

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, 2015

LIFE AND ACCIDENT AND HEALTH

2015



66850201520100101

QUARTERLY STATEMENT

AS OF MARCH 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

NAIC Group Code	0000	0000	NAIC Company Code	66850	Employer's ID Number	84-0467208
	(Current Period)	(Prior Period)				
Organized under the Laws of	Colorado			State of Domicile or Port of Entry Colorado		
Country of Domicile	United States					
Incorporated/Organized	July 16, 1956			Commenced Business June 28, 1957		
Statutory Home Office	1675 Broadway #1200			Denver, CO US 80202		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
Main Administrative Office	850 East Anderson Lane					
	(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		
	(Street and Number)			(Area Code)	(Telephone Number)	
Internet Website Address	www.nationalwesternlife.com					
Statutory Statement Contact	Bruce E. Wood			512-719-2238		
	(Name)			(Area Code)	(Telephone Number)	
	bwood@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.	Reynaldo Perez Jr.	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 Sweeney	Sr. VP - Chief Administrative Officer	Fabiola Amaro Best	VP - Life Underwriting & New Business
Daniel Rafael Calderon	VP - Client Services	James Dennis Egan	VP - Human Resources
Gary Lynn Fischer	VP - Domestic Marketing	Luis Vincente Freire	VP - International Sales Development
Paul Timothy Garofoli	VP - Domestic Marketing	Mark Douglas Gulas	VP - Associate Actuary
Doris Kruse	VP - Policy Benefits	Lawrence Gregory Scott	VP - Actuarial Services
Bruce Edwin Wood	VP - Controller & Assistant Treasurer	Anthony John Zagar	VP - Domestic Marketing

DIRECTORS OR TRUSTEES

Frances Anne Moody-Dahlberg	Stephen Edward Glasgow	Erlé 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)	(Signature)	(Signature)
Ross Rankin Moody	Reynaldo Perez Jr.	Brian Mark Pribyl
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President and Chief Operating Officer	Sr. VP - Secretary	Sr. VP - CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
12th day of May, 2015

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	9,581,717,339		9,581,717,339	9,291,949,372
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	279,444,347		279,444,347	275,876,235
3. Mortgage loans on real estate:				
3.1 First liens	112,089,502		112,089,502	117,851,313
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	652,800		652,800	652,800
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	56,294		56,294	56,652
5. Cash (\$ (24,006,462)), cash equivalents (\$ 17,991,773), and short-term investments (\$ 59,094,864)	53,080,175		53,080,175	239,760,152
6. Contract loans (including \$ 0 premium notes)	63,877,191	291,615	63,585,576	63,462,559
7. Derivatives	95,987,388		95,987,388	114,286,656
8. Other invested assets	12,736,349		12,736,349	12,570,308
9. Receivables for securities	3,160,240		3,160,240	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,202,801,625	291,615	10,202,510,010	10,116,466,047
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	98,603,774		98,603,774	90,280,463
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	276,609		276,609	979,523
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	2,678,214		2,678,214	3,402,490
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,144,295		2,144,295	668,719
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	90,371,705	45,629,756	44,741,949	43,396,436
19. Guaranty funds receivable or on deposit	754,260		754,260	791,324
20. Electronic data processing equipment and software	32,505,217	31,770,700	734,517	809,871
21. Furniture and equipment, including health care delivery assets (\$ 0)	732,579	732,579		
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	12,953,589	12,953,589		
25. Aggregate write-ins for other than invested assets	9,018,868	1,028,184	7,990,684	5,952,815
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,452,840,735	92,406,423	10,360,434,312	10,262,747,688
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	10,452,840,735	92,406,423	10,360,434,312	10,262,747,688

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Assets of non-qualified deferred compensation trust	6,721,302		6,721,302	4,683,433
2502. Other Miscellaneous Assets	1,269,382		1,269,382	1,269,382
2503. Prepaid General Expenses	656,565	656,565		
2598. Summary of remaining write-ins for Line 25 from overflow page	371,619	371,619		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	9,018,868	1,028,184	7,990,684	5,952,815

NONE

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 8,775,379,301 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	8,775,379,301	8,725,103,979
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	55,765	55,765
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	120,174,999	123,304,888
4. Contract claims:		
4.1 Life	62,655,177	52,250,577
4.2 Accident and health	109,822	90,626
5. Policyholders' dividends \$ 187 and coupons \$ 340 due and unpaid	527	1,023
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	52,614	53,518
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	16,556	16,526
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	317,012	334,484
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 3,731,522 ceded	3,731,522	88,720
9.4 Interest Maintenance Reserve	9,230,903	9,630,865
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,401,346, accident and health \$ 0 and deposit-type contract funds \$ 0	1,401,346	5,210,200
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	15,477,196	17,839,447
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	129,823	769,893
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	1,291,987	2,859,433
15.2 Net deferred tax liability		
16. Unearned investment income	2,055,192	2,187,897
17. Amounts withheld or retained by company as agent or trustee	13,071,595	12,670,902
18. Amounts held for agents' account, including \$ 2,808,437 agents' credit balances	2,808,437	5,155,115
19. Remittances and items not allocated	24,637,074	16,464,238
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	6,721,302	4,683,433
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	69,922,085	68,093,728
24.02 Reinsurance in unauthorized and certified \$ (0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	30,315,990	1,574,610
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	29,579,998	28,665,143
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,169,136,223	9,077,105,010
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	9,169,136,223	9,077,105,010
29. Common capital stock	3,636,166	3,636,166
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	40,427,235	40,427,235
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,147,234,688	1,141,579,277
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)		
36.2 0 shares preferred (value included in Line 30 \$ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	1,187,661,923	1,182,006,512
38. Totals of Lines 29, 30 and 37	1,191,298,089	1,185,642,678
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,360,434,312	10,262,747,688

DETAILS OF WRITE-IN LINES		
2501. Additional pension liability	29,579,971	28,665,034
2502. Bills payable	27	109
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	29,579,998	28,665,143
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

NONE

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	234,535,346	229,505,500	1,109,864,424
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	95,945,971	103,825,384	503,619,491
4. Amortization of Interest Maintenance Reserve (IMR)	887,511	792,345	3,966,035
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	2	577	726
8.3 Aggregate write-ins for miscellaneous income	8,921,929	10,246,253	40,193,494
9. Totals (Lines 1 to 8.3)	340,290,759	344,370,059	1,657,644,170
10. Death benefits	17,480,935	9,621,586	42,194,674
11. Matured endowments (excluding guaranteed annual pure endowments)	205,348	213,431	1,091,860
12. Annuity benefits	88,557,933	81,121,793	306,761,428
13. Disability benefits and benefits under accident and health contracts	374,355	306,570	1,960,468
14. Coupons, guaranteed annual pure endowments and similar benefits	15,645	17,081	74,481
15. Surrender benefits and withdrawals for life contracts	135,269,847	141,777,265	558,714,468
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	794,110	1,442,228	5,027,620
18. Payments on supplementary contracts with life contingencies	23,256	30,277	108,849
19. Increase in aggregate reserves for life and accident and health contracts	48,852,818	63,383,482	441,405,569
20. Totals (Lines 10 to 19)	291,574,247	297,913,713	1,357,339,417
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	30,582,355	30,770,055	145,006,882
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	11,870,355	14,833,830	53,411,429
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,322,031	1,461,428	6,171,482
25. Increase in loading on deferred and uncollected premiums	362,209	269,660	(176,780)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	335,711,197	345,248,686	1,561,752,430
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,579,562	(878,627)	95,891,740
30. Dividends to policyholders	11,188	12,357	51,180
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	4,568,374	(890,984)	95,840,560
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,415,035	(899,254)	21,621,503
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	3,153,339	8,270	74,219,057
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 265,673 (excluding taxes of \$ 238,616 transferred to the IMR)	(162,834)	48,436	3,000,734
35. Net income (Line 33 plus Line 34)	2,990,505	56,706	77,219,791
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,185,642,678	1,126,231,946	1,126,231,946
37. Net income (Line 35)	2,990,505	56,706	77,219,791
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	4,334,117	3,420,299	(3,190,730)
39. Change in net unrealized foreign exchange capital gain (loss)	32,678	93,629	(73,201)
40. Change in net deferred income tax	480,371	(375,772)	(2,776,411)
41. Change in nonadmitted assets	1,525,009	(184,326)	2,799,209
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(1,422,505)	(1,422,506)	(5,669,613)
44. Change in asset valuation reserve	(1,828,357)	(96,594)	(2,947,377)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			1,401
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			349,356
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(1,273,020)
53. Aggregate write-ins for gains and losses in surplus	(456,407)	(258,645)	(5,028,673)
54. Net change in capital and surplus (Lines 37 through 53)	5,655,411	1,232,791	59,410,732
55. Capital and surplus as of statement date (Lines 36 + 54)	1,191,298,089	1,127,464,737	1,185,642,678

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	8,946,738	9,890,038	39,456,454
08.302. Miscellaneous income	(24,809)	356,215	737,040
08.303.			
08.398. Summary of remaining write-ins for Line 08.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	8,921,929	10,246,253	40,193,494
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. Change in benefit plans unassigned funds (SSAP 92 and 102)	(456,407)	(258,645)	(5,028,673)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(456,407)	(258,645)	(5,028,673)

NONE

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	239,225,655	234,376,464	1,110,066,503
2. Net investment income	108,855,820	135,683,020	569,979,706
3. Miscellaneous income	9,063,679	10,246,831	40,194,220
4. Total (Lines 1 to 3)	357,145,154	380,306,315	1,720,240,429
5. Benefit and loss related payments	233,239,112	233,790,608	919,928,832
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	50,554,321	51,740,772	205,904,951
8. Dividends paid to policyholders	12,241	13,431	53,617
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	3,162,318	10,800,000	32,456,125
10. Total (Lines 5 through 9)	286,967,992	296,344,811	1,158,343,525
11. Net cash from operations (Line 4 minus Line 10)	70,177,162	83,961,504	561,896,904
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	154,579,278	151,394,672	773,201,194
12.2 Stocks	1,016,000		
12.3 Mortgage loans	6,909,294	2,892,873	9,846,333
12.4 Real estate			1,551,502
12.5 Other invested assets		139,375	629,091
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	25,646,270	49,778,526	203,851,783
12.8 Total investment proceeds (Lines 12.1 to 12.7)	188,150,842	204,205,446	989,079,903
13. Cost of investments acquired (long-term only):			
13.1 Bonds	443,631,760	209,703,174	1,166,325,108
13.2 Stocks			
13.3 Mortgage loans	1,118,815	1,350,215	29,442,656
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	3,183,912	53,479,196	213,951,062
13.7 Total investments acquired (Lines 13.1 to 13.6)	447,934,487	264,532,585	1,409,718,826
14. Net increase (or decrease) in contract loans and premium notes	232,219	(824,584)	(2,324,107)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(260,015,864)	(59,502,555)	(418,314,816)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			350,757
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,654,796)	(4,950,734)	(17,468,014)
16.5 Dividends to stockholders			1,273,020
16.6 Other cash provided (applied)	6,813,521	17,637,405	11,116,683
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,158,725	12,686,671	(7,273,594)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(186,679,977)	37,145,620	136,308,494
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	239,760,152	103,451,658	103,451,658
19.2 End of period (Line 18 plus Line 19.1)	53,080,175	140,597,278	239,760,152

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

20.0001			
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	66,589,295	64,328,657	301,640,955
3. Ordinary individual annuities	172,144,955	169,474,685	824,457,936
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	217,782	164,645	936,315
7. A & H - group	349,699	280,012	1,875,802
8. A & H - credit (group and individual)			
9. A & H - other	1,340	1,452	2,660
10. Aggregate of all other lines of business			
11. Subtotal	239,303,071	234,249,451	1,128,913,668
12. Deposit-type contracts	862,934	1,483,421	7,876,693
13. Total	240,166,005	235,732,872	1,136,790,361

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

NONE

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, 2015, there were no differences in net income or capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado.

