131	04/15/2029	2AM	
682680-AM-5	ONEOK INC	03/05/2014	VARIOUS			10,637,495	10,000,000.00	10,028,620	10,005,137		(604)		(604)		10,004,533	632,962	632,962	115,560	06/15/2015	2FE	
760985-L6-6	RAMP 2003-RS11-AI6B	03/25/2014	PRINCIPAL RECEIPT			53,362	53,362.40	53,362	53,285		78		78		53,362			504	12/25/2033	1FM	
76111J-7K-4	RFMSI 2003-S10-A5	03/25/2014	PRINCIPAL RECEIPT			269,273	269,272.95	279,819	271,165		(1,892)		(1,892)		269,273			2,456	06/25/2033	1FM	
771196-AS-1	ROCHE HOLDINGS INC	03/03/2014	CALLED @ 119.038000			4,502,017	3,782,000.00	3,722,547	3,746,879		1,010		1,010		3,747,888	754,129	754,129	113,460	03/01/2019	1FE	
78355H-JL-4	RYDER SYSTEMS INC	03/03/2014	MATURITY			2,000,000	2,000,000.00	2,025,900	2,000,844		(844)		(844)		2,000,000			58,500	03/01/2014	2FE	
786514-BS-7	SAFEWAY INC	03/07/2014	JP Morgan			2,020,000	2,000,000.00	2,024,600	2,017,423		(427)		(427)		2,016,996	3,004	3,004	45,425	08/15/2020	2FE	
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A	02/03/2014	Sink PMT @ 100.00000			107,303	107,303.04	105,211	105,817		1,486		1,486		107,303			3,300	08/01/2022	1FE	
84474W-AA-8	SOUTHWEST AIRLINES CO 1998-A	01/02/2014	Sink PMT @ 100.00000			474,184	474,184.45	474,184	474,184						474,184			15,482	07/02/2019	2FE	
89655V-AA-0	TRINITY RAIL LEASING 2003-1	03/12/2014	Sink PMT @ 100.00000			83,522	83,522.16	83,522	83,522						83,522			657	11/12/2026	1FE	
89655N-AA-8	TRINITY RAIL LEASING 2004-1A	03/14/2014	Sink PMT @ 100.00000			114,987	114,987.04	114,987	114,987						114,987			1,012	08/14/2027	1FE	
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A	03/17/2014	Sink PMT @ 100.00000			50,390	50,389.70	50,390	50,390						50,390			560	11/16/2039	1FE	
89656C-AA-1	TRINITY RAIL LEASING 2010-1	03/17/2014	Sink PMT @ 100.00000			64,331	64,330.84	65,572	65,457		(1,126)		(1,126)		64,331			558	10/16/2040	1FE	
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A	03/17/2014	Sink PMT @ 100.00000			71,219	71,218.68	71,219	71,219						71,219			469	07/15/2043	1FE	
87305Q-BT-7	TTX COMPANY	03/03/2014	MATURITY			10,000,000	10,000,000.00	9,985,800	9,999,703		297		297		10,000,000			242,500	03/01/2014	2FE	
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4	03/17/2014	PRINCIPAL RECEIPT			76,011	76,010.79	75,647	75,904		107		107		76,011			912	01/15/2029	1FE	
90263B-GT-9	UCFC HEL 1998-C-A6	03/18/2014	PRINCIPAL RECEIPT			110,599	110,598.60	108,852	108,827		1,772		1,772		110,599			1,601	11/15/2029	1FM	
90783T-AA-8	UNION PACIFIC SER 2004-1	01/02/2014	Sink PMT @ 100.00000			21,930	21,930.48	21,930	21,930						21,930			593	07/02/2025	1FE	
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE	01/02/2014	Sink PMT @ 100.00000			55,993	55,993.20									55,993	55,993		02/19/2015	6	
92178P-AD-9	VANDERBILT MTG 2002-1-A4	03/07/2014	PRINCIPAL RECEIPT			129,247	129,246.84	129,199	129,168		79		79		129,247			1,387	05/07/2027	1FE	
921796-LW-6	VANDERBILT MTG 2002-A-A4	03/07/2014	PRINCIPAL RECEIPT			110,706	110,705.68	117,625	112,019		(1,313)		(1,313)		110,706			1,255	05/07/2026	1FE	
921796-MP-0	VANDERBILT MTG 2002-C-A4	03/07/2014	PRINCIPAL RECEIPT			147,546	147,546.41	147,484	147,461		85		85		147,546			1,525	08/07/2024	1FE	
921796-MZ-8	VANDERBILT MTG 2003-A-A4	03/07/2014	PRINCIPAL RECEIPT			57,873	57,873.41	57,850	57,838		35		35		57,873			1,119	05/07/2026	1FE	
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4	03/25/2014	PRINCIPAL RECEIPT			331,492	331,491.70	343,198	334,775		(3,283)		(3,283)		331,492			3,262	06/25/2033	2FM	
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2	03/25/2014	PRINCIPAL RECEIPT			176,086	176,086.40	181,988	177,402		(1,315)		(1,315)		176,086			1,407	06/25/2033	1FM	
94106L-AR-0	WASTE MANAGEMENT INC	03/17/2014	MATURITY			9,067,000	9,067,000.00	8,923,565	9,062,495		4,505		4,505		9,067,000			226,675	03/15/2014	2FE	
949757-AG-3	WELLS FARGO 2004-6-A7	03/25/2014	PRINCIPAL RECEIPT			204,515	204,514.60	200,712	202,867		1,647		1,647		204,515			1,935	06/25/2034	1FM	
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	95,991,322	94,621,920.98	93,818,890	94,510,844		41,947		41,947		94,552,790		1,438,531	1,438,531	2,180,457	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	151,394,672	150,025,266.82	149,228,830	149,855,472		100,665		100,665		149,956,140		1,438,531	1,438,531	2,655,200	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	151,394,672	150,025,266.82	149,228,830	149,855,472		100,665		100,665		149,956,140		1,438,531	1,438,531	2,655,200	X X X	X X X
9999999	Totals					151,394,672	X X X	149,228,830	149,855,472		100,665		100,665		149,956,140		1,438,531	1,438,531	2,655,200	X X X	X X X