	State of Domicile	2015	2014
<u>NET INCOME</u>			
1. National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2)	CO	\$ 2,990,505	77,219,791
2. State Prescribed Practices that increase/(decrease) NAIC SSAP:	CO	-	-
3. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
4. NAIC SSAP (1-2-3=4)	CO	\$ <u>2,990,505</u>	<u>77,219,791</u>
<u>SURPLUS</u>			
5. National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	\$ 1,191,298,089	1,185,642,678
6. State Prescribed Practices that increase/(decrease) NAIC SSAP: Valuation allowance for mortgage loans	CO	-	-
7. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
8. NAIC SSAP (5-6-7=8)	CO	\$ <u>1,191,298,089</u>	<u>1,185,642,678</u>

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

No change

C. Accounting Policy

1-5 No change

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

7-13 No change

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans

No change

B. Debt Restructuring

None

C. Reverse Mortgages

None

D. Loan-Backed Securities

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

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

4 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	\$	166,678
2. Greater than 12 months in an unrealized loss position	\$	1,244,225

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

1. Less than 12 months in an unrealized loss position	\$	35,698,359
2. Greater than 12 months in an unrealized loss position	\$	88,591,903

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

E. Repurchase Agreements and/or Securities Lending Transactions

None

F. Real Estate

No change

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

H. Restricted Assets

No change

I. Working Capital Finance Investments

None

J. Offsetting and Netting Assets and Liabilities

None

K. Structured Notes

None

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change.

7. INVESTMENT INCOME

A. No change

B. The total amount excluded:

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

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

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

11. DEBT

No change

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

A. Defined Benefit Plans

(4)

	Pension Benefits		Other Benefits	
	March 31, 2015	December 31, 2014	March 31, 2015	December 31, 2014
Service cost	\$ 115,396	461,656	\$ -	-
Interest cost	464,774	1,961,489	32,595	110,759
Expected return on plan assets	(330,178)	(1,278,094)	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-
Amount of recognized gains and losses	585,116	1,763,830	15,047	(3,430)
Amount of prior service cost recognized	15,269	63,255	25,776	103,104
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-
Total net periodic benefit cost	\$ <u>850,377</u>	<u>2,972,136</u>	\$ <u>73,418</u>	<u>210,433</u>

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

No change

14. CONTINGENCIES

A. Contingent Commitments

(1) None

(2) Not applicable

(3) Not applicable

B. Assessments

No change

C. Gain Contingencies

None

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

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

E. Joint and Several Liabilities

None

F. All Other Contingencies

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

The Company resolved a class action lawsuit pending since June 12, 2006, in the U.S. District Court for the Southern District of California. The case is titled In Re National Western Life Insurance Deferred Annuities Litigation. The complaint asserted claims for RICO violations, Financial Elder Abuse, Violation of Cal. Bus. & Prof. Code 17200, et seq, Violation of Cal. Bus. & Prof. Code 17500, et seq, Breach of Fiduciary Duty, Aiding and Abetting Breach of Fiduciary Duty, Fraudulent Concealment, Cal. Civ. Code 1710, et seq, Breach of the Duty of Good Faith and Fair Dealing, and Unjust Enrichment and Imposition of Constructive Trust. On July 12, 2010 the Court certified a nationwide class of policyholders under the RICO allegation and a California class under all of the remaining causes of action except breach of fiduciary duty. The parties entered into a Settlement and Release Agreement in August of 2013 ("Settlement") which was finally approved by the Court on February 11, 2014. On February 12, 2014, the Court issued a redacted final approval order granting the Motion for Final Approval of Class Action Settlement. The Settlement became

NOTES TO FINANCIAL STATEMENTS

final and non-appealable on April 12, 2014. The Settlement Agreement and Plaintiffs' Request for Attorneys' Fees and Costs were approved by the Court, and the Company paid the Court-approved amount of attorneys' fees and costs in April 2014. The Company also made certain payments to surrendered and annuitized policyholders in June 2014. In addition, the Company agreed to provide bonuses on annuitization for active policyholders who choose a 10-year or a 20-year certain and life settlement option. The Company had held reserves of \$6.5 million for the matter which approximated the ultimate settlement amounts described above.

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

On October 26, 2011 the Brazilian Superintendence of Private Insurance ("SUSEP") attempted to serve the Company with a subpoena regarding an administrative proceeding initiated by SUSEP in which it alleged that the Company was operating as an insurance company in Brazil without due authorization. The Company had been informed that SUSEP was attempting to impose a penal fine of approximately \$6.0 billion on the Company. SUSEP unsuccessfully attempted to serve the Company with notice regarding this matter. The Company does not transact business in Brazil and has no officers, employees, property, or assets in Brazil. The Company believes that SUSEP has no jurisdiction over the Company, that SUSEP's attempts at service of process were invalid, and that any penal fine would be unenforceable. For the reasons described above, the Company does not believe that this matter meets the definition of a material pending legal proceeding as such term is defined in Item 103 of Regulation S-K but has included the foregoing description solely due to the purported amount of the fine sought at that time.

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

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

15. LEASES

No change

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

The Company had commitments to purchase investment securities totaling \$30,315,990 and \$1,574,610 in the normal course of business at March 31, 2015 and December 31, 2014, respectively.

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENT

A. Assets Measured at Fair Value on a Recurring Basis

(1) Fair value measurements at reporting date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	\$ -	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	355,972	-	11,333,692	11,689,664
Parent, Subsidiaries and Affiliates	-	-	267,754,683	267,754,683
Total Common Stocks	355,972	-	279,088,375	279,444,347
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	95,987,388	95,987,388
Separate account assets				
Total assets at fair value	\$ 355,972	-	375,075,763	375,431,735
b. Liabilities at fair value				
Policyholder account balances	-	-	111,627,419	111,627,419
Other liabilities	-	-	7,025,080	7,025,080
Total liabilities at fair value	\$ -	-	118,652,499	118,652,499

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

Description	Beginning Balance at 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2015
a. Assets:										
Loan-Backed and Structured Securities (NAIC 3-6)										
Residential Mortgaged-Backed Securities	\$ -	-	-	-	-	-	-	-	-	-
Commercial Mortgaged- Backed Securities	-	-	-	-	-	-	-	-	-	-
Derivatives	114,286,656	-	-	(8,286,675)	-	18,455,860	-	-	(28,468,453)	95,987,388
Credit Contracts	-	-	-	-	-	-	-	-	-	-
Other Fund Investments										
Hedge Fund High-Yield Debt Securities	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Common Stock	275,533,805	-	-	-	4,570,570	-	-	-	(1,016,000)	279,088,375
Total Assets	\$ 389,820,461	-	-	(8,286,675)	4,570,570	18,455,860	-	-	(29,484,453)	375,075,763
b. Liabilities:										
Policyholder account balances	\$ 133,235,526	-	-	-	(11,595,514)	18,455,860	-	-	(28,468,453)	111,627,419
Other liabilities	8,070,938	-	-	(936,800)	-	-	-	-	(109,058)	7,025,080
Total Liabilities	\$ 141,306,464	-	-	(936,800)	(11,595,514)	18,455,860	-	-	(28,577,511)	118,652,499

NOTES TO FINANCIAL STATEMENTS

(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.

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)
Bonds	\$ 10,160,120,646	9,581,717,339	-	10,160,120,646	-	-
Common stock	\$ 279,444,347	279,444,347	355,972	-	279,088,375	-
Mortgage loans	\$ 234,700,000	112,089,502	-	-	234,700,000	-
Cash and short-term investments	\$ 53,080,175	53,080,175	53,080,175	-	-	-
Contract loans	\$ 117,948,220	63,585,576	-	-	117,948,220	-
Derivatives	\$ 95,987,388	95,987,388	-	-	95,987,388	-
Policyholder account balances	\$ 111,627,419	111,627,419	-	-	111,627,419	-

D. Not applicable

21. OTHER ITEMS

A. Extraordinary Items

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

B. Troubled Debt Restructuring

The Company has not entered into any troubled debt restructuring.

C. Other Disclosures and Unusual Items

No change.

D. Business Interruption Insurance Recoveries

The Company had no recoveries from business interruption insurance.

E. State Transferable and Non-transferable Tax Credits

The Company had no transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

No change

G. Retained Assets

None

22. EVENTS SUBSEQUENT

Type I - None

Type II

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

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

NOTES TO FINANCIAL STATEMENTS

The Reorganization Agreement is subject to specified conditions, including approval by the Company's shareholders at its Annual Meeting of Shareholders (the "Annual Meeting"), which is currently scheduled for Friday, June 19, 2015. If approved by the Company's shareholders at the Annual Meeting and the other conditions set forth in the Reorganization Agreement are satisfied, it is currently expected that the Reorganization would be completed in the latter part of 2015.

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

No change

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company has no intercompany pooling arrangements.

NOTES TO FINANCIAL STATEMENTS

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

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

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/28/2014

6.4 By what department or departments?
 Colorado Division of Insurance

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

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

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

GENERAL INTERROGATORIES

7.2 If yes, give full information

.....

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

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

.....

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

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

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

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

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

Yes [X] No []

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ _____ 0

INVESTMENT

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

GENERAL INTERROGATORIES

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 12,736,348

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ <u>0</u>	\$ <u>0</u>
14.22 Preferred Stock	\$ <u>0</u>	\$ <u>0</u>
14.23 Common Stock	\$ <u>265,773,586</u>	\$ <u>267,754,383</u>
14.24 Short-Term Investments	\$ <u>0</u>	\$ <u>0</u>
14.25 Mortgage Loans on Real Estate	\$ <u>9,989,194</u>	\$ <u>9,829,176</u>
14.26 All Other	\$ <u>12,468,653</u>	\$ <u>12,629,599</u>
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>288,231,433</u>	\$ <u>290,213,158</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ <u>0</u>	\$ <u>0</u>

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Moody National Bank	2302 Post Office, Galveston, TX
JPMorgan Chase	221 W. 6th St., Austin, TX

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

Yes [X] No []

18.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

	1 Amount
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	\$ 0
1.12 Residential Mortgages	\$ 0
1.13 Commercial Mortgages	\$ 112,089,502
1.14 Total Mortgages in Good Standing	\$ 112,089,502
1.2 Long-Term Mortgages in Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	\$ 0
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$ 0
1.32 Residential Mortgages	\$ 0
1.33 Commercial Mortgages	\$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	\$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$ 0
1.42 Residential Mortgages	\$ 0
1.43 Commercial Mortgages	\$ 0
1.44 Total Mortgages in Process of Foreclosure	\$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 112,089,502
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$ 0
1.62 Residential Mortgages	\$ 0
1.63 Commercial Mortgages	\$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$ 0
2. Operating Percentages:	
2.1 A&H loss percent	_____ %
2.2 A&H cost containment percent	_____ %
2.3 A&H expense percent excluding cost containment expenses	_____ %
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$ 0
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.	\$ 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	231,794	765,331		997,125	
2. Alaska	AK	L	4,097	300,050		304,147	
3. Arizona	AZ	L	1,354,675	14,717,334		16,072,009	
4. Arkansas	AR	L	54,865	778,146		833,011	
5. California	CA	L	4,869,577	29,952,745		34,822,322	
6. Colorado	CO	L	552,549	4,082,865		4,635,414	
7. Connecticut	CT	L	385,720	405,627		791,347	
8. Delaware	DE	L	146,712	68		146,780	
9. District of Columbia	DC	L	57,499	4,462		61,961	
10. Florida	FL	L	2,935,674	14,430,082	1,340	17,367,096	47,986
11. Georgia	GA	L	572,478	5,780,913		6,353,391	
12. Hawaii	HI	L	560,809	71,303		632,112	164,428
13. Idaho	ID	L	357,351	1,375,980		1,733,331	
14. Illinois	IL	L	644,510	2,375,438		3,019,948	
15. Indiana	IN	L	460,363	1,424,349		1,884,712	
16. Iowa	IA	L	298,849	3,638,423		3,937,272	
17. Kansas	KS	L	130,035	2,765,739		2,895,774	93,750
18. Kentucky	KY	L	825,690	2,618,265		3,443,955	
19. Louisiana	LA	L	409,882	2,352,262		2,762,144	
20. Maine	ME	L	2,279	385,022		387,301	
21. Maryland	MD	L	156,219	611,316		767,535	
22. Massachusetts	MA	L	88,403	81,458		169,861	
23. Michigan	MI	L	666,681	19,494,564		20,161,245	
24. Minnesota	MN	L	499,649	437,766		937,415	141,150
25. Mississippi	MS	L	389,504	1,077,292		1,466,796	
26. Missouri	MO	L	204,639	8,814,099		9,018,738	13,000
27. Montana	MT	L	211,658	13,518		225,176	
28. Nebraska	NE	L	155,921	3,452,930		3,608,851	
29. Nevada	NV	L	24,243	1,663,983		1,688,226	
30. New Hampshire	NH	L	2,280	807,744		810,024	
31. New Jersey	NJ	L	21,461	665,712		687,173	
32. New Mexico	NM	L	11,756	4,107,273		4,119,029	
33. New York	NY	N	36,588	193,444		230,032	
34. North Carolina	NC	L	1,160,891	4,186,813		5,347,704	
35. North Dakota	ND	L	288,342	567,733		856,075	
36. Ohio	OH	L	2,915,088	2,242,477		5,157,565	
37. Oklahoma	OK	L	527,995	3,714,845		4,242,840	
38. Oregon	OR	L	20,402	722,469		742,871	
39. Pennsylvania	PA	L	351,024	918,849		1,269,873	177,655
40. Rhode Island	RI	L	11,348	220,499		231,847	
41. South Carolina	SC	L	353,542	356,886		710,428	
42. South Dakota	SD	L	457,640	1,182,893		1,640,533	
43. Tennessee	TN	L	1,536,233	3,317,265		4,853,498	36,000
44. Texas	TX	L	6,170,642	4,991,701	329,704	11,492,047	97,372
45. Utah	UT	L	305,032	458,242		763,274	
46. Vermont	VT	L	1,562	67,957		69,519	
47. Virginia	VA	L	634,057	1,585,312		2,219,369	
48. Washington	WA	L	148,548	903,108		1,051,656	
49. West Virginia	WV	L	295,432	2,418,400		2,713,832	87,797
50. Wisconsin	WI	L	195,076	3,163,733		3,358,809	
51. Wyoming	WY	L	4,973	183,163		188,136	
52. American Samoa	AS	L	78,511	300		78,811	
53. Guam	GU	L	14,239	106,476		120,715	
54. Puerto Rico	PR	L	124,231	10,090,975		10,215,206	
55. US Virgin Islands	VI	L	44,422	483,521		527,943	
56. Northern Mariana Islands	MP	L	1,902			1,902	
57. Canada	CAN	N	28,028			28,028	
58. Aggregate Other Alien	OT	X X X	34,086,047	833,963		34,920,010	3,796
59. Subtotal	(a) 55		67,079,617	172,363,083	331,044	239,773,744	862,934
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	67,079,617	172,363,083	331,044	239,773,744	862,934
96. Plus Reinsurance Assumed		X X X					
97. Totals (All Business)		X X X	67,079,617	172,363,083	331,044	239,773,744	862,934
98. Less Reinsurance Ceded		X X X	548,093			548,093	
99. Totals (All Business) less Reinsurance Ceded		X X X	66,531,524	172,363,083	331,044	239,225,651	862,934

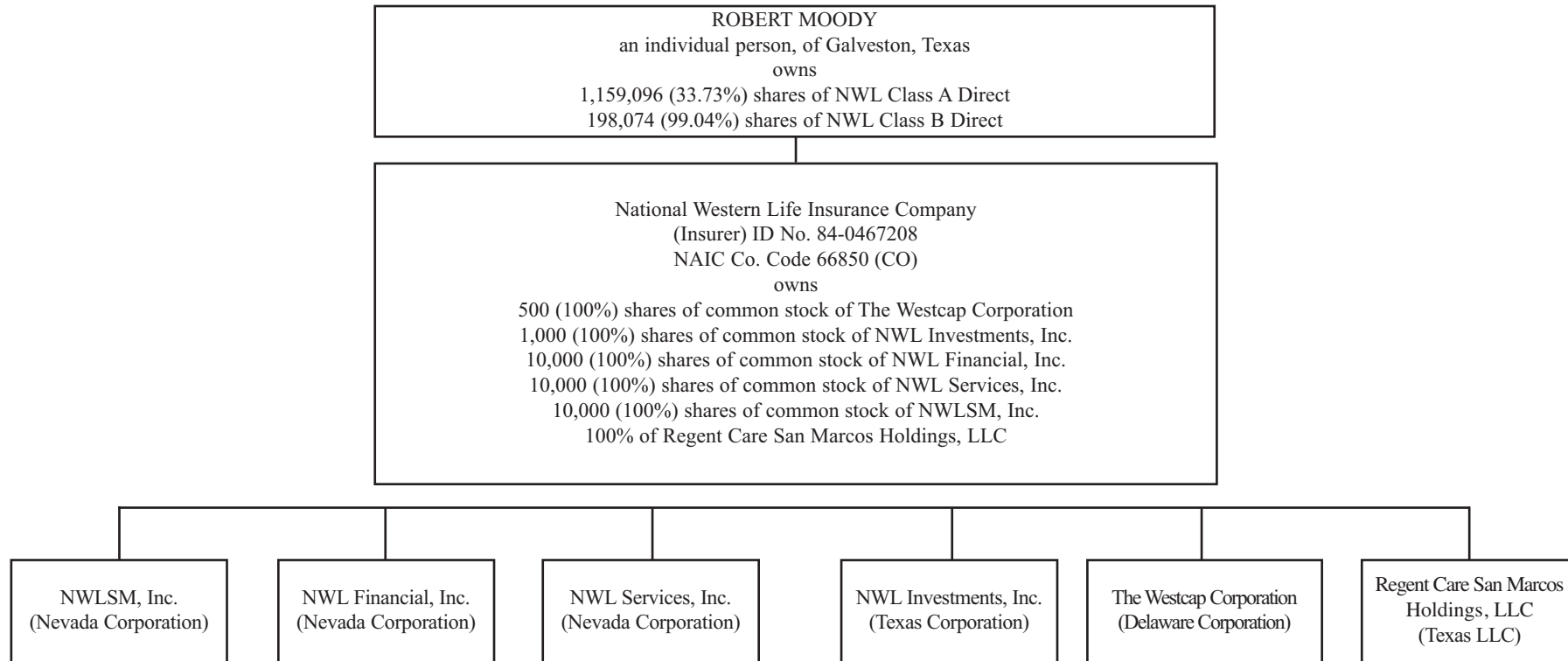
DETAILS OF WRITE-INS								
58001. BRA BRAZIL		X X X	8,434,999			8,434,999		
58002. VEN VENEZUELA		X X X	4,969,963	22,000		4,991,963		
58003. TWN TAIWAN		X X X	3,778,704	381		3,779,085		
58998. Summary of remaining write-ins for Line 58 from overflow page		X X X	16,902,381	811,582		17,713,963	3,796	
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		X X X	34,086,047	833,963		34,920,010	3,796	
9401.		X X X	NONE					
9402.		X X X	NONE					
9403.		X X X	NONE					
9498. Summary of remaining write-ins for Line 94 from overflow page		X X X	NONE					
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		X X X	NONE					

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

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

13

Asterik	Explanation
0	NONE

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. Non-vested defined contribution plan contribution	267,235	267,235		
2505. Returned checks and collection items	98,427	98,427		
2506. Bills Receivable	3,474	3,474		
2507. Utility & other deposits	2,483	2,483		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	371,619	371,619		

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
		2 Life Insurance Premiums	3 Annuity Considerations				
58004. PER PERU	X X X	2,764,420				2,764,420	
58005. CHL CHILE	X X X	2,376,021	106,859			2,482,880	
58006. COL COLOMBIA	X X X	2,164,312	5,285			2,169,597	
58007. ARG ARGENTINA	X X X	2,084,167	55,350			2,139,517	3,796
58008. ECU ECUADOR	X X X	1,626,339				1,626,339	
58009. HTI HAITI	X X X	1,429,263	1,016			1,430,279	
58010. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	X X X	209,790	610,029			819,819	
58011. RUS RUSSIA	X X X	528,403	27,143			555,546	
58012. SLV EL SALVADOR	X X X	397,675				397,675	
58013. PHL PHILIPPINES	X X X	384,464				384,464	
58014. URY URUGUAY	X X X	376,459				376,459	
58015. DOM DOMINICAN REPUBLIC	X X X	301,980				301,980	
58016. MEX MEXICO	X X X	295,355				295,355	
58017. BOL BOLIVIA	X X X	256,391				256,391	
58018. HND HONDURAS	X X X	233,127				233,127	
58019. KAZ KAZAKHSTAN	X X X	231,029				231,029	
58020. VGB BRITISH VIRGIN ISLANDS	X X X	231,000				231,000	
58021. GTM GUATEMALA	X X X	190,719				190,719	
58022. CRI COSTA RICA	X X X	172,010				172,010	
58023. NIC NICARAGUA	X X X	164,067				164,067	
58024. CHN CHINA	X X X	71,703				71,703	
58025. PRY PARAGUAY	X X X	56,049				56,049	
58026. ESP SPAIN	X X X	45,245				45,245	
58027. BEL BELGIUM	X X X	41,696				41,696	
58028. UKR UKRAINE	X X X	38,253				38,253	
58029. PAN REPUBLIC OF PANAMA	X X X	34,083				34,083	
58030. BLR BELARUS	X X X	25,582				25,582	
58031. CHE SWITZERLAND	X X X	18,594				18,594	
58032. IDN INDONESIA	X X X	16,001				16,001	
58033. GUY GUYANA	X X X	15,589				15,589	
58034. JAM JAMAICA	X X X	14,758				14,758	
58035. AUS AUSTRALIA	X X X	9,075	3,000			12,075	
58036. FRA FRANCE	X X X	11,324	300			11,624	
58037. ITA ITALY	X X X	10,787	300			11,087	
58038. ANT NETHERLANDS ANTILLES	X X X	8,110				8,110	
58039. DEU GERMANY	X X X	5,640	2,300			7,940	
58040. IND INDIA	X X X	6,860				6,860	
58041. MHL MICRONESIA/MARSHALL ISLAND	X X X	6,720				6,720	
58042. GRC GREECE	X X X	6,533				6,533	
58043. AUT AUSTRIA	X X X	6,000				6,000	
58044. KIRGHIZIA	X X X	5,285				5,285	
58045. FIN FINLAND	X X X	4,300				4,300	
58046. GBR UNITED KINGDOM	X X X	4,211				4,211	
58047. DNK DENMARK	X X X	4,189				4,189	
58048. JPN JAPAN	X X X	4,181				4,181	
58049. THA THAILAND	X X X	3,580				3,580	
58050. KOR REPUBLIC OF KOREA	X X X	2,743				2,743	
58051. WSM WESTERN SAMOA	X X X	1,982				1,982	
58052. MDA MOLDOVA	X X X	1,750				1,750	
58053. ISR ISRAEL	X X X	1,097				1,097	
58054. SRB SERBIA	X X X	825				825	
58055. NLD NETHERLANDS	X X X	801				801	
58056. SGP SINGAPORE	X X X	752				752	
58057. PRT PORTUGAL	X X X	660				660	
58058. SVK SLOVAKIA	X X X	300				300	
58059. ALB ALBANIA	X X X	120				120	
58060. NOR NORWAY	X X X	12				12	
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	X X X	16,902,381	811,582			17,713,963	3,796

SCHEDULE A - VERIFICATION**Real Estate**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	709,452	1,520,210
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		748,467
5. Deduct amounts received on disposals		1,551,502
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	358	7,723
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	709,094	709,452
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	709,094	709,452

SCHEDULE B - VERIFICATION**Mortgage Loans**

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	118,501,313	98,817,330
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,023,855	29,210,215
2.2 Additional investment made after acquisition	94,960	232,441
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	6,909,294	9,846,333
8. Deduct amortization of premium and mortgage interest points and commitment fees	(28,668)	(87,660)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	112,739,502	118,501,313
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	112,089,502	117,851,313
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	112,089,502	117,851,313

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

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,570,308	12,783,287
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		1,200
5. Unrealized valuation increase (decrease)	166,041	(74,804)
6. Total gain (loss) on disposals		489,717
7. Deduct amounts received on disposals		629,092
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	12,736,349	12,570,308
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	12,736,349	12,570,308

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,567,825,607	9,166,331,150
2. Cost of bonds and stocks acquired	443,631,760	1,166,325,108
3. Accrual of discount	1,742,356	7,270,354
4. Unrealized valuation increase (decrease)	4,584,112	(3,084,734)
5. Total gain (loss) on disposals	829,005	11,266,815
6. Deduct consideration for bonds and stocks disposed of	155,595,278	773,201,194
7. Deduct amortization of premium	1,855,876	7,081,892
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	9,861,161,686	9,567,825,607
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,861,161,686	9,567,825,607

SCHEDULE D - PART 1B

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

S102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,651,666,882	503,609,084	614,051,251	(20,685,945)	5,520,538,770			5,651,666,882
2. NAIC 2 (a)	3,736,706,880	361,852,667	135,392,626	32,462,084	3,995,629,005			3,736,706,880
3. NAIC 3 (a)	136,373,880		3,002,193	(11,790,394)	121,581,293			136,373,880
4. NAIC 4 (a)	21,099,346		43,387	(1,051)	21,054,908			21,099,346
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	9,545,846,988	865,461,751	752,489,457	(15,306)	9,658,803,976			9,545,846,988
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	9,545,846,988	865,461,751	752,489,457	(15,306)	9,658,803,976			9,545,846,988