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	579	900,001	(1553.2800	9,630			20,536		20,536	(21,116)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	579	900,001	(1553.2800	14,670			48,703		48,703	(17,759)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	1,094	1,700,003	(1553.2800	33,150			117,510		117,510	(30,590)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	64	99,954	(1553.2800	2,279			8,300		8,300	(1,632)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	1,288	2,000,050	(1553.2800	45,601			166,087		166,087	(32,662)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	193	300,000	(1553.2800	9,840			34,957		34,957	(4,430)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/10/2013	04/10/2014	1,449	2,299,922	(1587.7300	34,269			170,570		170,570	6,139						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/10/2013	04/10/2014	63	100,075	(1587.7300	1,491			7,422		7,422	267						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2013	04/10/2014	7,243	11,499,881	(1587.7300	377,196			1,591,062		1,591,062	190,144						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2013	04/10/2014	9,636	15,300,113	(1587.7300	501,844			2,116,842		2,116,842	252,979						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2013	04/10/2014	441	700,205	(1587.7300	24,857			100,399		100,399	11,915						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2013	04/10/2014	3,338	5,299,795	(1587.7300	188,143			759,911		759,911	90,182						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	378	599,997	(1588.8500	6,660			32,482		32,482	6,096						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	9,504	15,099,700	(1588.8500	206,866			1,013,716		1,013,716	191,656						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	63	100,098	(1588.8500	1,371			6,720		6,720	1,271						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	126	200,195	(1588.8500	2,743			13,440		13,440	2,541						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	1,448	2,300,003	(1588.8500	46,920			213,838		213,838	40,265						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	944	1,500,002	(1588.8500	35,100			158,677		158,677	29,852						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	257	399,007	(1553.2800	5,347			15,628		15,628	(8,580)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	13,134	20,401,494	(1553.2800	273,380			799,071		799,071	(438,681)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	128	199,503	(1553.2800	2,673			7,814		7,814	(4,290)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2013	04/17/2014	4,694	7,300,001	(1555.2500	83,220			325,593		325,593	123,654						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2013	04/17/2014	1	2,177	(1555.2500	31			132		132	47						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2013	04/17/2014	7,007	10,897,823	(1555.2500	152,569			658,989		658,989	237,120						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2013	04/17/2014	321	499,997	(1555.2500	8,500			37,343		37,343	12,381						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/19/2013	04/17/2014	1,672	2,599,849	(1555.2500	53,557			222,415		222,415	71,218						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/19/2013	04/17/2014	1,865	2,900,152	(1555.2500	59,743			248,106		248,106	79,445						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/19/2013	04/17/2014	321	499,997	(1555.2500	16,150			61,162		61,162	11,536						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2013	04/25/2014	4,866	7,699,813	(1582.2400	90,858			148,543		148,543	(35,897)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2013	04/25/2014	316	500,194	(1582.2400	5,902			9,650		9,650	(2,332)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2013	04/25/2014	7,837	12,399,651	(1582.2400	179,795			445,289		445,289	(13,887)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2013	04/25/2014	127	200,343	(1582.2400	2,905			7,195		7,195	(224)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/26/2013	04/25/2014	1,706	2,699,998	(1582.2400	56,160			193,192		193,192	22,958						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/26/2013	04/25/2014	1,706	2,699,998	(1582.2400	56,160			193,192		193,192	22,958						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/26/2013	04/25/2014	190	299,993	(1582.2400	9,690			37,744		37,744	5,476						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/03/2013	05/02/2014	5,761	9,299,996	(1614.4200	111,600			68,520		68,520	(164,302)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/03/2013	05/02/2014	9,911	16,000,000	(1614.4200	236,800			276,125		276,125	(291,975)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/03/2013	05/02/2014	1,982	3,199,764	(1614.4200	66,555			124,723		124,723	(43,881)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/03/2013	05/02/2014	1,920	3,100,235	(1614.4200	64,485			120,844		120,844	(42,516)						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 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/03/2013	05/02/2014	186	300,008	(1614.4200	9,690			21,792		21,792	(4,084)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/10/2013	05/09/2014	184	299,996	(1633.7000	2,910			12,022		12,022	2,005						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/10/2013	05/09/2014	7,529	12,299,997	(1633.7000	148,830			625,152		625,152	109,313						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/10/2013	05/09/2014	9,671	15,800,003	(1633.7000	233,840			973,614		973,614	175,504						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/10/2013	05/09/2014	184	299,996	(1633.7000	5,400			21,712		21,712	4,010						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/10/2013	05/09/2014	1,775	2,900,144	(1633.7000	61,193			240,304		240,304	47,977						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/10/2013	05/09/2014	1,591	2,599,854	(1633.7000	54,857			215,422		215,422	43,009						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/10/2013	05/09/2014	245	399,995	(1633.7000	13,440			48,386		48,386	9,727						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/17/2013	05/16/2014	5,517	9,199,999	(1667.4700	109,480			466,776		466,776	172,014						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/17/2013	05/16/2014	10,255	17,100,005	(1667.4700	251,370			1,089,478		1,089,478	381,998						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/17/2013	05/16/2014	1,259	2,100,062	(1667.4700	43,681			167,870		167,870	58,630						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/17/2013	05/16/2014	1,979	3,299,940	(1667.4700	68,639			263,784		263,784	92,128						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/17/2013	05/16/2014	180	299,995	(1667.4700	10,050			30,620		30,620	6,891						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	364	599,993	(1649.6000	5,700			3,049		3,049	(2,412)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	5,395	8,900,004	(1649.6000	103,240			135,240		135,240	(19,182)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	9,214	15,200,008	(1649.6000	217,360			413,744		413,744	(2,057)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	1,091	1,799,813	(1649.6000	36,896			90,762		90,762	6,370						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	2,182	3,600,186	(1649.6000	73,804			181,553		181,553	12,743						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	182	299,996	(1649.6000	10,170			25,775		25,775	2,856						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/03/2013	06/03/2014	2,926	4,800,000	(1640.4200	54,720			9,249		9,249	(59,841)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/03/2013	06/03/2014	4,999	8,200,000	(1640.4200	114,800			73,066		73,066	(117,501)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	3,759	6,099,998	(1622.5600	68,320			149,807		149,807	(52,964)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	8,628	13,999,999	(1622.5600	191,800			499,304		499,304	(129,157)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	1,354	2,196,995	(1622.5600	43,281			130,266		130,266	(21,742)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	1,728	2,803,005	(1622.5600	55,219			166,197		166,197	(27,740)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	308	500,008	(1622.5600	16,500			46,036		46,036	(5,098)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2013	06/10/2014	3,104	5,100,005	(1642.8100	72,420			262,824		262,824	(651)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2013	06/10/2014	1,278	2,099,905	(1642.8100	42,838			158,304		158,304	8,117						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2013	06/10/2014	122	200,094	(1642.8100	4,082			15,084		15,084	773						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2013	06/10/2014	2,678	4,400,004	(1642.8100	50,600			172,236		172,236	(8,873)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	2,261	3,700,006	(1636.3600	41,440			223,970		223,970	92,149						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	6,050	9,899,994	(1636.3600	136,620			696,014		696,014	259,013						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	183	299,978	(1636.3600	5,909			26,816		26,816	8,385						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	1,833	3,000,021	(1636.3600	59,101			268,181		268,181	83,859						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	244	400,008	(1636.3600	13,240			46,777		46,777	9,877						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	2,257	3,700,002	(1639.0400	41,810			167,986		167,986	59,599						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	6,101	9,999,996	(1639.0400	138,000			586,643		586,643	182,141						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	1,830	2,999,689	(1639.0400	59,694			248,134		248,134	61,891						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	183	300,305	(1639.0400	5,976			24,841		24,841	6,196						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	183	299,993	(1639.0400	9,990			36,631		36,631	6,799						100%/0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/20/2013	06/20/2014	2,267	3,599,998	(1588.1900	39,960				194,304	194,304	67,661						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/20/2013	06/20/2014	5,667	9,000,003	(1588.1900	122,400				625,151	625,151	190,964						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/20/2013	06/20/2014	441	699,995	(1588.1900	11,550				59,652	59,652	16,228						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/20/2013	06/20/2014	1,826	2,900,098	(1588.1900	56,842				286,405	286,405	65,285						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/20/2013	06/20/2014	63	99,897	(1588.1900	1,958				9,866	9,866	2,249						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/20/2013	06/20/2014	315	499,994	(1588.1900	16,450				62,595	62,595	7,900						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/24/2013	06/24/2014	2,543	4,000,006	(1573.0900	44,400				161,111	161,111	6,490						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/24/2013	06/24/2014	3,242	5,100,005	(1573.0900	68,850				281,771	281,771	18,016						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/24/2013	06/24/2014	636	999,998	(1573.0900	19,100				82,888	82,888	6,763						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/27/2013	06/27/2014	2,542	4,099,996	(1613.2000	47,150				58,723	58,723	(39,485)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/27/2013	06/27/2014	6,137	9,899,999	(1613.2000	137,610				256,609	256,609	(88,703)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/27/2013	06/27/2014	434	700,000	(1613.2000	11,690				27,460	27,460	(5,314)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/27/2013	06/27/2014	1,550	2,500,153	(1613.2000	48,253				131,795	131,795	(14,842)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/27/2013	06/27/2014	372	599,852	(1613.2000	11,577				31,621	31,621	(3,561)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/27/2013	06/27/2014	310	499,995	(1613.2000	16,250				51,061	51,061	711						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/05/2013	07/03/2014	2,083	3,399,765	(1631.8900	66,635				182,177	182,177	(31,947)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/05/2013	07/03/2014	1,103	1,800,236	(1631.8900	35,285				96,466	96,466	(16,917)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/05/2013	07/03/2014	490	800,001	(1631.8900	13,200				33,669	33,669	(7,191)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/05/2013	07/03/2014	9,069	14,800,002	(1631.8900	164,280				303,567	303,567	(113,667)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/05/2013	07/03/2014	8,273	13,500,006	(1631.8900	184,950				416,181	416,181	(113,865)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/10/2013	07/10/2014	847	1,400,001	(1652.6200	16,240				46,110	46,110	(2,907)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/10/2013	07/10/2014	10,616	17,544,792	(1652.6200	517,572				1,488,700	1,488,700	179,180						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/10/2013	07/10/2014	6,326	10,455,201	(1652.6200	308,428				887,139	887,139	106,776						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/10/2013	07/10/2014	545	900,000	(1652.6200	12,780				40,333	40,333	(342)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/10/2013	07/10/2014	3,863	6,384,765	(1652.6200	206,228				578,173	578,173	68,836						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/10/2013	07/10/2014	735	1,215,238	(1652.6200	39,252				110,046	110,046	13,102						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/12/2013	07/11/2014	4,702	7,900,001	(1680.1900	91,640				275,720	275,720	28,978						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/12/2013	07/11/2014	7,440	12,499,992	(1680.1900	177,500				542,757	542,757	66,746						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/12/2013	07/11/2014	417	700,001	(1680.1900	12,040				36,380	36,380	5,015						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/12/2013	07/11/2014	179	300,082	(1680.1900	6,152				18,147	18,147	2,741						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/12/2013	07/11/2014	1,071	1,799,920	(1680.1900	36,898				108,847	108,847	16,442						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/19/2013	07/18/2014	414	700,001	(1692.0900	6,650				16,909	16,909	5,724						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/19/2013	07/18/2014	10,047	17,000,005	(1692.0900	202,300				635,180	635,180	211,668						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/19/2013	07/18/2014	1,064	1,799,995	(1692.0900	26,280				87,116	87,116	28,561						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/19/2013	07/18/2014	886	1,499,953	(1692.0900	26,549				87,424	87,424	27,106						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/19/2013	07/18/2014	768	1,300,050	(1692.0900	23,011				75,772	75,772	23,493						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/19/2013	07/18/2014	177	300,075	(1692.0900	6,301				17,857	17,857	6,030						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/19/2013	07/18/2014	2,009	3,399,916	(1692.0900	71,399				202,323	202,323	68,317						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/19/2013	07/18/2014	177	300,008	(1692.0900	9,810				23,904	23,904	5,327						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/26/2013	07/25/2014	591	1,000,002	(1691.6500	9,600				10,662	10,662	(4,504)						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 