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

NAIC 1 \$ 0; NAIC 2 \$ 32,981,194; 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	59,094,864	X X X	59,082,335	15,984	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	117,943,657	112,623,777
2. Cost of short-term investments acquired	327,818,861	1,828,327,860
3. Accrual of discount	12,529	103,453
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	386,680,183	1,823,111,433
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	59,094,864	117,943,657
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	59,094,864	117,943,657

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	114,286,656
2.	Cost Paid/(Consideration Received) on additions	18,455,860
3.	Unrealized Valuation increase/(decrease)	(21,418,048)
4.	Total gain (loss) on termination recognized	13,131,373
5.	Considerations received/(paid) on terminations	28,468,453
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)	95,987,388
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	95,987,388

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

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

SCHEDULE DB - PART C - SECTION 1

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

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

505

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14	95,987,388	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		95,987,388
4. Part D, Section 1, Column 5	95,987,388	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		95,987,388

Fair Value Check

7. Part A, Section 1, Column 16	95,987,388	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		95,987,388
10. Part D, Section 1, Column 8	95,987,388	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		95,987,388

Potential Exposure Check

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

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	135,953,959	24,994,385
2. Cost of cash equivalents acquired	94,011,129	569,420,875
3. Accrual of discount	85,685	231,699
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	212,059,000	458,693,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	17,991,773	135,953,959
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	17,991,773	135,953,959

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						
0242300	Akron	OH		03/25/2015	4.500	1,023,855		1,670,000
0236500	Columbus	OH		02/18/2005	4.750		1,485	1,200,000
0239500	Richmond	TX		03/08/2010	10.000		90,717	8,900,000
0236300	Waco	TX		12/30/2004	4.750		2,758	1,675,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	1,023,855	94,960	13,445,000
0899999 Total Mortgages in good standing				X X X	X X X	1,023,855	94,960	13,445,000
3399999 Totals				X X X	X X X	1,023,855	94,960	13,445,000

E02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0239000	Yerington	NV		12/01/2009	01/06/2015	1,325,737		4,194				4,194		1,325,737	1,329,931		
0199999 Mortgages closed by repayment						1,325,737		4,194				4,194		1,325,737	1,329,931		
0237200	Amarillo	TX		02/10/2006		1,379,009									12,075		
0230200	Austin	TX		04/15/1999		3,192,746									84,296		
0235200	Austin	TX		10/28/2002		1,392,801									16,599		
0241900	Brownsville	TX		10/01/2013		2,607,202									31,268		
0240700	Clarksville	TN		07/29/2011		4,706,084									89,999		
0236500	Columbus	OH		02/18/2005		298,927									2,895		
0240800	Conroe	TX		12/21/2011		386,422									10,685		
0239400	Decatur	AL		01/28/2010		5,151,424									23,762		
0237800	Dickinson	TX		01/12/2007		721,498									9,507		
0241500	El Paso	TX		11/29/2012		2,440,563									19,833		
0235800	Elizabeth	NJ		01/14/2004		1,896,991									28,297		
0238700	Flower Mound	TX		12/09/2008		1,994,118									19,635		
0238600	Fort Worth	TX		10/24/2008		1,632,667									10,794		
0242100	Glen Saint Mary	FL		03/11/2014		1,332,169									7,097		
0238900	Hammond	IN		06/05/2009		3,284,674									12,707		
0237300	Houston	TX		07/14/2006		924,388									12,954		
0238100	Houston	TX		07/13/2007		496,434									6,161		
0238200	Houston	TX		07/13/2007		1,460,099									18,120		
0241100	Houston	TX		07/31/2012		1,246,271									6,769		
0241700	Houston	TX		07/11/2013		1,072,302									24,191		
0237000	Hutto	TX		12/22/2005		838,805									7,467		
0240100	Katy	TX		03/14/2011		3,702,180									77,986		
0236100	Keller	TX		11/16/2004		886,368									10,689		
0233600	Kenner	LA		04/19/2001		149,621									25,263		
0237600	La Porte	TX		11/17/2006		602,322									8,100		
0238400	Lake Charles	LA		07/30/2008		727,332									5,501		
0241600	Marana	AZ		05/01/2013		1,776,460									10,816		
0238500	Mentor	OH		08/22/2008		615,109									4,130		
0240500	Mont Belvieu	TX		04/21/2011		826,478									18,280		
0241200	New Orleans	LA		07/31/2012		3,671,069									21,952		
0237700	Pasadena	TX		01/12/2007		569,604									7,506		
0240600	Port Arthur	TX		05/23/2011		1,600,052									21,104		

E02.1

SCHEDULE B - PART 3

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

E02.2

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0241800	Red Bluff	CA		08/19/2013		1,307,806								7,519			
0238000	Reno	NV		03/27/2007		6,796,448								76,794			
0237900	Rockford	IL		02/28/2007		4,391,372								58,208			
0241400	Saginaw	TX		11/29/2012		718,262								9,908			
0234800	San Antonio	TX		05/29/2002		711,377								8,388			
0237100	San Antonio	TX		12/22/2005		945,536								24,365			
0240200	San Antonio	TX		03/15/2011		325,464								15,585			
0242200	San Antonio	TX		05/20/2014		26,766,651								563,596			
0236000	San Dimas	CA		04/19/2004		1,761,336								11,761			
0242000	San Marcos	TX		12/17/2013		6,827,027								4,108,519			
0237500	Seabrook	TX		11/17/2006		500,680								6,733			
0237400	The Woodlands	TX		11/14/2006		689,813								5,476			
0236300	Waco	TX		12/30/2004		554,780								6,039			
0241300	Wasilla	AK		09/25/2012		763,145								4,161			
023790A	West Lafayette	OH		12/21/2012		751,250								5,873			
0299999 Mortgages with partial repayments						107,393,136								5,579,363			
0599999 Totals						108,718,873		4,194			4,194		1,325,737	6,909,294			

SCHEDULE BA - PART 2

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

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

EO3

SCHEDULE BA - PART 3

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

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
196707-RN-5	COLORADO ST BRD OF GOV UNIV SYS RE		03/20/2015	Royal Bank of Canada		1,000,000	1,000,000.00		1FE
196707-RP-0	COLORADO ST BRD OF GOV UNIV SYS RE		03/20/2015	Royal Bank of Canada		2,900,000	2,900,000.00		1FE
88278P-VG-6	TEXAS ST UNIV SYS REV		03/26/2015	Stifel Nicolaus		1,011,130	1,000,000.00	1,167	1FE
88278P-VM-3	TEXAS ST UNIV SYS REV		02/27/2015	Barclays		2,000,000	2,000,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	6,911,130	6,900,000.00	1,167	X X X
3133EE-SN-1	FEDERAL FARM CREDIT BANK		02/26/2015	SunTrust Bank		4,995,000	5,000,000.00		1
3137BF-FT-3	FHLMC 4420 VC		02/23/2015	Jeffries & Co		5,094,611	5,082,698.00	10,589	1
3136AL-TQ-4	FNMA 2014-70 VB		03/03/2015	Barclays		7,737,869	7,666,000.00	3,194	1
3136AL-3H-2	FNMA 2014-95 VE		01/22/2015	Bank Of America		10,207,031	10,000,000.00	21,667	1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	28,034,511	27,748,698.00	35,450	X X X
002824-BB-5	ABBOTT LABORATORIES		03/06/2015	VARIOUS		19,935,900	20,000,000.00	819	1FE
00440E-AR-8	ACE INA HOLDINGS		01/22/2015	VARIOUS		6,153,390	5,905,000.00	39,200	1FE
00440E-AS-6	ACE INA HOLDINGS		03/09/2015	Citigroup		4,999,150	5,000,000.00		1FE
00507U-AS-0	ACTAVIS FUNDING SCS		03/06/2015	VARIOUS		22,726,250	22,500,000.00		2FE
008916-AQ-1	AGRIUM INC.	F	02/25/2015	Bank Of America		991,100	1,000,000.00		2FE
009158-AV-8	AIR PRODUCTS & CHEMICALS	A	03/06/2015	HSBC		3,060,960	3,000,000.00	11,446	1FE
012725-AC-1	ALBEMARLE CORP		02/04/2015	VARIOUS		7,367,400	7,000,000.00	58,215	2FE
023770-AA-8	AMERICAN AIRLINES 2015-1 A		03/02/2015	Credit Suisse Int		5,000,000	5,000,000.00		1FE
032511-BJ-5	ANADARKO PETROLEUM CORP		02/23/2015	Citigroup		3,045,450	3,000,000.00	11,788	2FE
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN		03/26/2015	VARIOUS		2,629,340	2,500,000.00	11,203	1FE
00205G-AB-3	APT PIPELINES LTD	F	03/16/2015	Morgan Stanley		4,994,750	5,000,000.00		2FE
00205G-AC-1	APT PIPELINES LTD	F	03/16/2015	Morgan Stanley		4,978,100	5,000,000.00		2FE
00206R-CE-0	AT&T INC		02/11/2015	JP Morgan		5,196,100	5,000,000.00	84,500	2FE
053332-AN-2	AUTOZONE INC.		02/23/2015	Royal Bank of Canada		1,673,395	1,700,000.00	5,566	2FE
064159-GE-0	BANK OF NOVA SCOTIA	A	02/19/2015	Barclays		5,000,000	5,000,000.00		1FE
092113-AH-2	BLACK HILLS CORP		02/20/2015	VARIOUS		8,897,865	8,275,000.00	80,009	2FE
099724-AJ-5	BORGWARNER INC		03/09/2015	Bank Of America		9,979,800	10,000,000.00		2FE
12189L-AV-3	BURLINGTON NORTHERN SANTA FE		03/04/2015	Goldman Sachs		1,990,680	2,000,000.00		2FE
13645R-AS-3	CANADIAN PACIFIC RR CO	A	02/13/2015	VARIOUS		24,683,403	24,750,000.00	6,505	2FE
14149Y-BA-5	CARDINAL HEALTH INC		02/24/2015	US Bank		3,103,530	3,000,000.00	28,583	2FE
125509-BU-2	CIGNA CORP		03/11/2015	JP Morgan		4,996,900	5,000,000.00		2FE
25746U-CB-3	DOMINION RESOURCES		01/09/2015	Credit Suisse Int		3,097,650	3,000,000.00	14,802	2FE
532457-BH-0	ELI LILLY & CO		02/24/2015	Goldman Sachs		4,990,350	5,000,000.00		1FE
26867L-AL-4	EMD FINANCE LLC		03/26/2015	VARIOUS		20,566,865	20,500,000.00	9,569	2FE
292505-AJ-3	ENCANA CORP	A	02/09/2015	Wells Fargo		1,005,480	1,000,000.00	9,425	2FE
30219G-AK-4	EXPRESS SCRIPTS HOLDING		02/24/2015	JP Morgan		3,068,790	3,000,000.00	21,000	2FE
31428X-BC-9	FEDEX CORP		03/02/2015	VARIOUS		23,089,650	23,000,000.00	20,267	2FE