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/26/2013	07/25/2014	12,355	20,899,997	(1691.6500	240,350			417,435		417,435	(83,410)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2013	07/25/2014	473	799,998	(1691.6500	11,760			26,383		26,383	(910)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2013	07/25/2014	118	200,004	(1691.6500	3,540			8,990		8,990	103						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2013	07/25/2014	828	1,399,993	(1691.6500	24,780			62,925		62,925	720						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/26/2013	07/25/2014	2,010	3,399,895	(1691.6500	71,398			188,531		188,531	11,950						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/26/2013	07/25/2014	59	100,095	(1691.6500	2,102			5,550		5,550	352						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/02/2013	08/01/2014	11,347	19,400,002	(1709.6700	234,740			72,081		72,081	(195,958)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/02/2013	08/01/2014	760	1,299,999	(1709.6700	20,410			15,435		15,435	(13,049)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/02/2013	08/01/2014	468	800,006	(1709.6700	15,040			16,042		16,042	(7,706)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	412	699,995	(1697.3700	7,350			5,948		5,948	(5,105)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	5,361	9,100,008	(1697.3700	118,300			136,012		136,012	(67,447)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	530	899,996	(1697.3700	16,650			25,800		25,800	(7,182)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	177	299,993	(1697.3700	5,550			8,600		8,600	(2,394)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	707	1,200,007	(1697.3700	26,040			43,692		43,692	(9,619)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/06/2013	08/06/2014	2,533	4,299,998	(1697.3700	107,070			168,263		168,263	(29,458)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/06/2013	08/06/2014	295	499,994	(1697.3700	16,650			27,398		27,398	(2,935)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	414	699,994	(1691.4200	7,350			12,262		12,262	(3,455)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	9,637	16,299,995	(1691.4200	208,640			398,267		398,267	(58,082)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	591	1,000,001	(1691.4200	15,500			32,037		32,037	(1,799)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	1,123	1,900,006	(1691.4200	35,530			77,314		77,314	194						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	236	400,008	(1694.1600	3,880			12,168		12,168	5,950						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	2,715	4,600,000	(1694.1600	56,120			174,985		174,985	76,744						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	295	499,947	(1694.1600	9,049			26,660		26,660	9,694						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	354	600,055	(1694.1600	10,861			31,999		31,999	11,636						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	354	600,004	(1694.1600	12,840			36,479		36,479	12,236						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	826	1,400,003	(1694.1600	34,720			95,298		95,298	29,712						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	302	499,994	(1655.8300	4,700			20,906		20,906	7,578						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	8,938	14,800,007	(1655.8300	174,640			806,290		806,290	275,570						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	846	1,400,004	(1655.8300	20,300			92,666		92,666	30,318						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	483	799,998	(1655.8300	14,000			60,789		60,789	18,122						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	181	300,003	(1655.8300	10,260			32,421		32,421	4,494						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	242	400,001	(1652.3500	3,800			16,577		16,577	6,110						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	4,721	7,800,001	(1652.3500	92,820			433,888		433,888	144,701						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	121	199,984	(1652.3500	3,560			16,679		16,679	4,447						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	424	700,018	(1652.3500	12,460			58,384		58,384	15,565						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	605	1,000,002	(1652.3500	21,000			95,327		95,327	21,545						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	1,634	2,700,006	(1652.3500	65,880			276,403		276,403	53,819						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	240	400,005	(1663.5000	3,800			9,860		9,860	212						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	8,476	14,099,992	(1663.5000	167,790			511,070		511,070	26,163						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	842	1,400,002	(1663.5000	20,580			68,360		68,360	4,596						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 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/23/2013	08/22/2014	781	1,299,992	(1663.5000	23,010				78,973	78,973	5,952						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2013	08/27/2014	552	899,992	(1630.4800	8,280				14,790	14,790	(5,971)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2013	08/27/2014	2,760	4,499,994	(1630.4800	51,750				119,909	119,909	(28,618)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2013	08/27/2014	368	600,000	(1630.4800	10,260				30,409	30,409	(2,738)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2013	08/27/2014	368	600,000	(1630.4800	10,260				30,409	30,409	(2,738)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2013	08/27/2014	307	500,003	(1630.4800	10,150				31,448	31,448	(1,681)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2013	08/27/2014	1,656	2,699,993	(1630.4800	63,720				200,455	200,455	(5,693)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2013	08/27/2014	184	299,992	(1630.4800	9,120				28,966	28,966	227						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/03/2013	09/03/2014	2,256	3,699,993	(1639.7700	41,810				80,156	80,156	(37,680)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/03/2013	09/03/2014	732	1,200,000	(1639.7700	23,760				68,466	68,466	(8,216)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/06/2013	09/05/2014	544	899,999	(1655.1700	8,280				14,789	14,789	(4,786)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/06/2013	09/05/2014	18,246	30,200,000	(1655.1700	347,300				781,093	781,093	(157,521)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/06/2013	09/05/2014	423	700,004	(1655.1700	9,940				24,643	24,643	(4,207)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/06/2013	09/05/2014	302	499,994	(1655.1700	8,550				22,547	22,547	(3,377)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/06/2013	09/05/2014	1,208	1,999,909	(1655.1700	40,598				109,993	109,993	(14,861)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/06/2013	09/05/2014	906	1,500,097	(1655.1700	30,452				82,503	82,503	(11,147)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		09/06/2013	09/05/2014	2,598	4,299,999	(1655.1700	98,900				238,078	238,078	(21,015)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		09/06/2013	09/05/2014	181	300,000	(1655.1700	7,860				18,384	18,384	(1,414)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	297	499,993	(1683.4200	15,050				40,770	40,770	6,505						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	297	499,925	(1683.4200	10,448				28,110	28,110	3,422						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	1,129	1,900,076	(1683.4200	39,712				106,838	106,838	13,007						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	10,871	18,300,004	(1683.4200	217,770				548,804	548,804	29,906						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	950	1,600,007	(1683.4200	23,520				61,808	61,808	5,056						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	772	1,300,004	(1683.4200	30,940				84,456	84,456	11,605						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/12/2013	09/12/2014	356	600,005	(1683.4200	10,560				28,454	28,454	2,948						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	10,683	18,399,999	(1722.3400	220,800				748,117	748,117	176,561						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	406	699,993	(1722.3400	10,430				35,399	35,399	8,652						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	290	500,064	(1722.3400	10,501				32,489	32,489	6,773						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	987	1,699,932	(1722.3400	35,699				110,444	110,444	23,023						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	2,439	4,199,995	(1722.3400	100,800				295,545	295,545	53,855						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	232	399,996	(1722.3400	12,160				31,202	31,202	4,481						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	406	699,993	(1722.3400	6,720				19,883	19,883	4,657						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		09/19/2013	09/19/2014	290	499,995	(1722.3400	8,900				29,607	29,607	7,130						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2013	09/26/2014	295	501,719	(1698.6700	10,586				27,586	27,586	1,304						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2013	09/26/2014	411	698,289	(1698.6700	14,734				38,393	38,393	1,815						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2013	09/26/2014	9,360	15,899,993	(1698.6700	190,800				386,956	386,956	(15,417)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2013	09/26/2014	530	900,006	(1698.6700	8,640				14,201	14,201	(1,550)						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2013	09/26/2014	530	900,006	(1698.6700	13,320				30,536	30,536	38						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		09/26/2013	09/26/2014	1,472	2,500,001	(1698.6700	59,500				146,462	146,462	16,742						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	828	1,400,004	(1690.5000	13,020				10,788	10,788	(12,671)						100%/0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	16,859	28,500,004	(1690.5000	330,600				392,513		392,513						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	1,183	1,999,997	(1690.5000	28,600				39,962		39,962						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	592	999,998	(1690.5000	17,300				26,777		26,777						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	591	999,897	(1690.5000	20,498				33,973		33,973						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	1,183	2,000,098	(1690.5000	41,002				67,957		67,957						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	177	299,996	(1690.5000	7,140				12,432		12,432						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	3,017	5,100,002	(1690.5000	138,720				250,228		250,228						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/04/2013	10/03/2014	237	400,006	(1690.5000	12,240				22,289		22,289						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/10/2013	10/10/2014	650	1,099,995	(1692.5600	12,650				23,596		23,596						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/10/2013	10/10/2014	14,173	23,989,364	(1692.5600	724,478				1,462,434		1,462,434						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/10/2013	10/10/2014	13,536	22,910,644	(1692.5600	691,902				1,396,674		1,396,674						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/10/2013	10/10/2014	537	908,905	(1692.5600	29,630				60,555		60,555						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/10/2013	10/10/2014	54	91,094	(1692.5600	2,970				6,069		6,069						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/11/2013	10/10/2014	881	1,500,008	(1703.2000	14,100				25,034		25,034						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/11/2013	10/10/2014	9,453	16,099,992	(1703.2000	188,370				387,437		387,437						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/11/2013	10/10/2014	587	1,000,000	(1703.2000	14,500				32,062		32,062						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/11/2013	10/10/2014	176	300,002	(1703.2000	5,250				12,132		12,132						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/11/2013	10/10/2014	1,563	2,662,527	(1703.2000	55,114				130,525		130,525						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/11/2013	10/10/2014	727	1,237,477	(1703.2000	25,616				60,665		60,665						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/11/2013	10/10/2014	2,231	3,799,992	(1703.2000	104,120				244,646		244,646						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/18/2013	10/17/2014	344	600,003	(1744.5000	9,360				23,726		23,726						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/18/2013	10/17/2014	573	1,000,017	(1744.5000	18,200				47,662		47,662						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/18/2013	10/17/2014	229	399,979	(1744.5000	7,280				19,064		19,064						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/18/2013	10/17/2014	115	200,007	(1744.5000	4,200				10,625		10,625						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/18/2013	10/17/2014	344	600,003	(1744.5000	12,600				31,874		31,874						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/18/2013	10/17/2014	1,261	2,200,006	(1744.5000	58,300				140,376		140,376						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/18/2013	10/17/2014	172	300,002	(1744.5000	9,000				20,146		20,146						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/18/2013	10/17/2014	3,726	6,500,007	(1744.5000	63,700				139,767		139,767						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/18/2013	10/17/2014	7,051	12,299,998	(1744.5000	148,830				385,268		385,268						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/25/2013	10/24/2014	6,819	11,999,995	(1759.7700	144,000				195,365		195,365						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/25/2013	10/24/2014	1,534	2,699,998	(1759.7700	72,900				130,251		130,251						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/25/2013	10/24/2014	398	700,019	(1759.7700	12,670				22,032		22,032						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/25/2013	10/24/2014	114	199,980	(1759.7700	3,620				6,294		6,294						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/25/2013	10/24/2014	568	1,000,007	(1759.7700	21,100				39,720		39,720						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/25/2013	10/24/2014	284	500,003	(1759.7700	14,850				26,256		26,256						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		10/25/2013	10/24/2014	6,024	10,599,992	(1759.7700	102,820				104,658		104,658						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/01/2013	11/03/2014	3,860	6,800,001	(1761.6400	65,280				39,841		39,841						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/01/2013	11/03/2014	3,974	7,000,000	(1761.6400	83,300				76,005		76,005						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/01/2013	11/03/2014	341	599,997	(1761.6400	10,980				11,597		11,597						100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/01/2013	11/03/2014	227	399,998	(1761.6400	11,600				14,633		14,633						100%/0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2013	11/06/2014	4,180	7,399,993	(1770.4900	70,300			50,093		50,093	(48,134)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2013	11/06/2014	6,665	11,799,997	(1770.4900	139,240			138,722		138,722	(90,602)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2013	11/06/2014	1,186	2,099,907	(1770.4900	37,588			50,648		50,648	(13,216)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2013	11/06/2014	113	200,101	(1770.4900	3,582			4,826		4,826	(1,259)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2013	11/06/2014	508	899,993	(1770.4900	18,990			26,672		26,672	(6,500)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/06/2013	11/06/2014	2,259	3,999,997	(1770.4900	108,800			124,377		124,377	(25,295)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/08/2013	11/10/2014	3,389	5,999,995	(1770.6100	57,000			50,640		50,640	(27,289)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/08/2013	11/10/2014	2,880	5,099,994	(1770.6100	60,690			72,242		72,242	(24,709)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/08/2013	11/10/2014	226	399,999	(1770.6100	7,200			11,200		11,200	(1,467)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/08/2013	11/10/2014	169	299,994	(1770.6100	8,310			13,419		13,419	(238)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2013	11/13/2014	2,806	5,000,007	(1782.0000	47,500			85,836		85,836	42,598							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2013	11/13/2014	4,153	7,400,004	(1782.0000	88,060			168,707		168,707	75,007							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2013	11/13/2014	449	800,029	(1782.0000	14,161			27,639		27,639	10,168							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2013	11/13/2014	168	299,964	(1782.0000	5,309			10,363		10,363	3,813							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2013	11/13/2014	281	500,011	(1782.0000	10,450			20,193		20,193	6,842							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/13/2013	11/13/2014	112	199,994	(1782.0000	4,180			8,077		8,077	2,736							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2013	11/13/2014	1,852	3,299,997	(1782.0000	89,760			142,558		142,558	53,475							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2013	11/13/2014	337	599,999	(1782.0000	18,000			27,520		27,520	9,424							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/15/2013	11/17/2014	2,391	4,300,006	(1798.1800	41,280			51,923		51,923	20,710							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/15/2013	11/17/2014	2,892	5,199,995	(1798.1800	62,400			88,969		88,969	32,307							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/15/2013	11/17/2014	167	300,008	(1798.1800	5,370			8,174		8,174	2,361							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2013	11/20/2014	2,863	5,100,009	(1781.3700	48,450			87,083		87,083	26,214							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2013	11/20/2014	4,884	8,699,997	(1781.3700	103,530			211,118		211,118	58,788							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2013	11/20/2014	337	600,037	(1781.3700	10,741			22,953		22,953	5,409							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2013	11/20/2014	168	299,965	(1781.3700	5,369			11,475		11,475	2,704							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2013	11/20/2014	674	1,200,002	(1781.3700	29,160			57,400		57,400	9,882							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/20/2013	11/20/2014	1,572	2,799,993	(1781.3700	77,560			125,902		125,902	31,072							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/27/2013	11/26/2014	5,201	9,400,000	(1807.2300	90,240			40,451		40,451	(57,100)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/27/2013	11/26/2014	6,474	11,700,007	(1807.2300	141,570			94,130		94,130	(84,650)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/27/2013	11/26/2014	609	1,100,007	(1807.2300	27,170			32,378		32,378	(4,895)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/27/2013	11/26/2014	1,051	1,899,995	(1807.2300	52,630			55,983		55,983	(4,414)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/27/2013	11/26/2014	221	399,994	(1807.2300	12,120			13,359		13,359	(563)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/27/2013	11/26/2014	498	899,982	(1807.2300	16,290			17,557		17,557	(4,373)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/27/2013	11/26/2014	221	400,012	(1807.2300	7,240			7,804		7,804	(1,944)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	4,762	8,499,992	(1785.0300	81,600			19,697		19,697	(51,168)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	7,171	12,800,004	(1785.0300	154,880			59,402		59,402	(91,754)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	224	400,007	(1785.0300	9,760			7,221		7,221	(3,311)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	1,178	2,102,087	(1785.0300	37,628			22,646		22,646	(17,423)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	55	97,909	(1785.0300	1,752			1,055		1,055	(812)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	784	1,399,999	(1785.0300	38,500			30,772		30,772	(11,044)							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 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2013	12/05/2014	280	500,005	(1785.0300)	15,100			12,663		12,663	(3,987)							100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2013	12/12/2014	4,787	8,499,993	(1775.5000)	81,600			76,048		76,048	(7,311)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2013	12/12/2014	6,533	11,599,998	(1775.5000)	139,200			164,160		164,160	(3,858)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2013	12/12/2014	507	900,001	(1775.5000)	16,020			24,514		24,514	3,976								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2013	12/12/2014	169	300,006	(1775.5000)	5,340			8,171		8,171	1,325								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2013	12/12/2014	169	300,006	(1775.5000)	6,330			10,088		10,088	1,690								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2013	12/12/2014	676	1,200,007	(1775.5000)	29,400			48,132		48,132	8,280								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/12/2013	12/12/2014	1,633	2,899,995	(1775.5000)	80,040			111,598		111,598	28,180								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/12/2013	12/12/2014	282	499,999	(1775.5000)	15,150			21,670		21,670	5,613								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	4,531	8,200,003	(1809.6000)	79,540			94,094		94,094	19,547								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	7,460	13,499,996	(1809.6000)	164,700			234,969		234,969	54,227								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	884	1,599,994	(1809.6000)	29,440			47,819		47,819	12,064								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	276	500,011	(1809.6000)	9,200			14,944		14,944	3,770								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	332	600,009	(1809.6000)	14,760			22,623		22,623	4,193								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/19/2013	12/19/2014	1,326	2,400,000	(1809.6000)	66,480			92,539		92,539	23,537								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/19/2013	12/19/2014	221	399,994	(1809.6000)	12,120			16,546		16,546	3,689								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	332	600,009	(1809.6000)	12,840			20,378		20,378	4,385								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	6,300	11,599,991	(1841.4000)	120,640			38,609		38,609	(24,083)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	4,670	8,600,001	(1841.4000)	111,800			51,007		51,007	(20,260)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	1,521	2,799,904	(1841.4000)	52,078			34,807		34,807	(6,238)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	109	200,105	(1841.4000)	3,722			2,488		2,488	(446)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	326	600,002	(1841.4000)	13,020			9,611		9,611	(1,114)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	272	499,995	(1841.4000)	12,450			9,829		9,829	(669)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	2,227	4,100,006	(1841.4000)	113,570			95,402		95,402	(2,788)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2013	12/26/2014	217	400,007	(1841.4000)	12,120			10,716		10,716	38								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/03/2014	01/05/2015	4,423	8,100,003	(1831.3700)		79,380		19,906		19,906	(59,474)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/03/2014	01/05/2015	5,624	10,299,991	(1831.3700)		126,690		46,673		46,673	(80,017)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/06/2014	01/06/2015	1,369	2,500,008	(1826.7700)		24,750		10,090		10,090	(14,660)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/06/2014	01/06/2015	1,478	2,700,003	(1826.7700)		33,480		18,147		18,147	(15,333)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2014	01/06/2015	1,095	2,000,076	(1826.7700)		36,801		19,465		19,465	(17,337)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2014	01/06/2015	164	299,919	(1826.7700)		5,519		2,919		2,919	(2,600)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2014	01/06/2015	383	700,000	(1826.7700)		21,140		14,125		14,125	(7,015)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2014	01/06/2015	164	299,992	(1826.7700)		7,620		4,473		4,473	(3,147)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2014	01/06/2015	2,409	4,399,995	(1826.7700)		121,000		77,161		77,161	(43,839)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/10/2014	01/09/2015	3,637	6,700,000	(1842.3700)		65,660		25,941		25,941	(39,719)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/10/2014	01/09/2015	4,722	8,700,003	(1842.3700)		107,880		58,642		58,642	(49,238)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/10/2014	01/09/2015	814	1,500,002	(1842.3700)		28,200		18,489		18,489	(9,711)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/10/2014	01/09/2015	13,019	23,985,299	(1842.3700)		726,755		617,003		617,003	(109,751)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/10/2014	01/09/2015	14,663	27,014,708	(1842.3700)		818,545		694,932		694,932	(123,613)								100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/13/2014	01/13/2015	934	1,700,006	(1819.2000)		17,000		22,003		22,003	5,003								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 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/13/2014	01/13/2015	1,539	2,800,003	(1819.2000		35,280		48,624		48,624	13,344							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/13/2014	01/13/2015	55	100,020	(1819.2000		1,870		2,662		2,662	792							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/13/2014	01/13/2015	275	499,989	(1819.2000		9,350		13,310		13,310	3,960							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2014	01/13/2015	220	400,006	(1819.2000		9,840		11,545		11,545	1,705							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2014	01/13/2015	1,209	2,199,995	(1819.2000		60,280		69,572		69,572	9,292							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	3,970	7,300,007	(1838.7000		73,000		67,993		67,993	(5,007)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	5,711	10,500,007	(1838.7000		132,300		145,370		145,370	13,070							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	544	999,995	(1838.7000		15,700		18,694		18,694	2,994							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	598	1,099,984	(1838.7000		20,680		25,833		25,833	5,153							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	163	300,021	(1838.7000		5,640		7,046		7,046	1,406							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/17/2014	01/16/2015	489	900,007	(1838.7000		22,500		27,634		27,634	5,134							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/17/2014	01/16/2015	761	1,400,005	(1838.7000		39,060		43,702		43,702	4,642							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/17/2014	01/16/2015	163	300,002	(1838.7000		9,150		10,141		10,141	991							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/27/2014	01/27/2015	4,883	8,699,999	(1781.5600		83,520		86,944		86,944	3,424							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/27/2014	01/27/2015	4,603	8,200,004	(1781.5600		98,400		119,588		119,588	21,188							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2014	01/27/2015	225	399,996	(1781.5600		6,160		6,959		6,959	799							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2014	01/27/2015	505	900,008	(1781.5600		16,380		19,329		19,329	2,949							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2014	01/27/2015	2,077	3,699,997	(1781.5600		102,490		124,878		124,878	22,388							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2014	01/27/2015	168	299,997	(1781.5600		9,120		11,326		11,326	2,206							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/03/2014	02/03/2015	2,813	4,900,006	(1741.8900		55,860		82,716		82,716	26,856							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/03/2014	02/03/2015	3,502	6,099,994	(1741.8900		56,120		70,943		70,943	14,823							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/03/2014	02/03/2015	746	1,300,007	(1741.8900		22,100		37,177		37,177	15,077							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/06/2014	02/06/2015	2,143	3,799,999	(1773.4300		35,720		34,877		34,877	(843)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/06/2014	02/06/2015	3,891	6,900,008	(1773.4300		80,730		92,472		92,472	11,742							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/06/2014	02/06/2015	620	1,100,005	(1773.4300		15,840		19,863		19,863	4,023							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2014	02/06/2015	395	700,008	(1773.4300		17,150		20,208		20,208	3,058							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2014	02/06/2015	1,353	2,400,001	(1773.4300		65,520		79,365		79,365	13,845							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2014	02/06/2015	169	299,993	(1773.4300		8,970		11,136		11,136	2,166							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2014	02/10/2015	3,389	6,100,000	(1799.8400		57,950		51,327		51,327	(6,623)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2014	02/10/2015	2,778	4,999,992	(1799.8400		59,750		63,985		63,985	4,235							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/10/2014	02/10/2015	167	299,997	(1799.8400		4,590		4,806		4,806	216							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/10/2014	02/10/2015	1,333	2,399,997	(1799.8400		42,720		49,064		49,064	6,344							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/14/2014	02/17/2015	4,079	7,499,992	(1838.6300		72,750		70,803		70,803	(1,947)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/14/2014	02/17/2015	4,786	8,799,996	(1838.6300		106,480		121,501		121,501	15,021							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/14/2014	02/17/2015	381	700,003	(1838.6300		10,780		11,614		11,614	834							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/14/2014	02/17/2015	653	1,199,945	(1838.6300		21,479		24,454		24,454	2,975							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/14/2014	02/17/2015	109	200,061	(1838.6300		3,581		4,077		4,077	496							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/14/2014	02/17/2015	1,142	2,099,991	(1838.6300		57,540		64,268		64,268	6,728							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/14/2014	02/17/2015	163	300,009	(1838.6300		9,000		10,044		10,044	1,044							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2014	02/20/2015	1,196	2,200,009	(1839.7800		21,780		18,870		18,870	(2,910)							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 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/20/2014	2,718	5,000,007	(1839.7800		62,000		65,314		65,314	3,314						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/20/2014	272	499,997	(1839.7800		7,800		8,961		8,961	1,161							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/20/2014	163	299,995	(1839.7800		6,450		8,072		8,072	1,622							