E4

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
380956-AF-9	GOLDCORP INC.	I	02/10/2015	Morgan Stanley		3,070,710	3,000,000.00	19,333	2FE
42809H-AF-4	HESS CORP		02/23/2015	Wells Fargo		993,090	1,000,000.00	3,986	2FE
50540R-AQ-5	LAB CORP OF AMER HLDGS		01/21/2015	Wells Fargo		9,985,000	10,000,000.00		2FE
55279H-AK-6	MANUFACTURERS & TRADERS		02/10/2015	VARIOUS		15,766,684	15,800,000.00	3,126	1FE
58933Y-AR-6	MERCK & CO INC		02/17/2015	VARIOUS		8,962,270	9,000,000.00	1,528	1FE
59156R-BM-9	METLIFE INC.		03/02/2015	Barclays		994,280	1,000,000.00		1FE
608190-AJ-3	MOHAWK INDUSTRIES INC		03/03/2015	JP Morgan		1,477,683	1,455,000.00	5,446	2FE
637071-AJ-0	NATIONAL OILWELL VARCO INC.		01/22/2015	VARIOUS		15,931,946	16,645,000.00	65,875	1FE
637432-ND-3	NATIONAL RURAL UTILITIES COOP		01/20/2015	VARIOUS		9,006,440	9,000,000.00		1FE
664397-AM-8	NORTHEAST UTILITIES		01/21/2015	VARIOUS		13,018,045	12,940,000.00	6,199	2FE
716743-AJ-8	PETRONAS CAPITAL LTD	F	03/11/2015	Bank Of America		9,912,500	10,000,000.00		1FE
74005P-BN-3	PRAXAIR INC		01/29/2015	Wells Fargo		4,980,850	5,000,000.00		1FE
74834L-AX-8	QUEST DIAGNOSTICS INC		03/05/2015	Morgan Stanley		12,994,280	13,000,000.00		2FE
773903-AG-4	ROCKWELL AUTOMATION		02/23/2015	JP Morgan		7,825,764	7,830,000.00	2,034	1FE
832696-AJ-7	SMUCKER JM CO		03/13/2015	VARIOUS		15,057,270	15,000,000.00		2FE
841504-AB-9	SOUTHEAST SUPPLY HEADER		03/26/2015	VARIOUS		2,485,111	2,450,000.00	30,659	2FE
863667-AF-8	STRYKER CORP		02/10/2015	JP Morgan		5,120,350	5,000,000.00	41,250	1FE
87969N-AD-7	TELSTRA CORP LTD	F	03/31/2015	VARIOUS		25,551,300	25,500,000.00		1FE
883203-BU-4	TEXTRON INC		02/24/2015	JP Morgan		369,598	349,000.00	7,337	2FE
898813-AN-0	TUCSON ELECTRIC POWER CO		02/24/2015	SunTrust Bank		4,983,650	5,000,000.00		2FE
920355-AH-7	VALSPAR CORP		01/16/2015	VARIOUS		10,001,430	10,000,000.00	275	2FE
94106L-BA-6	WASTE MANAGEMENT INC.		02/18/2015	Deutsche Bank		2,987,220	3,000,000.00		2FE
980236-AM-5	WOODSIDE FINANCE LTD	F	02/26/2015	Credit Suisse Int		19,988,400	20,000,000.00		2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	408,686,119	407,099,000.00	599,945	X X X
8399997	Total Bonds Part 3				X X X	443,631,760	441,747,698.00	636,562	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	443,631,760	441,747,698.00	636,562	X X X
9999999	Totals				X X X	443,631,760	X X X	636,562	X X X

E04.1

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3837H0-QK-2	GNMA 1996-9-PG		03/20/2015	PRINCIPAL RECEIPT		57,879	57,879.10	58,150	57,906		(27)		(27)		57,879				735	06/20/2026	1
38373X-R5-7	GNMA 2002-48-OD		03/16/2015	PRINCIPAL RECEIPT		303,603	303,603.50	303,888	303,470		134		134		303,604				2,965	04/16/2032	1
38374K-GS-6	GNMA 2004-105-VE		03/17/2015	PRINCIPAL RECEIPT		1,755,816	1,755,816.41	1,792,136	1,757,546		(1,730)		(1,730)		1,755,816				16,557	05/17/2024	1
38374H-HC-7	GNMA 2004-55-VB		03/20/2015	PRINCIPAL RECEIPT		1,129,211	1,129,211.41	1,138,210	1,129,337		(126)		(126)		1,129,211				9,835	09/20/2023	1
38374H-W7-1	GNMA 2004-75-VB		03/20/2015	PRINCIPAL RECEIPT		139,391	139,390.69	140,315	139,388		3		3		139,391				1,280	11/20/2027	1
38378A-YY-1	GNMA 2011-157 CV		03/16/2015	PRINCIPAL RECEIPT		48	47.64	48	48						48					11/16/2030	1
362159-5X-9	GNMA POOL 158462		03/16/2015	PRINCIPAL RECEIPT		1,699	1,698.68	1,653	1,690		9		9		1,699				26	10/15/2016	1
36217G-F2-8	GNMA POOL 192885		03/16/2015	PRINCIPAL RECEIPT		58	57.99	56	58						58				1	12/15/2016	1
36218L-J4-8	GNMA POOL 225383		03/16/2015	PRINCIPAL RECEIPT		1,311	1,310.98	1,282	1,299		12		12		1,311				16	06/15/2021	1
0599999	Total - Bonds - U.S. Governments				X X X	3,389,016	3,389,016.40	3,435,738	3,390,742		(1,725)		(1,725)		3,389,017				31,415	X X X	X X X
052404-KN-9	AUSTIN TX CMNTY COLLEGE DIST R		02/02/2015	CALLED @ 100.000000		3,745,000	3,745,000.00	3,745,000	3,745,000						3,745,000				87,259	02/01/2018	1FE
052404-KP-4	AUSTIN TX CMNTY COLLEGE DIST R		02/02/2015	CALLED @ 100.000000		2,640,000	2,640,000.00	2,640,000	2,640,000						2,640,000				65,657	02/01/2019	1FE
052404-KQ-2	AUSTIN TX CMNTY COLLEGE DIST R		02/02/2015	CALLED @ 100.000000		1,700,000	1,700,000.00	1,700,000	1,700,000						1,700,000				44,234	02/01/2020	1FE
79771P-B6-1	SAN FRANCISCO REDEV FIN AUTH C		01/12/2015	CALLED @ 100.000000		2,885,000	2,885,000.00	2,781,573	2,857,348		310		310		2,857,658		27,342	27,342	59,350	08/01/2017	3FE
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X	10,970,000	10,970,000.00	10,866,573	10,942,348		310		310		10,942,658		27,342	27,342	256,500	X X X	X X X
3133T9-NW-1	FHLMC 1948 PJ		03/16/2015	PRINCIPAL RECEIPT		35,371	35,371.44	35,178	35,224		147		147		35,371				304	03/15/2027	1
312903-GL-5	FHLMC 1989-112-I		03/16/2015	PRINCIPAL RECEIPT		8,478	8,477.73	7,206	8,118		360		360		8,478				97	01/15/2021	1
312904-SN-6	FHLMC 1990-1015-F		03/16/2015	PRINCIPAL RECEIPT		5,531	5,531.08	5,038	5,387		144		144		5,531				66	11/15/2020	1
312903-VF-1	FHLMC 1990-139-G		03/16/2015	PRINCIPAL RECEIPT		2,177	2,176.54	1,924	2,098		79		79		2,177				24	04/15/2021	1
312905-FG-2	FHLMC 1991-1053-G		03/16/2015	PRINCIPAL RECEIPT		8,258	8,258.04	7,395	7,931		327		327		8,258				76	03/15/2021	1
312905-GM-8	FHLMC 1991-1055-H		03/16/2015	PRINCIPAL RECEIPT		10,380	10,380.02	9,374	10,075		305		305		10,380				125	03/15/2021	1
312905-TW-2	FHLMC 1991-1069-J		03/16/2015	PRINCIPAL RECEIPT		2,545	2,544.52	2,053	2,431		114		114		2,545				29	04/15/2021	1
312906-BR-0	FHLMC 1991-1094-K		03/16/2015	PRINCIPAL RECEIPT		2,455	2,454.75	2,254	2,393		62		62		2,455				28	06/15/2021	1
312906-NM-8	FHLMC 1991-1109-I		03/16/2015	PRINCIPAL RECEIPT		11,992	11,992.10	10,692	11,580		412		412		11,992				89	08/15/2021	1
312906-RX-0	FHLMC 1991-1119-H		03/16/2015	PRINCIPAL RECEIPT		7,645	7,645.36	7,231	7,506		139		139		7,645				95	08/15/2021	1
312907-FV-5	FHLMC 1991-1142-IA		03/16/2015	PRINCIPAL RECEIPT		7,100	7,100.00	6,315	6,840		260		260		7,100				73	10/15/2021	1
3133TC-ZY-7	FHLMC 2042 T		03/16/2015	PRINCIPAL RECEIPT		2,849	2,848.60	2,865	2,869		(21)		(21)		2,849				29	03/15/2028	1
31339M-XX-1	FHLMC 2399 EN		03/16/2015	PRINCIPAL RECEIPT		11,833	11,832.70	11,692	11,665		167		167		11,833				122	01/15/2032	1
31339W-GU-4	FHLMC 2424 OP		03/16/2015	PRINCIPAL RECEIPT		9,743	9,743.11	9,764	9,746		(3)		(3)		9,743				97	03/15/2032	1
31392R-JK-8	FHLMC 2470-QG		03/16/2015	PRINCIPAL RECEIPT		72,031	72,030.80	73,246	72,698		(667)		(667)		72,031				389	07/15/2032	1
31393F-5Y-8	FHLMC 2522-TC		03/16/2015	PRINCIPAL RECEIPT		285,840	285,839.60	286,105	285,523		317		317		285,840				2,079	11/15/2022	1
31392X-MQ-8	FHLMC 2523-ND		03/16/2015	PRINCIPAL RECEIPT		195,512	195,512.50	200,523	197,017		(1,503)		(1,503)		195,513				2,052	11/15/2022	1
31393G-VM-3	FHLMC 2533-TC		03/16/2015	PRINCIPAL RECEIPT		176,000	175,999.60	177,430	176,295		(295)		(295)		176,000				1,261	12/15/2022	1