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/20/2014	598	1,100,004	(1839.7800		27,060		33,651		33,651	6,591							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/20/2014	1,305	2,399,993	(1839.7800		66,480		74,130		74,130	7,650							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/20/2014	272	499,997	(1839.7800		15,150		16,817		16,817	1,667							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/24/2014	1,948	3,599,994	(1847.6100		36,000		30,779		30,779	(5,221)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/24/2014	2,273	4,200,006	(1847.6100		52,920		50,123		50,123	(2,797)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/24/2014	162	299,996	(1847.6100		4,740		4,319		4,319	(421)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/24/2014	1,082	2,000,001	(1847.6100		36,600		35,914		35,914	(686)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/27/2014	1,995	3,699,995	(1854.2900		36,260		26,582		26,582	(9,678)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/27/2014	1,941	3,599,993	(1854.2900		44,280		37,948		37,948	(6,332)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/27/2014	216	400,007	(1854.2900		6,080		5,705		5,705	(375)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/27/2014	270	500,009	(1854.2900		9,150		7,447		7,447	(1,703)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/27/2014	108	199,985	(1854.2900		3,660		2,979		2,979	(681)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/27/2014	162	300,006	(1854.2900		7,440		6,026		6,026	(1,414)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/27/2014	1,402	2,599,993	(1854.2900		71,500		58,622		58,622	(12,878)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/27/2014	270	500,009	(1854.2900		15,150		12,449		12,449	(2,701)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/03/2014	2,709	5,000,009	(1845.7300		48,000		42,283		42,283	(5,717)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/03/2014	2,980	5,499,999	(1845.7300		66,000		67,930		67,930	1,930							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/03/2014	217	400,007	(1845.7300		5,960		6,645		6,645	685							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/03/2014	1,192	2,199,999	(1845.7300		39,380		46,328		46,328	6,948							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/06/2014	1,918	3,599,993	(1877.0300		35,280		21,484		21,484	(13,796)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/06/2014	3,303	6,199,999	(1877.0300		76,880		60,105		60,105	(16,775)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/06/2014	373	700,001	(1877.0300		10,710		9,164		9,164	(1,546)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/06/2014	213	399,995	(1877.0300		8,840		6,750		6,750	(2,090)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/06/2014	320	599,993	(1877.0300		16,860		13,369		13,369	(3,491)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/06/2014	1,385	2,600,081	(1877.0300		79,822		64,274		64,274	(15,549)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/06/2014	107	199,922	(1877.0300		6,138		4,942		4,942	(1,195)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2014	3,250	6,099,995	(1877.1700		58,560		39,665		39,665	(18,895)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2014	3,250	6,099,995	(1877.1700		73,810		58,514		58,514	(15,296)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2014	160	300,009	(1877.1700		4,500		3,905		3,905	(595)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2014	799	1,500,009	(1877.1700		27,150		24,945		24,945	(2,205)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/13/2014	1,137	2,100,009	(1846.3400		19,950		21,477		21,477	1,527							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/13/2014	3,520	6,500,003	(1846.3400		76,050		83,220		83,220	7,170							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/13/2014	162	299,993	(1846.3400		5,310		5,829		5,829	519							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	03/13/2014	217	399,991	(1846.3400		9,920		8,962		8,962	(958)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	03/13/2014	162	299,993	(1846.3400		8,280		7,517		7,517	(763)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	03/13/2014	1,192	2,200,080	(1846.3400		66,662		60,625		60,625	(6,037)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	03/13/2014	108	199,922	(1846.3400		6,058		5,509		5,509	(549)							100%/0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2014	03/17/2015	2,744	5,099,998	(1858.8300		48,960		36,671		36,671	(12,289)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/17/2014	03/17/2015	3,228	6,000,006	(1858.8300		72,600		67,395		67,395	(5,205)							100%/0001
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2014	03/17/2015	161	299,997	(1858.8300		4,470		4,323		4,323	(147)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2014	03/17/2015	538	999,995	(1858.8300		18,000		18,436		18,436	436						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/20/2014	03/20/2015	1,603	3,000,008	(1872.0100		29,400		19,870		19,870	(9,530)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/20/2014	03/20/2015	3,152	5,899,995	(1872.0100		72,570		57,802		57,802	(14,768)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/20/2014	03/20/2015	214	399,992	(1872.0100		6,080		5,331		5,331	(749)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/20/2014	03/20/2015	214	399,992	(1872.0100		8,680		8,362		8,362	(318)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/20/2014	03/20/2015	267	499,995	(1872.0100		13,900		11,925		11,925	(1,975)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/20/2014	03/20/2015	2,137	3,999,961	(1872.0100		121,599		105,579		105,579	(16,020)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/20/2014	03/20/2015	53	100,040	(1872.0100		3,041		2,641		2,641	(401)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2014	03/24/2015	2,584	4,799,996	(1857.4400		46,080		33,781		33,781	(12,299)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2014	03/24/2015	3,123	5,800,005	(1857.4400		70,180		60,402		60,402	(9,778)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2014	03/24/2015	808	1,499,994	(1857.4400		26,850		27,226		27,226	376						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2014	03/27/2015	2,380	4,399,994	(1849.0400		42,240		31,907		31,907	(10,333)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2014	03/27/2015	2,975	5,500,006	(1849.0400		66,550		58,992		58,992	(7,558)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2014	03/27/2015	162	300,007	(1849.0400		5,400		5,628		5,628	228						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2014	03/27/2015	162	300,007	(1849.0400		6,390		6,910		6,910	520						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/27/2014	03/27/2015	270	499,999	(1849.0400		12,450		11,822		11,822	(628)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/27/2014	03/27/2015	379	699,991	(1849.0400		19,390		18,826		18,826	(564)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/27/2014	03/27/2015	2,812	5,199,833	(1849.0400		157,555		155,604		155,604	(1,950)						100%/0001	
S&P 500 IDX Accumulator	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/27/2014	03/27/2015	54	100,162	(1849.0400		3,035		2,997		2,997	(38)						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/05/2013	04/04/2014	10,604	16,471,649	(1553.2800	508,974			1,895,980		1,895,980	(38,946)						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/05/2013	04/04/2014	1,950	3,028,352	(1553.2800	93,576			348,581		348,581	(7,160)						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2013	04/10/2014	3,905	6,200,625	(1587.7300	176,718			620,885		620,885	5,825						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2013	04/10/2014	3,543	5,625,216	(1587.7300	160,319			563,268		563,268	5,285						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2013	04/10/2014	1,180	1,874,156	(1587.7300	53,414			187,664		187,664	1,761						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/12/2013	04/11/2014	1,173	1,863,832	(1588.8500	54,238			183,920		183,920	3,046						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/12/2013	04/11/2014	7,135	11,336,159	(1588.8500	329,882			1,118,637		1,118,637	18,525						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2013	04/17/2014	2,064	3,210,798	(1555.2500	103,388			418,811		418,811	5,225						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2013	04/17/2014	9,766	15,189,194	(1555.2500	489,092			1,981,255		1,981,255	24,719						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/26/2013	04/25/2014	9,539	15,092,766	(1582.2400	446,746			1,651,603		1,651,603	(6,700)						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/26/2013	04/25/2014	2,280	3,607,222	(1582.2400	106,774			394,739		394,739	(1,601)						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/03/2013	05/02/2014	2,176	3,512,865	(1614.4200	100,117			306,371		306,371	(2,669)						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/03/2013	05/02/2014	12,009	19,387,134	(1614.4200	552,533			1,690,832		1,690,832	(14,733)						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/10/2013	05/09/2014	8,385	13,698,297	(1633.7000	416,428			1,121,075		1,121,075	32,725						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/10/2013	05/09/2014	1,715	2,801,697	(1633.7000	85,172			229,292		229,292	6,693						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/17/2013	05/16/2014	2,403	4,007,364	(1667.4700	126,633			270,396		270,396	12,925						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/17/2013	05/16/2014	11,030	18,392,644	(1667.4700	581,207			1,241,040		1,241,040	59,320						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/24/2013	05/23/2014	9,438	15,568,809	(1649.6000	521,555			1,159,101		1,159,101	9,181						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 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/24/2013	05/23/2014	3,171	5,231,195	(1649.6000	175,245			389,464		389,464	3,085						100%/0001	
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2013	06/03/2014	4,570	7,496,900	(1640.4200	266,140			587,582		587,582	(16,473)							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2013	06/03/2014	2,867	4,703,101	(1640.4200	166,960			368,613		368,613	(10,334)							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/06/2013	06/06/2014	7,944	12,889,503	(1622.5600	473,045			1,233,772		1,233,772	21,914							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/06/2013	06/06/2014	2,410	3,910,499	(1622.5600	143,515			374,310		374,310	6,648							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/10/2013	06/10/2014	4,098	6,732,005	(1642.8100	228,888			580,578		580,578	23,807							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/10/2013	06/10/2014	1,076	1,767,992	(1642.8100	60,112			152,474		152,474	6,252							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/13/2013	06/13/2014	5,581	9,131,854	(1636.3600	330,573			830,050		830,050	23,247							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/13/2013	06/13/2014	1,569	2,568,152	(1636.3600	92,967			233,435		233,435	6,538							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/17/2013	06/17/2014	5,547	9,092,083	(1639.0400	324,587			842,616		842,616	41,596							100%/0001
S&P 500 IDX Asian 78399T	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/17/2013	06/17/2014	1,530	2,507,928	(1639.0400	89,533			232,424		232,424	11,474							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/20/2013	06/20/2014	1,569	2,491,505	(1588.1900	93,680			325,810		325,810	14,409							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/20/2013	06/20/2014	5,357	8,508,506	(1588.1900	319,920			1,112,643		1,112,643	49,207							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/24/2013	06/24/2014	728	1,144,659	(1573.0900	44,756			161,053		161,053	3,373							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/24/2013	06/24/2014	4,739	7,455,345	(1573.0900	291,504			1,048,961		1,048,961	21,970							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/27/2013	06/27/2014	4,987	8,044,302	(1613.2000	293,617			891,874		891,874	16,872							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/27/2013	06/27/2014	1,398	2,255,705	(1613.2000	82,333			250,091		250,091	4,731							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/05/2013	07/03/2014	11,806	19,265,995	(1631.8900	674,310			1,951,198		1,951,198	56,910							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/05/2013	07/03/2014	3,330	5,433,998	(1631.8900	190,190			550,338		550,338	16,052							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2013	07/10/2014	1,446	2,389,986	(1652.6200	78,631			216,500		216,500	11,266							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2013	07/10/2014	6,172	10,200,747	(1652.6200	335,604			924,047		924,047	48,084							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2013	07/10/2014	4,423	7,309,274	(1652.6200	240,475			662,119		662,119	34,455							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/11/2013	07/11/2014	2,138	3,591,809	(1680.1900	116,015			259,624		259,624	13,103							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/12/2013	07/11/2014	7,325	12,308,198	(1680.1900	397,555			889,663		889,663	44,899							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	9,038	15,293,279	(1692.0900	477,150			1,054,434		1,054,434	49,837							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	3,432	5,806,728	(1692.0900	181,170			400,359		400,359	18,923							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/26/2013	07/25/2014	9,959	16,847,396	(1691.6500	520,585			1,176,553		1,176,553	17,594							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/26/2013	07/25/2014	2,750	4,652,596	(1691.6500	143,765			324,918		324,918	4,859							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/02/2013	08/01/2014	2,870	4,907,095	(1709.6700	143,287			268,227		268,227	(9,838)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/02/2013	08/01/2014	6,781	11,592,913	(1709.6700	338,513			633,682		633,682	(23,242)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2013	08/06/2014	6,957	11,808,807	(1697.3700	348,360			792,238		792,238	16,108							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2013	08/06/2014	1,586	2,691,197	(1697.3700	79,390			180,549		180,549	3,671							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/09/2013	08/08/2014	4,970	8,406,019	(1691.4200	256,384			624,550		624,550	28,496							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/09/2013	08/08/2014	1,593	2,693,975	(1691.4200	82,166			200,157		200,157	9,132							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	1,632	2,765,005	(1694.1600	84,056			196,666		196,666	5,891							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	4,271	7,234,995	(1694.1600	219,944			514,604		514,604	15,413							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/16/2013	08/16/2014	5,003	8,283,422	(1655.8300	271,448			868,700		868,700	50,695							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/16/2013	08/16/2014	1,157	1,916,574	(1655.8300	62,806			200,995		200,995	11,730							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/20/2013	08/20/2014	4,349	7,185,773	(1652.3500	231,381			762,981		762,981	43,716							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/20/2013	08/20/2014	1,522	2,514,232	(1652.3500	80,959			266,960		266,960	15,296							100%/0001