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SCHEDULE D - PART 4

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

1 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.							
31393H-E8-1	FHLMC 2543-BL		03/16/2015	PRINCIPAL RECEIPT		201,151	201,150.93	201,560	201,003		148		148		201,151				1,442	12/15/2022	1
31393F-RL-2	FHLMC 2544-AL		03/16/2015	PRINCIPAL RECEIPT		170,947	170,947.49	169,480	170,434		514		514		170,947				866	05/15/2032	1
31393G-BH-6	FHLMC 2545-NB		03/16/2015	PRINCIPAL RECEIPT		208,457	208,456.54	213,798	210,310		(1,854)		(1,854)		208,457				1,494	12/15/2022	1
31393J-DN-5	FHLMC 2553-BG		03/16/2015	PRINCIPAL RECEIPT		289,427	289,426.60	285,617	287,689		1,738		1,738		289,427				2,009	10/15/2032	1
31393J-6E-3	FHLMC 2556-TC		03/16/2015	PRINCIPAL RECEIPT		418,476	418,475.80	426,911	421,098		(2,622)		(2,622)		418,476				2,736	01/15/2023	1
31393J-LL-0	FHLMC 2557-QU		03/16/2015	PRINCIPAL RECEIPT		837,089	837,089.38	843,457	838,571		(1,482)		(1,482)		837,089				5,287	01/15/2023	1
31393L-NV-1	FHLMC 2564-QD		03/16/2015	PRINCIPAL RECEIPT		236,159	236,158.79	238,078	236,604		(445)		(445)		236,159				1,692	02/15/2023	1
31393K-PE-9	FHLMC 2575-DB		03/16/2015	PRINCIPAL RECEIPT		547,002	547,002.04	547,002	547,002						547,002				4,711	02/15/2023	1
31393K-BX-2	FHLMC 2576-KL		03/16/2015	PRINCIPAL RECEIPT		183,345	183,344.77	183,116	183,121		224		224		183,345				1,876	07/15/2032	1
31393N-N7-0	FHLMC 2590-WK		03/16/2015	PRINCIPAL RECEIPT		663,214	663,214.02	677,465	670,416		(7,202)		(7,202)		663,214				6,239	03/15/2033	1
31393P-CJ-1	FHLMC 2595-CD		03/16/2015	PRINCIPAL RECEIPT		333,578	333,578.10	329,096	331,242		2,336		2,336		333,578				2,296	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		03/16/2015	PRINCIPAL RECEIPT		210,659	210,658.70	215,530	211,803		(1,144)		(1,144)		210,659				1,432	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		03/16/2015	PRINCIPAL RECEIPT		436,645	436,644.98	439,368	437,766		(1,121)		(1,121)		436,645				3,013	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		03/16/2015	PRINCIPAL RECEIPT		628,671	628,671.30	632,895	630,264		(1,593)		(1,593)		628,671				4,247	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		03/16/2015	PRINCIPAL RECEIPT		421,859	421,858.90	423,361	422,117		(258)		(258)		421,859				2,781	07/15/2033	1
31394J-KW-6	FHLMC 2673-QL		03/16/2015	PRINCIPAL RECEIPT		212,960	212,960.40	212,312	212,418		543		543		212,960				1,916	09/15/2023	1
31394L-HB-1	FHLMC 2691-VG		03/16/2015	PRINCIPAL RECEIPT		1,333,316	1,333,316.47	1,327,746	1,333,121		195		195		1,333,316				11,410	04/15/2023	1
31394W-N7-9	FHLMC 2777-VH		02/17/2015	PRINCIPAL RECEIPT		629,869	629,869.33	624,065	629,606		263		263		629,869				4,681	03/15/2024	1
31394Y-KL-7	FHLMC 2791-PH		03/16/2015	PRINCIPAL RECEIPT		948,705	948,705.10	964,966	951,438		(2,732)		(2,732)		948,705				6,679	05/15/2033	1
31394X-VA-1	FHLMC 2797-VH		03/16/2015	PRINCIPAL RECEIPT		980,950	980,950.14	961,107	978,198		2,752		2,752		980,950				11,088	07/15/2024	1
31395A-2M-6	FHLMC 2811-VD		03/16/2015	PRINCIPAL RECEIPT		868,348	868,348.36	874,215	868,483		(134)		(134)		868,348				9,196	07/15/2024	1
31395C-UL-3	FHLMC 2828-VG		03/16/2015	PRINCIPAL RECEIPT		2,487,625	2,487,625.26	2,549,816	2,493,742		(6,116)		(6,116)		2,487,625				21,260	05/15/2021	1
31395E-K5-5	FHLMC 2833-JE		01/15/2015	PRINCIPAL RECEIPT		97,820	97,819.80	98,722	97,888		(68)		(68)		97,820				448	05/15/2033	1
31395E-RH-2	FHLMC 2840-VN		03/16/2015	PRINCIPAL RECEIPT		5,232,826	5,232,826.26	5,339,593	5,247,851		(15,025)		(15,025)		5,232,826				35,511	09/15/2023	1
31395E-4K-0	FHLMC 2843-VB		03/16/2015	PRINCIPAL RECEIPT		910,814	910,813.83	925,757	911,399		(585)		(585)		910,814				7,275	08/15/2023	1
31395H-H8-6	FHLMC 2869-NY		03/16/2015	PRINCIPAL RECEIPT		495,651	495,651.06	488,729	492,493		3,158		3,158		495,651				3,592	10/15/2024	1
31395G-KH-4	FHLMC 2878-OW		03/16/2015	PRINCIPAL RECEIPT		598,370	598,370.02	613,890	599,794		(1,424)		(1,424)		598,370				5,469	01/15/2027	1
31395M-UF-4	FHLMC 2922-EC		03/16/2015	PRINCIPAL RECEIPT		174,070	174,070.40	167,760	171,465		2,605		2,605		174,070				1,205	02/15/2025	1
31395T-QW-7	FHLMC 2962-JQ		02/17/2015	PRINCIPAL RECEIPT		240,332	240,332.12	241,518	240,381		(49)		(49)		240,332				1,328	01/15/2034	1
31395U-DZ-1	FHLMC 2980-LD		01/15/2015	PRINCIPAL RECEIPT		104,744	104,744.50	101,905	104,126		619		619		104,745				480	10/15/2033	1
31396E-K2-1	FHLMC 3078-BD		01/15/2015	PRINCIPAL RECEIPT		68,345	68,344.86	65,913	67,905		439		439		68,345				313	02/15/2034	1
31396R-2K-2	FHLMC 3152-LN		03/16/2015	PRINCIPAL RECEIPT		118,840	118,839.75	120,474	119,790		(950)		(950)		118,840				1,509	05/15/2036	1
31396N-VP-8	FHLMC 3161-PD		03/16/2015	PRINCIPAL RECEIPT		174,086	174,086.50	170,714	173,253		834		834		174,087				1,029	10/15/2034	1
31396U-DR-8	FHLMC 3192-GD		02/17/2015	PRINCIPAL RECEIPT		223,154	223,153.59	224,413	223,490		(336)		(336)		223,154				1,244	08/15/2035	1
31397F-P4-8	FHLMC 3289-ND		03/16/2015	PRINCIPAL RECEIPT		200,925	200,925.20	202,809	201,888		(963)		(963)		200,925				1,934	06/15/2035	1
31397G-UD-0	FHLMC 3305-PD		02/17/2015	PRINCIPAL RECEIPT		704,102	704,101.81	694,761	700,212		3,890		3,890		704,102				4,218	11/15/2035	1
31397H-YA-0	FHLMC 3329-JD		03/16/2015	PRINCIPAL RECEIPT		432,534	432,533.75	432,399	432,298		236		236		432,534				3,541	06/15/2036	1

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										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.							
31397J-2R-4	FHLMC 3331-EP		03/16/2015	PRINCIPAL RECEIPT		409,066	409,065.91	410,179	408,997		69		69		409,066				3,483	02/15/2036	1
31397H-N8-7	FHLMC 3337-MD		03/16/2015	PRINCIPAL RECEIPT		529,951	529,951.44	532,269	530,097		(146)		(146)		529,951				4,195	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		03/16/2015	PRINCIPAL RECEIPT		422,929	422,928.60	434,245	433,461		(10,533)		(10,533)		422,929				2,476	06/15/2038	1
3137A1-JE-4	FHLMC 3708-BP		03/16/2015	PRINCIPAL RECEIPT		679,480	679,480.04	714,834	700,725		(21,245)		(21,245)		679,480				5,433	02/15/2035	1
3137A3-UK-3	FHLMC 3771-AL		03/16/2015	PRINCIPAL RECEIPT		1,065,324	1,065,324.25	1,016,486	1,034,624		30,700		30,700		1,065,324				5,925	12/15/2030	1
3137AE-CD-5	FHLMC 3912-VG		03/16/2015	PRINCIPAL RECEIPT		2,240,488	2,240,487.75	2,342,622	2,277,362		(36,875)		(36,875)		2,240,488				12,105	12/15/2021	1
3137AE-YE-9	FHLMC 3928-VB		03/16/2015	PRINCIPAL RECEIPT		711,841	711,840.68	741,955	720,364		(8,524)		(8,524)		711,841				6,450	01/15/2032	1
313401-WS-6	FHLMC POOL 170208		03/16/2015	PRINCIPAL RECEIPT		176	176.09	176	176						176				3	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		03/16/2015	PRINCIPAL RECEIPT		439	439.29	423	434		5		5		439				6	01/01/2017	1
3128F2-HR-9	FHLMC POOL D62940 GOLD		03/16/2015	PRINCIPAL RECEIPT		574	574.01	560	568		6		6		574				7	08/01/2025	1
313603-NF-5	FNMA 1989-101-H		03/25/2015	PRINCIPAL RECEIPT		9,640	9,639.74	8,664	9,378		262		262		9,640				96	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		03/25/2015	PRINCIPAL RECEIPT		4,682	4,682.43	4,211	4,536		147		147		4,682				64	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		03/25/2015	PRINCIPAL RECEIPT		10,490	10,490.00	9,362	10,188		302		302		10,490				123	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		03/25/2015	PRINCIPAL RECEIPT		5,052	5,051.88	4,508	4,897		155		155		5,052				59	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		03/25/2015	PRINCIPAL RECEIPT		3,419	3,418.70	2,955	3,268		151		151		3,419				32	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		03/25/2015	PRINCIPAL RECEIPT		3,154	3,154.40	2,847	3,057		97		97		3,154				39	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		03/25/2015	PRINCIPAL RECEIPT		4,992	4,992.22	4,605	4,860		132		132		4,992				57	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		03/25/2015	PRINCIPAL RECEIPT		4,538	4,538.25	4,713	4,614		(76)		(76)		4,538				59	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		03/25/2015	PRINCIPAL RECEIPT		23,298	23,298.50	22,880	22,795		502		502		23,298				235	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		03/25/2015	PRINCIPAL RECEIPT		46,192	46,192.30	46,436	46,241		(48)		(48)		46,192				448	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		03/25/2015	PRINCIPAL RECEIPT		227,219	227,219.50	223,749	225,413		1,806		1,806		227,220				1,676	11/25/2022	1
31392F-WU-7	FNMA 2002-86-AL		03/25/2015	PRINCIPAL RECEIPT		48,068	48,068.17	48,044	48,041		28		28		48,068				411	05/25/2032	1
31392F-XR-3	FNMA 2002-88-LX		03/25/2015	PRINCIPAL RECEIPT		122,683	122,682.94	123,431	122,700		(17)		(17)		122,683				920	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		03/25/2015	PRINCIPAL RECEIPT		611,546	611,546.40	612,502	610,976		570		570		611,546				4,741	01/25/2023	1
31393A-NY-9	FNMA 2003-22-KL		03/25/2015	PRINCIPAL RECEIPT		233,899	233,899.18	233,899	233,899						233,899				1,518	09/25/2032	1
31393A-GW-1	FNMA 2003-26-HB		03/25/2015	PRINCIPAL RECEIPT		420,547	420,547.43	413,056	417,463		3,085		3,085		420,547				3,232	09/25/2023	1
31393D-PH-8	FNMA 2003-67-KC		03/25/2015	PRINCIPAL RECEIPT		1,206,285	1,206,284.55	1,201,384	1,204,720		1,565		1,565		1,206,285				9,997	09/25/2032	1
31393D-M6-5	FNMA 2003-80-VD		03/25/2015	PRINCIPAL RECEIPT		1,752,779	1,752,778.90	1,733,608	1,751,862		917		917		1,752,779				12,193	09/25/2020	1
31394A-GJ-9	FNMA 2004-54-BL		03/25/2015	PRINCIPAL RECEIPT		106,751	106,751.25	103,282	104,968		1,783		1,783		106,751				723	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		03/25/2015	PRINCIPAL RECEIPT		234,463	234,462.84	218,401	226,408		8,055		8,055		234,463				1,420	09/25/2024	1
31394B-V8-4	FNMA 2004-95-VB		03/25/2015	PRINCIPAL RECEIPT		1,386,956	1,386,955.61	1,363,171	1,383,411		3,545		3,545		1,386,956				9,551	08/25/2023	1
31394B-7J-7	FNMA 2005-32-AE		03/25/2015	PRINCIPAL RECEIPT		606,902	606,901.65	575,387	594,410		12,491		12,491		606,902				5,575	04/25/2025	1
31395D-LB-3	FNMA 2006-37-DB		03/25/2015	PRINCIPAL RECEIPT		186,079	186,078.60	183,956	184,851		1,228		1,228		186,079				1,602	04/25/2035	1
31397L-AE-9	FNMA 2008-24-VB		03/25/2015	PRINCIPAL RECEIPT		3,629,552	3,629,552.00	3,486,142	3,595,570		33,982		33,982		3,629,552				24,652	09/25/2025	1
31396Q-Q9-3	FNMA 2009-66-JB		03/25/2015	PRINCIPAL RECEIPT		580,145	580,144.80	548,769	557,693		22,451		22,451		580,145				4,102	09/25/2029	1
31398M-5N-2	FNMA 2010-32-BL		03/25/2015	PRINCIPAL RECEIPT		742,189	742,188.83	780,690	767,162		(24,973)		(24,973)		742,189				4,520	04/25/2040	1
3136A1-VZ-5	FNMA 2011-100-VG		03/25/2015	PRINCIPAL RECEIPT		1,625,145	1,625,144.87	1,672,884	1,642,995		(17,850)		(17,850)		1,625,145				10,507	02/25/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136A2-JB-0	FNMA 2011-111 VB		03/25/2015	PRINCIPAL RECEIPT		3,539,574	3,539,574.41	3,644,656	3,573,247		(33,673)		(33,673)		3,539,574				17,276	05/25/2030	1
31371E-VY-8	FNMA POOL 250031		03/25/2015	PRINCIPAL RECEIPT		1,512	1,512.03	1,505	1,506		6		6		1,512				15	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		03/25/2015	PRINCIPAL RECEIPT		458	457.66	456	456		1		1		458				5	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		03/25/2015	PRINCIPAL RECEIPT		602	601.79	600	600		2		2		602				6	10/01/2024	1
313614-RV-3	FNMA POOL 50000		03/25/2015	PRINCIPAL RECEIPT		807	806.76	763	792		15		15		807				9	05/01/2017	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	47,320,691	47,320,691.99	47,561,868	47,375,860		(55,167)		(55,167)		47,320,696				340,428	X X X	X X X
E053	001192-AE-3		01/15/2015	MATURITY		5,000,000	5,000,000.00	4,980,150	4,999,903		97		97		5,000,000				123,750	01/15/2015	2FE
	012653-AA-9		02/02/2015	MATURITY		10,000,000	10,000,000.00	9,984,050	9,999,832		168		168		10,000,000				255,000	02/01/2015	2FE
	023654-AR-7		01/02/2015	Sink PMT @ 100.00000		409,230	409,229.95	409,230	409,230						409,230				14,057	01/02/2017	2FE
	071813-AU-3		03/16/2015	MATURITY		9,000,000	9,000,000.00	8,728,890	8,993,470		6,530		6,530		9,000,000				208,125	03/15/2015	1FE
	05566G-AA-7		01/15/2015	MATURITY		15,000,000	15,000,000.00	14,791,150	14,999,048		952		952		15,000,000				384,375	01/15/2015	2FE
	09774X-AV-4		03/16/2015	PRINCIPAL RECEIPT		43,387	43,387.10	43,236	43,274		114		114		43,387				464	03/15/2029	4AM
	12189P-AC-6		01/02/2015	Sink PMT @ 100.00000		356,231	356,231.50	356,232	356,232						356,232				11,077	01/02/2019	1FE
	12189P-AD-4		01/02/2015	Sink PMT @ 100.00000		653,444	653,443.76	653,444	653,444						653,444				20,307	07/02/2018	1FE
	12189T-AW-4		01/15/2015	MATURITY		1,000,000	1,000,000.00	945,460	999,659		341		341		1,000,000				24,375	01/15/2015	1FE
	189054-AF-6		01/15/2015	MATURITY		11,296,000	11,296,000.00	11,119,027	11,295,047		953		953		11,296,000				282,400	01/15/2015	2FE
	20030N-AB-7		01/15/2015	MATURITY		10,000,000	10,000,000.00	10,192,190	10,000,882		(882)		(882)		10,000,000				325,000	01/15/2015	1FE
	210805-CB-1		03/17/2015	Sink PMT @ 100.00000		1,021,513	1,021,513.43	1,022,437	1,021,602		(88)		(88)		1,021,513				33,955	03/15/2019	2FE
	21079V-AA-1		01/12/2015	Sink PMT @ 100.00000		152,465	152,465.06	151,036	151,485		980		980		152,465					07/12/2022	2FE
	126673-JA-1		03/25/2015	PRINCIPAL RECEIPT		178,260	178,260.00	178,255	178,067		193		193		178,260				1,365	02/25/2035	1FM
	126673-FZ-0		03/25/2015	PRINCIPAL RECEIPT		126,746	126,746.40	126,740	126,618		129		129		126,746				933	01/25/2035	1FM
	22540A-BE-7		03/25/2015	PRINCIPAL RECEIPT		15,113	15,113.34	11,395	12,891		2,222		2,222		15,113				209	02/25/2028	2AM
	31846L-BZ-8		03/20/2015	PRINCIPAL RECEIPT		32,622	32,622.33	32,622	32,622						32,622				334	12/20/2029	1FM
	36157R-HU-2		03/25/2015	PRINCIPAL RECEIPT		41,771	41,771.20	41,588	41,569		202		202		41,771				501	09/25/2028	3FM
	393505-UU-4		03/16/2015	PRINCIPAL RECEIPT		82,659	82,658.52	82,306	82,657		1		1		82,659				873	02/15/2029	1FE
	393505-VV-9		03/16/2015	PRINCIPAL RECEIPT		80,367	80,367.00	68,401	79,772		595		595		80,367				761	05/15/2029	1FE
	466247-JB-0		03/25/2015	PRINCIPAL RECEIPT		259,182	259,181.80	265,503	262,902		(3,720)		(3,720)		259,182				3,121	11/25/2034	2FM
	466247-A2-9		03/25/2015	VARIOUS		78,442	88,296.55	82,654	82,332		5,319		5,319		87,651		(9,208)	(9,208)	961	01/25/2036	3FM
	55265K-MX-4		03/25/2015	PRINCIPAL RECEIPT		9,036	9,036.02	9,036	9,036						9,036				71	12/25/2032	1FM
	55265K-U2-3		03/25/2015	PRINCIPAL RECEIPT		50,081	50,081.15	49,299	49,690		391		391		50,081				430	11/25/2033	1FM
	636274-AC-6		03/23/2015	CALLED @ 107.676000		3,230,280	3,000,000.00	3,084,360	3,019,152		(2,640)		(2,640)		3,016,511		213,770	213,770	121,800	08/01/2016	2FE
	674135-EJ-3		03/16/2015	PRINCIPAL RECEIPT		87,441	87,440.78	87,427	87,352		88		88		87,441				966	04/15/2029	2AM
	760985-L6-6		03/25/2015	PRINCIPAL RECEIPT		26,605	26,605.15	26,605	26,570		35		35		26,605				331	12/25/2033	1FM
	76110W-UL-8		03/25/2015	PRINCIPAL RECEIPT		44,053	44,052.60	27,836	30,895		13,157		13,157		44,053				372	11/25/2033	1FM
	76111J-7K-4		03/25/2015	PRINCIPAL RECEIPT		113,725	113,724.75	118,179	114,484		(759)		(759)		113,725				1,041	06/25/2033	1FM