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S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/23/2013	08/22/2014	7,747	12,887,101	(1663.5000	407,877		1,259,420		1,259,420	37,974						100%/0001	
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/23/2013	08/22/2014	1,992	3,312,894	(1663.5000	104,853		323,760		323,760	9,762							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/27/2013	08/27/2014	4,860	7,923,693	(1630.4800	269,010		950,197		950,197	24,950							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/27/2013	08/27/2014	2,377	3,876,303	(1630.4800	131,600		464,840		464,840	12,206							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	09/03/2013	09/03/2014	2,385	3,911,589	(1639.7700	139,644		432,498		432,498	3,255							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	09/03/2013	09/03/2014	1,030	1,688,406	(1639.7700	60,276		186,684		186,684	1,405							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/06/2013	09/05/2014	11,759	19,463,409	(1655.1700	661,756		2,039,214		2,039,214	59,355							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/06/2013	09/05/2014	1,533	2,536,598	(1655.1700	86,244		265,764		265,764	7,736							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	2,715	4,569,862	(1683.4200	143,494		401,641		401,641	20,072							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/12/2013	09/12/2014	7,918	13,330,144	(1683.4200	418,566		1,171,573		1,171,573	58,551							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	8,746	15,063,758	(1722.3400	462,457		1,029,517		1,029,517	37,219							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/19/2013	09/19/2014	2,576	4,436,248	(1722.3400	136,193		303,191		303,191	10,961							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/26/2013	09/26/2014	8,383	14,239,407	(1698.6700	441,422		1,191,968		1,191,968	27,332							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/26/2013	09/26/2014	2,803	4,760,591	(1698.6700	147,578		398,505		398,505	9,138							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	10/04/2013	10/03/2014	12,640	21,368,005	(1690.5000	713,692		1,876,382		1,876,382	61,164							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	10/04/2013	10/03/2014	3,154	5,331,989	(1690.5000	178,088		468,216		468,216	15,262							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/10/2013	10/10/2014	463	783,960	(1692.5600	26,811		71,309		71,309	3,348							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/10/2013	10/10/2014	4,847	8,204,312	(1692.5600	280,588		746,269		746,269	35,033							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/10/2013	10/10/2014	5,797	9,811,720	(1692.5600	335,561		892,480		892,480	41,897							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	10/11/2013	10/10/2014	7,803	13,290,393	(1703.2000	434,596		1,103,051		1,103,051	60,477							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	10/11/2013	10/10/2014	886	1,509,597	(1703.2000	49,364		125,291		125,291	6,869							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/18/2013	10/17/2014	7,796	13,599,424	(1744.5000	391,664		838,310		838,310	22,949							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/18/2013	10/17/2014	1,892	3,300,577	(1744.5000	95,056		203,458		203,458	5,570							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	10/25/2013	10/24/2014	2,210	3,889,496	(1759.7700	113,184		210,024		210,024	(4,201)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	10/25/2013	10/24/2014	9,666	17,010,500	(1759.7700	495,006		918,527		918,527	(18,371)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/01/2013	11/03/2014	3,943	6,945,283	(1761.6400	211,831		353,668		353,668	(22,046)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/01/2013	11/03/2014	1,904	3,354,709	(1761.6400	102,319		170,828		170,828	(10,648)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/06/2013	11/06/2014	7,600	13,455,034	(1770.4900	399,615		662,162		662,162	(18,480)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/06/2013	11/06/2014	986	1,744,960	(1770.4900	51,825		85,875		85,875	(2,397)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/08/2013	11/10/2014	3,392	6,006,440	(1770.6100	183,196		308,476		308,476	(1,426)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/08/2013	11/10/2014	731	1,293,555	(1770.6100	39,454		66,434		66,434	(307)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/13/2013	11/13/2014	5,951	10,605,056	(1782.0000	326,636		458,947		458,947	(19,424)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/13/2013	11/13/2014	951	1,694,931	(1782.0000	52,204		73,350		73,350	(3,104)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/15/2013	11/17/2014	2,435	4,378,011	(1798.1800	132,653		165,457		165,457	(6,590)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/15/2013	11/17/2014	624	1,121,992	(1798.1800	33,997		42,403		42,403	(1,689)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/20/2013	11/20/2014	6,238	11,112,150	(1781.3700	341,143		532,625		532,625	4,541							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/20/2013	11/20/2014	1,228	2,187,843	(1781.3700	67,167		104,867		104,867	894							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/27/2013	11/26/2014	7,533	13,613,376	(1807.2300	409,762		472,004		472,004	(52,146)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/27/2013	11/26/2014	2,040	3,686,623	(1807.2300	110,968		127,823		127,823	(14,122)							100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	12/05/2013	12/05/2014	7,785	13,897,173	(1785.0300	434,982		634,271		634,271	(42,023)							100%/0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/05/2013	12/05/2014	2,354	4,202,817	(1785.0300	131,548			191,818		191,818	(12,709)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/12/2013	12/12/2014	2,513	4,461,991	(1775.5000	143,676			238,414		238,414	374						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/12/2013	12/12/2014	8,413	14,937,992	(1775.5000	481,004			798,170		798,170	1,251						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	8,913	16,128,313	(1809.6000	479,011			617,720		617,720	(44,251)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2013	12/19/2014	2,582	4,671,681	(1809.6000	138,749			178,927		178,927	(12,818)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/27/2013	12/26/2014	8,337	15,352,194	(1841.4000	440,608			396,358		396,358	(75,250)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/27/2013	12/26/2014	1,438	2,647,804	(1841.4000	75,992			68,360		68,360	(12,978)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/03/2014	01/05/2015	1,157	2,119,756	(1831.3700		64,228		63,668		63,668	(561)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/03/2014	01/05/2015	6,432	11,780,251	(1831.3700		356,942		353,823		353,823	(3,118)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2014	01/06/2015	5,578	10,189,321	(1826.7700		302,623		330,644		330,644	28,021						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2014	01/06/2015	389	710,687	(1826.7700		21,107		23,062		23,062	1,955						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2014	01/09/2015	4,742	8,736,003	(1842.3700		248,102		242,711		242,711	(5,391)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2014	01/09/2015	7,792	14,355,194	(1842.3700		407,688		398,828		398,828	(8,860)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2014	01/09/2015	4,836	8,908,799	(1842.3700		253,010		247,512		247,512	(5,498)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2014	01/13/2015	2,181	3,968,366	(1819.2000		115,082		146,251		146,251	31,169						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2014	01/13/2015	237	431,642	(1819.2000		12,518		15,908		15,908	3,390						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/17/2014	01/16/2015	6,790	12,484,718	(1838.7000		364,554		384,872		384,872	20,319						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/17/2014	01/16/2015	1,205	2,215,284	(1838.7000		64,686		68,292		68,292	3,605						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2014	01/27/2015	6,871	12,240,261	(1781.5600		405,153		681,908		681,908	276,756						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2014	01/27/2015	1,998	3,559,735	(1781.5600		117,827		198,314		198,314	80,486						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/03/2014	02/03/2015	5,194	9,047,917	(1741.8900		324,820		695,385		695,385	370,565						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/03/2014	02/03/2015	948	1,652,078	(1741.8900		59,310		126,972		126,972	67,662						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/06/2014	02/06/2015	7,600	13,477,501	(1773.4300		458,235		829,347		829,347	371,112						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/06/2014	02/06/2015	859	1,522,507	(1773.4300		51,765		93,689		93,689	41,924						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/10/2014	02/10/2015	3,776	6,796,682	(1799.8400		212,056		340,612		340,612	128,556						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/10/2014	02/10/2015	446	803,323	(1799.8400		25,064		40,258		40,258	15,195						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/14/2014	02/17/2015	7,601	13,975,776	(1838.6300		410,888		484,012		484,012	73,124						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/14/2014	02/17/2015	2,297	4,224,216	(1838.6300		124,192		146,294		146,294	22,102						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/20/2014	02/20/2015	4,774	8,782,558	(1839.7800		259,964		306,400		306,400	46,436						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/20/2014	02/20/2015	1,423	2,617,437	(1839.7800		77,476		91,315		91,315	13,839						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/24/2014	02/24/2015	3,514	6,492,243	(1847.6100		186,977		208,952		208,952	21,976						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/24/2014	02/24/2015	383	707,764	(1847.6100		20,383		22,779		22,779	2,396						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/27/2014	02/27/2015	4,307	7,986,297	(1854.2900		237,193		239,147		239,147	1,954						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/27/2014	02/27/2015	1,356	2,513,694	(1854.2900		74,657		75,272		75,272	615						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/03/2014	03/03/2015	4,318	7,969,954	(1845.7300		249,460		273,393		273,393	23,934						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/03/2014	03/03/2015	666	1,230,031	(1845.7300		38,500		42,194		42,194	3,694						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2014	03/06/2015	4,804	9,017,196	(1877.0300		267,811		220,787		220,787	(47,024)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2014	03/06/2015	1,429	2,682,801	(1877.0300		79,679		65,689		65,689	(13,991)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/10/2014	03/10/2015	3,827	7,184,699	(1877.1700		219,133		178,803		178,803	(40,330)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/10/2014	03/10/2015	488	915,308	(1877.1700		27,917		22,779		22,779	(5,138)						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 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/13/2014	03/13/2015	5,659	10,448,641	(1846.3400		335,401				368,164	32,762						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/13/2014	03/13/2015	1,274	2,351,351	(1846.3400		75,479				82,851	7,373						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/17/2014	03/17/2015	4,551	8,459,368	(1858.8300		269,008				265,513	(3,495)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/17/2014	03/17/2015	667	1,240,639	(1858.8300		39,452				38,940	(512)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		03/20/2014	03/20/2015	5,847	10,946,298	(1872.0100		327,294				296,958	(30,337)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		03/20/2014	03/20/2015	1,471	2,753,708	(1872.0100		82,336				74,704	(7,631)						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		03/24/2014	03/24/2015	3,780	7,020,807	(1857.4400		219,751				228,477	8,726						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		03/24/2014	03/24/2015	527	979,205	(1857.4400		30,649				31,866	1,217						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/27/2014	03/27/2015	6,692	12,374,645	(1849.0400		382,376				443,211	60,834						100%/0001
S&P 500 IDX Asian 78399	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/27/2014	03/27/2015	1,582	2,925,366	(1849.0400		90,394				104,775	14,381						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/10/2013	04/10/2014	945	1,500,008	(1587.7300	41,850					93,614	6,727						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/10/2013	04/10/2014	2,519	4,000,175	(1587.7300	118,005					269,575	20,083						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/10/2013	04/10/2014	441	699,824	(1587.7300	20,645					47,162	3,513						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		04/12/2013	04/11/2014	252	399,993	(1588.8500	6,120					11,985	680						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		04/19/2013	04/17/2014	321	499,997	(1555.2500	7,750					14,986	783						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/03/2013	05/02/2014	310	500,002	(1614.4200	7,500					14,793	1,123						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		05/10/2013	05/09/2014	245	399,995	(1633.7000	5,920					11,721	1,011						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		05/17/2013	05/16/2014	180	299,995	(1667.4700	4,440					8,612	927						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		06/06/2013	06/06/2014	555	900,002	(1622.5600	14,040					25,747	1,988						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/10/2013	07/10/2014	1,150	1,900,001	(1652.6200	57,950					113,220	11,602						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/10/2013	07/10/2014	352	581,408	(1652.6200	18,198					35,837	3,702						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/10/2013	07/10/2014	3,097	5,118,594	(1652.6200	160,212					315,499	32,589						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/10/2013	10/10/2014	541	915,997	(1692.5600	28,579					49,024	4,746						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/10/2013	10/10/2014	5,367	9,084,003	(1692.5600	283,421					486,173	47,061						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/10/2014	01/09/2015	5,293	9,750,909	(1842.3700		296,428				331,838	35,410						100%/0001
S&P 500 IDX Point to Point	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/10/2014	01/09/2015	515	949,097	(1842.3700		28,852				32,299	3,447						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		04/04/2013	04/04/2014	579	900,001	(1553.2800	42,030					109,383	(12,664)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		04/04/2013	04/04/2014	708	1,100,002	(1553.2800	51,370					133,691	(15,479)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/10/2013	04/11/2014	693	1,103,998	(1593.3700	53,434					94,690	(10,784)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/10/2013	04/11/2014	813	1,295,999	(1593.3700	62,726					111,157	(12,659)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		04/17/2013	04/18/2014	555	855,008	(1541.6100	44,460					120,267	(7,264)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		04/17/2013	04/18/2014	678	1,045,011	(1541.6100	54,340					146,993	(8,878)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		04/24/2013	04/25/2014	404	639,961	(1585.1600	32,254					54,738	(6,341)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		04/24/2013	04/25/2014	353	560,037	(1585.1600	28,226					47,901	(5,549)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/09/2013	05/09/2014	1,775	2,900,242	(1633.7000	143,852					136,733	(26,091)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/09/2013	05/09/2014	1,653	2,699,755	(1633.7000	133,908					127,280	(24,287)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/17/2013	05/20/2014	540	899,980	(1666.2900	48,149					26,115	(9,956)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/17/2013	05/20/2014	480	800,019	(1666.2900	42,801					23,214	(8,850)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/23/2013	05/23/2014	612	1,009,935	(1649.6000	61,909					54,598	(13,163)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		05/23/2013	05/23/2014	782	1,290,070	(1649.6000	79,081					69,742	(16,815)						100%/0001