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
771196-AS-1	ROCHE HOLDINGS INC		03/26/2015	CALLED @ 116.201000		2,633,115	2,266,000.00	2,230,378	2,248,527				878		878	2,249,405		383,710	383,710	67,980	03/01/2019	1FE		
786514-BR-9	SAFEWAY INC		02/02/2015	Tendered		4,545,000	4,500,000.00	4,495,695	4,498,124				30		30	4,498,154		46,846	46,846	104,375	08/15/2019	2FE		
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A		02/02/2015	Sink PMT @ 100.00000		105,689	105,688.86	103,629	104,388				1,301		1,301	105,689				3,250	08/01/2022	1FE		
84474W-AA-8	SOUTHWEST AIRLINES CO 1998-A		01/05/2015	Sink PMT @ 100.00000		493,276	493,275.60	493,276	493,276							493,276				16,105	07/02/2019	2FE		
879403-AS-2	TELEFONOS DE MEXICO S.A.	F A	01/27/2015	MATURITY		5,000,000	5,000,000.00	4,771,200	4,997,751				2,249		2,249	5,000,000				137,500	01/27/2015	1FE		
893526-DG-5	TRANS-CANADA PIPELINES		01/15/2015	MATURITY		1,000,000	1,000,000.00	993,030	999,965				35		35	1,000,000				24,375	01/15/2015	1FE		
89655V-AA-0	TRINITY RAIL LEASING 2003-1		03/12/2015	Sink PMT @ 100.00000		87,546	87,546.12	87,546	87,546							87,546				825	11/12/2026	1FE		
89655N-AA-8	TRINITY RAIL LEASING 2004-1A		03/16/2015	Sink PMT @ 100.00000		134,290	134,289.92	134,290	134,290							134,290				987	08/14/2027	1FE		
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		03/16/2015	Sink PMT @ 100.00000		49,406	49,406.10	49,406	49,406							49,406				371	11/16/2039	1FE		
89656C-AA-1	TRINITY RAIL LEASING 2010-1		03/16/2015	Sink PMT @ 100.00000		70,945	70,944.65	72,313	72,170				(1,225)		(1,225)	70,945				514	10/16/2040	1FE		
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		03/16/2015	Sink PMT @ 100.00000		72,634	72,633.66	72,634	72,634							72,634				486	07/15/2043	1FE		
87305Q-BW-0	TTX COMPANY		03/02/2015	MATURITY		7,000,000	7,000,000.00	6,909,550	6,997,765				2,235		2,235	7,000,000				171,500	03/01/2015	2FE		
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		03/16/2015	PRINCIPAL RECEIPT		84,129	84,129.23	83,727	84,086				43		43	84,129				922	01/15/2029	1FE		
90263B-GT-9	UCFC HEL 1998-C-A6		03/16/2015	PRINCIPAL RECEIPT		67,662	67,661.80	66,593	66,561				1,101		1,101	67,662				734	11/15/2029	1FM		
90783T-AA-8	UNION PACIFIC SER 2004-1		01/02/2015	Sink PMT @ 100.00000		464,807	464,807.34	464,807	464,807							464,807				12,559	07/02/2025	1FE		
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		01/02/2015	Sink PMT @ 100.00000		55,993	55,993.20															6		
92178P-AD-9	VANDERBILT MTG 2002-1-A4		03/09/2015	PRINCIPAL RECEIPT		138,301	138,300.95	138,250	138,237				64		64	138,301				55,993	55,993	1,547	05/07/2027	1FE
921796-LW-6	VANDERBILT MTG 2002-A-A4		01/07/2015	PRINCIPAL RECEIPT		715,105	715,104.73	759,799	721,240				(6,135)		(6,135)	715,105				3,868	05/07/2026	1FE		
921796-MP-0	VANDERBILT MTG 2002-C-A4		03/09/2015	PRINCIPAL RECEIPT		132,450	132,449.75	132,394	132,398				51		51	132,450				1,530	08/07/2024	1FE		
921796-MZ-8	VANDERBILT MTG 2003-A A4		03/09/2015	PRINCIPAL RECEIPT		63,397	63,396.66	63,378	63,378				18		18	63,397				680	05/07/2026	1FE		
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		03/25/2015	PRINCIPAL RECEIPT		82,267	82,267.00	85,172	83,064				(797)		(797)	82,267				482	06/25/2033	2FM		
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		03/25/2015	PRINCIPAL RECEIPT		299,537	299,536.60	309,576	301,693				(2,157)		(2,157)	299,537				1,949	06/25/2033	1FM		
939640-AD-0	WASHINGTON POST CO		03/31/2015	Morgan Stanley		1,128,140	1,000,000.00	1,037,730	1,018,584				(996)		(996)	1,017,588				110,552	110,552	49,340	02/01/2019	2FE
949757-AG-3	WELLS FARGO 2004-6-A7		03/25/2015	PRINCIPAL RECEIPT		87,229	87,228.50	85,607	86,545				683		683	87,229				960	06/25/2034	1FM		
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	92,899,571	92,138,889.06	91,308,718	92,076,152				21,756		21,756	92,097,911				801,663	801,663	2,419,793	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	154,579,278	153,818,597.45	153,172,897	153,785,102				(34,826)		(34,826)	153,750,282				829,005	829,005	3,048,136	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	154,579,278	153,818,597.45	153,172,897	153,785,102				(34,826)		(34,826)	153,750,282				829,005	829,005	3,048,136	X X X	X X X
62959@-10-9	NWL SERVICES INC COMMON STOC		03/25/2015	ROC		1,016,000		1,016,000	1,016,000							1,016,000							U	
9199999	Total - Common Stock - Parent, Subsidiaries and Affiliates				X X X	1,016,000	X X X	1,016,000	1,016,000							1,016,000							X X X	X X X

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
9799997	Total - Common Stock - Part 4				X X X	1,016,000	X X X	1,016,000	1,016,000						1,016,000						X X X	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	
9799999	Total Common Stocks				X X X	1,016,000	X X X	1,016,000	1,016,000						1,016,000						X X X	X X X	
9899999	Total Preferred and Common Stocks				X X X	1,016,000	X X X	1,016,000	1,016,000						1,016,000						X X X	X X X	
9999999	Totals					155,595,278	X X X	154,188,897	154,801,102				(34,826)		(34,826)		154,766,282		829,005	829,005	3,048,136	X X X	X X X