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S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/05/2013	06/06/2014	963	1,562,395	(1622.5600	95,619		183,907		183,907	(30,265)						100%/0001	
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/05/2013	06/06/2014	331	537,603	(1622.5600	32,901		63,281		63,281	(10,414)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/12/2013	06/13/2014	794	1,299,957	(1636.3600	80,728		180,809		180,809	(30,962)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/12/2013	06/13/2014	611	1,000,045	(1636.3600	62,102		139,095		139,095	(23,818)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/19/2013	06/20/2014	819	1,299,997	(1588.1900	83,200		191,703		191,703	(26,517)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/19/2013	06/20/2014	819	1,299,997	(1588.1900	83,200		191,703		191,703	(26,517)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/26/2013	06/27/2014	806	1,300,078	(1613.2000	86,585		164,323		164,323	(30,713)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/26/2013	06/27/2014	682	1,099,928	(1613.2000	73,255		139,025		139,025	(25,985)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/02/2013	07/03/2014	867	1,399,995	(1615.4100	89,180		183,108		183,108	(24,891)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/02/2013	07/03/2014	1,610	2,600,002	(1615.4100	165,620		340,058		340,058	(46,227)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/11/2013	07/11/2014	714	1,200,076	(1680.1900	69,005		105,265		105,265	(16,968)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/11/2013	07/11/2014	952	1,599,927	(1680.1900	91,995		140,339		140,339	(22,621)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/18/2013	07/18/2014	650	1,099,994	(1692.0900	61,600		92,859		92,859	(16,278)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/18/2013	07/18/2014	532	900,006	(1692.0900	50,400		75,977		75,977	(13,318)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/25/2013	07/25/2014	591	1,000,002	(1691.6500	52,000		79,333		79,333	(20,369)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/25/2013	07/25/2014	887	1,500,003	(1691.6500	78,000		119,000		119,000	(30,553)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/01/2013	08/01/2014	351	600,026	(1709.6700	31,501		36,833		36,833	(12,619)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/01/2013	08/01/2014	760	1,299,982	(1709.6700	68,249		79,799		79,799	(27,341)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/05/2013	08/06/2014	354	600,020	(1697.3700	31,201		39,295		39,295	(13,310)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/05/2013	08/06/2014	766	1,299,982	(1697.3700	67,599		85,135		85,135	(28,836)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/08/2013	08/08/2014	473	799,957	(1691.4200	42,637		62,181		62,181	(23,921)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/08/2013	08/08/2014	414	700,045	(1691.4200	37,313		54,415		54,415	(20,934)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/15/2013	08/15/2014	584	966,193	(1655.8300	51,788		78,662		78,662	(28,003)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/15/2013	08/15/2014	624	1,033,801	(1655.8300	55,412		84,166		84,166	(29,963)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/19/2013	08/20/2014	49	81,510	(1652.3500	4,426		8,507		8,507	(2,347)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/19/2013	08/20/2014	616	1,018,492	(1652.3500	55,304		106,298		106,298	(29,321)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/22/2013	08/22/2014	781	1,299,975	(1663.5000	71,499		119,154		119,154	(37,662)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/22/2013	08/22/2014	541	900,020	(1663.5000	49,501		82,494		82,494	(26,075)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/26/2013	08/27/2014	368	600,000	(1630.4800	32,640		66,211		66,211	(17,097)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/26/2013	08/27/2014	368	600,000	(1630.4800	32,640		66,211		66,211	(17,097)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	09/05/2013	09/05/2014	725	1,200,015	(1655.1700	69,961		111,531		111,531	(30,873)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	09/05/2013	09/05/2014	1,148	1,899,986	(1655.1700	110,769		176,587		176,587	(48,881)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	09/11/2013	09/12/2014	594	999,968	(1683.4200	54,898		69,838		69,838	(23,421)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	09/11/2013	09/12/2014	178	300,036	(1683.4200	16,472		20,954		20,954	(7,027)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/18/2013	09/19/2014	581	1,000,025	(1722.3400	54,001		44,487		44,487	(25,786)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/18/2013	09/19/2014	639	1,099,972	(1722.3400	59,399		48,933		48,933	(28,363)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/25/2013	09/26/2014	582	988,558	(1698.6700	51,899		51,329		51,329	(25,480)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/25/2013	09/26/2014	478	811,438	(1698.6700	42,601		42,133		42,133	(20,914)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/03/2013	10/03/2014	651	1,100,008	(1690.5000	57,970		71,536		71,536	(37,805)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/03/2013	10/03/2014	828	1,399,988	(1690.5000	73,780		91,045		91,045	(48,115)							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 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/10/2013	10/10/2014	688	1,171,512	(1703.2000	61,387		61,953		61,953	(36,921)						100%/0001	
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/10/2013	10/10/2014	780	1,328,496	(1703.2000	69,613		70,255		70,255	(41,868)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	10/17/2013	10/17/2014	803	1,400,101	(1744.5000	70,005		63,614		63,614	(43,217)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	10/17/2013	10/17/2014	688	1,199,902	(1744.5000	59,995		54,518		54,518	(37,037)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/24/2013	10/24/2014	511	899,999	(1759.7700	43,200		45,734		45,734	(35,999)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/24/2013	10/24/2014	852	1,499,993	(1759.7700	72,000		76,223		76,223	(59,998)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/31/2013	10/31/2014	511	899,987	(1761.6400	43,290		42,060		42,060	(33,957)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/31/2013	10/31/2014	57	100,008	(1761.6400	4,810		4,674		4,674	(3,773)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/05/2013	11/06/2014	791	1,400,121	(1770.4900	65,946		55,925		55,925	(56,675)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/05/2013	11/06/2014	847	1,499,871	(1770.4900	70,644		59,909		59,909	(60,713)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/12/2013	11/13/2014	505	900,017	(1782.0000	43,651		35,366		35,366	(36,401)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/12/2013	11/13/2014	730	1,299,987	(1782.0000	63,049		51,082		51,082	(52,578)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/19/2013	11/20/2014	449	799,924	(1781.3700	41,996		26,808		26,808	(25,327)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/19/2013	11/20/2014	561	1,000,079	(1781.3700	52,504		33,515		33,515	(31,665)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/26/2013	11/27/2014	498	900,019	(1807.2300	46,171		18,155		18,155	(28,879)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/26/2013	11/27/2014	719	1,299,977	(1807.2300	66,689		26,223		26,223	(41,713)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	12/04/2013	12/05/2014	635	1,133,601	(1785.0300	59,741		45,492		45,492	(38,083)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	12/04/2013	12/05/2014	261	466,393	(1785.0300	24,579		18,716		18,716	(15,668)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/11/2013	12/12/2014	739	1,311,242	(1775.5000	69,759		54,281		54,281	(41,592)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/11/2013	12/12/2014	670	1,188,751	(1775.5000	63,242		49,210		49,210	(37,707)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	12/18/2013	12/19/2014	590	1,068,406	(1809.6000	56,305		31,927		31,927	(32,807)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	12/18/2013	12/19/2014	515	931,600	(1809.6000	49,095		27,839		27,839	(28,606)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/26/2013	12/26/2014	652	1,199,948	(1841.4000	61,437		18,760		18,760	(36,158)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/26/2013	12/26/2014	489	900,058	(1841.4000	46,083		14,071		14,071	(27,122)							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/03/2014	01/06/2015	1,203	2,197,531	(1826.7700		109,877		52,780		52,780	(57,097)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/03/2014	01/06/2015	877	1,602,461	(1826.7700		80,123		38,487		38,487	(41,636)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	01/09/2014	01/09/2015	658	1,211,764	(1842.3700		58,770		25,186		25,186	(33,584)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	01/09/2014	01/09/2015	319	588,232	(1842.3700		28,530		12,226		12,226	(16,304)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	01/23/2014	01/23/2015	862	1,543,964	(1790.2900		74,882		65,808		65,808	(9,074)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	01/23/2014	01/23/2015	757	1,356,037	(1790.2900		65,768		57,798		57,798	(7,970)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	02/04/2014	02/05/2015	554	971,039	(1751.6400		53,893		72,892		72,892	19,000						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	02/04/2014	02/05/2015	245	428,959	(1751.6400		23,807		32,200		32,200	8,393						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/12/2014	02/13/2015	512	937,404	(1829.8300		45,089		45,210		45,210	121						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/12/2014	02/13/2015	581	1,062,601	(1829.8300		51,111		51,248		51,248	137						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/18/2014	02/19/2015	469	857,611	(1828.7500		40,822		36,497		36,497	(4,326)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/18/2014	02/19/2015	242	442,393	(1828.7500		21,058		18,826		18,826	(2,231)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/26/2014	02/27/2015	192	356,487	(1854.2900		17,325		13,543		13,543	(3,782)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/26/2014	02/27/2015	725	1,343,507	(1854.2900		65,295		51,041		51,041	(14,254)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	03/05/2014	03/06/2015	348	652,268	(1877.0300		31,309		21,461		21,461	(9,848)						100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	03/05/2014	03/06/2015	665	1,247,737	(1877.0300		59,891		41,053		41,053	(18,838)						100%/0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/12/2014	03/13/2015	574	1,060,002	(1846.3400		52,683	60,194		60,194	7,512							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/12/2014	03/13/2015	455	839,992	(1846.3400		41,748	47,701		47,701	5,953							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	03/14/2014	03/17/2015	538	999,995	(1858.8300		51,400	60,765		60,765	9,365							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/19/2014	03/20/2015	320	598,519	(1872.0100		29,567	38,904		38,904	9,337							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/19/2014	03/20/2015	375	701,480	(1872.0100		34,653	45,597		45,597	10,944							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/26/2014	03/27/2015	469	866,848	(1849.0400		41,175	43,042		43,042	1,867							100%/0001
S&P 500 IDX Rainbow 783	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/26/2014	03/27/2015	342	633,148	(1849.0400		30,075	31,438		31,438	1,363							100%/0001
0089999	Call Options and Warrants - Hedging Other - Purchased Optio						X X X	X X X	X X X	X X X	49,779,886	15,337,081		134,915,547	X X X	134,915,547	2,820,824					X X X	X X X
0149999	Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	49,779,886	15,337,081		134,915,547	X X X	134,915,547	2,820,824					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	49,779,886	15,337,081		134,915,547	X X X	134,915,547	2,820,824					X X X	X X X
0429999	Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	49,779,886	15,337,081		134,915,547	X X X	134,915,547	2,820,824					X X X	X X X
1409999	Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	49,779,886	15,337,081		134,915,547	X X X	134,915,547	2,820,824					X X X	X X X
1449999	Total						X X X	X X X	X X X	X X X	49,779,886	15,337,081		134,915,547	X X X	134,915,547	2,820,824					X X X	X X X

E06.17

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

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

E07

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
Bank of America	B4TYDEB6GKMZO031MB27	Y	14,289,257	21,190,393		6,901,131	21,190,388		6,901,131		
Barclays	G5GSEF7VJP5I7OUK5573	Y	11,815,732	23,210,952		11,395,220	23,210,952		11,395,220		
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	11,739,115	12,167,441		428,324	12,167,439		428,324		
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Y	28,457,311	32,102,972		3,645,659	32,102,970		3,645,659		
JP Morgan	7H6GLXDRUGQFU57RNE97	Y	7,141,083	13,779,988		6,638,905	13,779,988		6,638,905		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	11,870,113	12,901,119		1,031,009	12,901,122		1,031,009		
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	9,436,730	19,562,682		10,125,958	19,562,688		10,125,958		
0299999 Total NAIC 1 Designation			94,749,341	134,915,547		40,166,206	134,915,547		40,166,206		
0899999 Aggregate Sum of Central Clearinghouses											
0999999 Total			94,749,341	134,915,547		40,166,206	134,915,547		40,166,206		

E08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

E09

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	313371-W5-1 FHLB 1.250% 12/12/14	1,510,530	1,500,000	X X X	12/12/2014	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3133XW-NB-1 FHLB 2.875% 6/12/15	3,126,263	3,030,000	X X X	6/12/2015	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3133XR-FZ-8 FHLB 4.750% 6/08/18	2,167,916	1,925,000	X X X	6/8/2018	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128M7-R3-2 FHLMC POOL #G05606 4.49999% 7/01/39	591,714	554,761	X X X	7/1/2039	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31398A-4M-1 FNMA 1.625% 10/26/15	4,097,227	4,015,000	X X X	10/26/2015	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138AF-CX-6 FNMA POOL #AI1885A 4.500% 5/01/41	2,695,262	2,511,964	X X X	5/1/2041	V
Bank of America	B4TYDEB6GKMZO031MB27	Accrued Income	000000-00-0 Accrued Income	100,345		X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-CJ-6 U S TREAS BILLS 4/24/14	3,022,940	3,023,000	X X X	4/24/2014	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-PW-2 U S TREAS BDS 4.375% 2/15/38	1,971,049	1,710,000	X X X	2/15/2038	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-TM-2 U S TREAS NTS 0.625% 8/31/17	2,661,116	2,707,000	X X X	8/31/2017	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-VE-7 U S TREAS NTS 1.000% 5/31/18	3,831,653	3,903,000	X X X	5/31/2018	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-UN-8 U S TREAS NTS 2.000% 2/15/23	304,326	320,000	X X X	2/15/2023	V
Barclays	G5GSEF7VJP5I7OUK5573	Accrued Income	000000-00-0 Accrued Income	24,648		X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	2	2	X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912796-DQ-9 U S TREAS BILLS 8/14/14	775,822	776,000	X X X	8/14/2014	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912796-DS-5 U S TREAS BILLS 9/04/14	281,930	282,000	X X X	9/4/2014	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912810-QK-7 U S TREAS BDS 3.875% 8/15/40	1,993,308	1,870,000	X X X	8/15/2040	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-UM-0 U S TREAS NTS 0.375% 2/15/16	1,249,950	1,250,000	X X X	2/15/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-TM-2 U S TREAS NTS 0.625% 8/31/17	670,440	682,000	X X X	8/31/2017	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-SC-5 U S TREAS NTS 0.875% 1/31/17	492,615	492,000	X X X	1/31/2017	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-RU-6 U S TREAS NTS 0.875% 11/30/16	170,585	170,000	X X X	11/30/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-SV-3 U S TREAS NTS 1.750% 5/15/22	3,161,027	3,350,000	X X X	5/15/2022	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-VB-3 U S TREAS NTS 1.750% 5/15/23	2,276,189	2,457,000	X X X	5/15/2023	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-VZ-0 U S TREAS NTS 2.000% 9/30/20	617,580	625,000	X X X	9/30/2020	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Accrued Income	000000-00-0 Accrued Income	49,667		X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	17,844,752	17,844,752	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912796-CL-1 U S TREAS BILLS 11/13/14	747,194	746,000	X X X	11/13/2014	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-QU-7 U S TREAS NTS 0.625% 7/15/14	2,397,398	2,437,000	X X X	7/15/2014	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-UJ-7 U S TREAS NTS 0.875% 1/31/18	2,254,870	2,260,000	X X X	1/31/2018	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-SM-3 U S TREAS NTS 1.000% 3/31/17	2,089,210	2,084,000	X X X	3/31/2017	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-JZ-4 U S TREAS NTS 1.750% 1/31/14	1,462,086	1,418,000	X X X	1/31/2014	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-FF-2 U S TREAS NTS 5.125% 5/15/16	1,612,683	1,469,000	X X X	5/15/2016	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Accrued Income	000000-00-0 Accrued Income	49,118		X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Money Market	4812C2-68-4 JPMORGAN US GOVT MMKT INSTITUTION	7,141,020	7,141,020	X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Accrued Income	000000-00-0 Accrued Income	63		X X X		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-CM-9 U S TREAS BILLS 5/15/14	5,436,837	5,437,000	X X X	5/15/2014	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-DE-6 U S TREAS BILLS 7/03/14	4,412,559	4,413,000	X X X	7/3/2014	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-BT-5 U S TREAS BILLS 7/24/14	2,020,717	2,021,000	X X X	7/24/2014	V

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. Total activity for the year

2. Average balance for the year

Fair Value \$ 0

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

Book/Adjusted Carrying Value \$ 0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
CENTRICA PLC		02/26/2014		05/01/2014	14,996,308		4,183
MONDELEZ INTERNATIONAL		01/31/2014		04/23/2014	9,998,349		4,499
MONDELEZ INTERNATIONAL		02/26/2014		05/13/2014	4,051,581		1,148
NISSAN MOTOR ACCEPTANCE		01/31/2014		04/01/2014	5,000,000		2,333
PENTAIR FINANCE SA		03/19/2014		04/07/2014	2,999,863		298
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					37,046,101		12,461
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					37,046,101		12,461
7799999 Total Bonds - Subtotals - Issuer Obligations					37,046,101		12,461
8399999 Total Bonds - Subtotals - Bonds					37,046,101		12,461
8699999 Total Cash Equivalents					37,046,101		12,461

E13