E05.5

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 1.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/03/2014	04/03/2015	1,716	3,199,991	1865.09	151,680					249,981							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2014	04/10/2015	1,487	2,700,004	1815.69	125,820					310,602							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/16/2014	04/17/2015	1,180	2,200,001	1864.85	104,280					201,910							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/24/2014	04/24/2015	859	1,600,008	1863.4	74,400					184,114							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/01/2014	05/01/2015	1,382	2,599,999	1881.14	117,000					296,206							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/08/2014	05/08/2015	532	1,000,009	1878.48	43,900					125,630							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	05/12/2014	05/13/2015	527	999,994	1897.45	45,500					109,099							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	05/19/2014	05/20/2015	1,175	2,199,995	1872.83	97,680					283,279							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/27/2014	05/28/2015	1,257	2,400,001	1909.78	104,400					249,292							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/05/2014	06/05/2015	1,334	2,600,007	1949.44	113,880					228,609							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/12/2014	06/12/2015	1,291	2,500,009	1936.16	107,500					203,554							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/19/2014	06/19/2015	1,477	2,900,003	1962.87	120,930					228,650							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	06/26/2014	06/26/2015	1,275	2,500,008	1960.96	105,000					239,781							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/02/2014	07/02/2015	1,813	3,600,000	1985.44	149,400					286,364							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/10/2014	07/10/2015	1,423	2,800,010	1967.57	117,040					266,453							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/17/2014	07/17/2015	960	1,900,001	1978.22	76,950					182,888							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/24/2014	07/24/2015	1,264	2,500,008	1978.34	102,500					241,041							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/01/2014	08/04/2015	928	1,800,003	1938.99	82,440					191,959							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/05/2014	08/06/2015	1,146	2,200,000	1920.24	99,880					275,789							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/08/2014	08/11/2015	620	1,199,999	1936.92	58,320					142,420							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/12/2014	08/13/2015	514	999,991	1946.72	45,200					122,473							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/15/2014	08/18/2015	507	1,000,007	1971.74	44,000					110,364							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/19/2014	08/20/2015	604	1,199,991	1986.51	51,600					128,810							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/22/2014	08/25/2015	1,051	2,099,994	1997.92	90,720					211,046							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/26/2014	08/27/2015	500	1,000,000	2000.12	42,100					103,269							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	09/04/2014	09/04/2015	1,693	2,867,841	1693.47	141,440					295,227							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/10/2014	09/11/2015	751	1,500,005	1997.45	63,900					121,732							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/18/2014	09/18/2015	1,244	2,499,993	2010.4	107,500					178,150							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/25/2014	09/25/2015	908	1,799,992	1982.85	79,020					171,080							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/02/2014	10/02/2015	1,524	3,000,005	1967.9	141,000					382,331							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/09/2014	10/09/2015	1,574	3,000,001	1906.13	138,900					470,620							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/16/2014	10/16/2015	1,484	2,800,008	1886.76	156,800					532,149							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/24/2014	10/27/2015	1,274	2,499,999	1961.63	123,000					414,579							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/30/2014	10/30/2015	496	1,000,004	2018.05	46,800					112,610							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/05/2014	11/06/2015	1,329	2,700,006	2031.21	136,890					288,811							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/12/2014	11/13/2015	1,471	2,999,997	2039.33	148,500					296,697							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/19/2014	11/20/2015	1,120	2,300,004	2052.75	114,080					238,722							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/26/2014	11/27/2015	1,258	2,599,998	2067.56	125,580					205,229							100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/04/2014	12/04/2015	867	1,800,010	2075.37	90,540					120,333							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/11/2014	12/11/2015	1,448	2,899,995	2002.33	152,830			336,996		336,996							100%/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/18/2014	12/18/2015	1,062	2,200,004	2070.65	117,920			221,491		221,491								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/29/2014	12/29/2015	1,682	3,500,002	2080.35	184,800			371,188		371,188								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/05/2015	01/06/2016	1,348	2,699,999	2002.61		141,750		385,992		385,992								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/12/2015	01/13/2016	692	1,399,997	2023.03		75,600		163,066		163,066								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/15/2015	01/15/2016	545	1,099,998	2019.42		58,080		126,346		126,346								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/22/2015	01/22/2016	536	1,100,001	2051.82		56,210		88,184		88,184								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/26/2015	01/27/2016	493	1,000,000	2029.55		50,500		78,813		78,813								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/02/2015	02/03/2016	634	1,300,006	2050.03		67,080		106,348		106,348								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/12/2015	02/12/2016	811	1,700,009	2096.99		84,490		118,605		118,605								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/19/2015	02/19/2016	474	1,000,008	2110.3		49,500		58,361		58,361								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/25/2015	02/26/2016	948	1,999,989	2110.74		89,400		96,186		96,186								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/05/2015	03/04/2016	821	1,700,007	2071.26		75,990		90,017		90,017								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/09/2015	03/10/2016	636	1,300,004	2044.16		58,890		80,978		80,978								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/12/2015	03/11/2016	487	1,000,006	2053.4		46,100		53,487		53,487								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/16/2015	03/17/2016	675	1,399,994	2074.28		65,380		67,181		67,181								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/19/2015	03/18/2016	474	999,998	2108.1		46,400		39,341		39,341								100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/26/2015	03/25/2016	679	1,400,010	2061.02		64,540		66,381		66,381								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/04/2014	04/02/2015	16,353	30,500,000	1865.09	890,600			2,285,250		2,285,250								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/10/2014	04/10/2015	10,365	19,000,000	1833.08	585,200			1,659,197		1,659,197								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/11/2014	04/10/2015	9,914	18,000,000	1815.69	583,200			1,754,119		1,754,119								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/17/2014	04/17/2015	11,100	20,700,000	1864.85	612,720			1,574,762		1,574,762								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/21/2014	04/21/2015	2,885	5,400,000	1871.89	157,680			422,394		422,394								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/25/2014	04/24/2015	13,148	24,500,002	1863.4	732,550			2,024,863		2,024,863								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/02/2014	05/04/2015	6,326	11,899,998	1881.14	343,910			848,078		848,078								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/06/2014	05/06/2015	8,834	16,500,011	1867.72	475,200			1,313,005		1,313,005								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/09/2014	05/11/2015	5,749	10,800,000	1878.48	312,120			751,914		751,914								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/13/2014	05/13/2015	7,589	14,399,995	1897.45	400,320			813,780		813,780								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/16/2014	05/18/2015	7,029	13,200,000	1877.86	386,760			1,014,509		1,014,509								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/20/2014	05/20/2015	6,674	12,500,000	1872.83	356,250			1,035,163		1,035,163								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	05/23/2014	05/22/2015	7,051	13,399,991	1900.53	365,820			919,042		919,042								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/28/2014	05/28/2015	7,540	14,400,009	1909.78	397,440			858,915		858,915								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/03/2014	06/03/2015	5,301	10,200,000	1924.24	289,680			570,376		570,376								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2014	06/05/2015	11,490	22,400,001	1949.44	593,600			876,611		876,611								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/10/2014	06/10/2015	4,101	8,000,000	1950.79	215,200			274,846		274,846								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/13/2014	06/12/2015	9,142	17,700,000	1936.16	493,830			721,960		721,960								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/17/2014	06/17/2015	3,296	6,400,000	1941.99	177,280			257,564		257,564								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/20/2014	06/19/2015	7,846	15,400,000	1962.87	392,700			577,046		577,046								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/24/2014	06/24/2015	4,718	9,200,006	1949.98	241,040			448,835		448,835								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	06/26/2014	06/26/2015	9,146	17,900,000	1957.22	474,350			775,329		775,329								100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/03/2014	07/06/2015	11,735	23,300,000	1985.44	594,150			569,050		569,050								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/07/2014	07/07/2015	6,371	12,600,004	1977.65	327,600			305,720		305,720								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/10/2014	07/10/2015	14,812	29,100,000	1964.68	779,880			923,102		923,102								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/11/2014	07/11/2015	10,114	19,900,000	1967.57	537,300			599,434		599,434								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/18/2014	07/17/2015	12,890	25,500,008	1978.22	670,650			794,036		794,036								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/25/2014	07/24/2015	14,153	28,000,000	1978.34	778,400			1,021,081		1,021,081								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/01/2014	08/03/2015	6,129	11,799,995	1925.15	384,680			764,458		764,458								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/06/2014	08/06/2015	14,009	26,900,008	1920.24	868,870			1,735,705		1,735,705								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/08/2014	08/10/2015	3,831	7,399,999	1931.59	248,640			381,797		381,797								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/13/2014	08/13/2015	9,914	19,299,996	1946.72	580,930			806,457		806,457								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/15/2014	08/17/2015	4,194	8,200,000	1955.06	243,540			355,866		355,866								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/20/2014	08/20/2015	8,306	16,499,992	1986.51	452,100			559,582		559,582								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/22/2014	08/24/2015	5,934	11,800,001	1988.4	307,980			362,543		362,543								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/27/2014	08/27/2015	12,499	25,000,000	2000.12	685,000			724,523		724,523								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/05/2014	09/04/2015	18,877	37,900,000	2007.71	1,072,570			960,550		960,550								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/12/2014	09/11/2015	12,944	25,699,996	1985.54	758,150			839,618		839,618								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/19/2014	09/18/2015	12,336	24,800,000	2010.4	679,520			635,673		635,673								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/26/2014	09/25/2015	12,961	25,700,000	1982.85	788,990			1,097,196		1,097,196								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/03/2014	10/05/2015	13,619	26,800,004	1967.9	857,332			1,345,273		1,345,273								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/06/2014	10/06/2015	6,515	12,799,997	1964.82	405,376			639,301		639,301								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	22,454	42,799,995	1906.13	1,519,400			3,388,255		3,388,255								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/13/2014	10/13/2015	4,641	8,699,993	1874.74	327,120			837,121		837,121								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/17/2014	10/19/2015	7,314	13,800,000	1886.76	546,480			1,297,354		1,297,354								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2014	10/20/2015	5,620	10,700,003	1904.01	404,460			926,247		926,247								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/24/2014	10/26/2015	7,941	15,600,003	1964.58	552,240			886,638		886,638								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/27/2014	10/27/2015	5,964	11,700,000	1961.63	407,160			669,611		669,611								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/03/2014	11/03/2015	8,970	18,099,998	2017.81	575,580			603,049		603,049								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2014	11/06/2015	5,908	12,000,003	2031.21	385,200			313,160		313,160								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/10/2014	11/10/2015	6,918	14,100,000	2038.26	417,360			334,141		334,141								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/13/2014	11/13/2015	5,051	10,300,000	2039.33	316,210			241,244		241,244								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/17/2014	11/17/2015	5,536	11,300,000	2041.32	345,780			271,119		271,119								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2014	11/20/2015	4,872	9,999,992	2052.75	309,000			170,646		170,646								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/26/2014	11/27/2015	10,517	21,799,995	2072.83	662,720			356,999		356,999								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2014	12/04/2015	12,046	24,999,990	2075.37	762,500			421,193		421,193								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	10,488	20,999,997	2002.33	819,000			882,152		882,152								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/19/2014	12/18/2015	13,184	27,300,009	2070.65	952,770			537,270		537,270								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/29/2014	12/29/2015	12,867	26,899,991	2090.57	906,530			428,423		428,423								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/02/2015	01/04/2016	2,721	5,600,000	2058.2		209,440		144,876		144,876								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/06/2015	01/06/2016	10,436	20,899,999	2002.61		854,810		937,260		937,260								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/09/2015	01/08/2016	17,263	35,300,005	2044.81		1,260,210		1,047,409		1,047,409								100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2015	01/13/2016	5,190	10,500,000	2023.03		392,700		407,404		407,404								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	4,160	8,400,000	2019.42		316,680		353,132		353,132								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	4,499	9,100,000	2022.55		350,350		379,490		379,490								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/23/2015	01/25/2016	2,681	5,500,006	2051.82		183,150		169,084		169,084								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2015	01/27/2016	6,553	13,300,000	2029.55		464,170		514,436		514,436								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2015	02/03/2016	4,293	8,800,000	2050.03		306,240		289,622		289,622								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/06/2015	02/05/2016	9,536	19,599,996	2055.47		707,560		589,688		589,688								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2015	02/10/2016	2,997	6,199,999	2068.59		222,580		162,578		162,578								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	8,584	17,999,996	2096.99		597,600		348,407		348,407								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/17/2015	02/17/2016	2,619	5,500,000	2100.34		183,700		111,879		111,879								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/20/2015	02/19/2016	6,113	12,899,990	2110.3		423,120		236,450		236,450								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/24/2015	02/24/2016	3,214	6,799,999	2115.48		210,800		118,292		118,292								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	7,318	15,400,000	2104.5		477,400		314,614		314,614								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/03/2015	03/03/2016	6,168	13,000,007	2107.78		399,100		259,605		259,605								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2015	03/04/2016	4,876	10,100,000	2071.26		317,140		302,686		302,686								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	5,870	11,999,996	2044.16		411,600		462,471		462,471								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2015	03/11/2016	5,308	10,900,002	2053.4		383,680		386,461		386,461								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	6,556	13,599,996	2074.28		465,120		407,238		407,238								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/19/2015	03/18/2016	6,270	13,100,000	2089.27		430,990		349,836		349,836								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2015	03/24/2016	6,168	12,899,996	2091.5		411,510		344,318		344,318								100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2015	03/24/2016	8,879	18,300,003	2061.02		627,690		651,321		651,321								100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2014	04/10/2015	5,401	9,900,007	1833.08	307,841			683,139		683,139								100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/10/2014	07/10/2015	5,446	10,700,000	1964.68	325,280			497,537		497,537								100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2014	10/09/2015	7,240	13,800,000	1906.13	445,740			691,369		691,369								100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	01/09/2015	01/08/2016	6,211	12,700,008	2044.81		424,180		451,567		451,567								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/11/2014	04/10/2015	165	300,006	1815.69	7,410			16,203		16,203								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/21/2014	04/21/2015	160	300,008	1871.89	7,410			10,105		10,105								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/13/2014	05/13/2015	158	300,006	1897.45	7,440			5,753		5,753								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/13/2014	06/12/2015	362	699,999	1936.16	15,330			4,896		4,896								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/20/2014	06/19/2015	153	300,005	1962.87	6,510			1,919		1,919								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2014	07/07/2015	253	500,009	1977.65	10,950			4,825		4,825								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/18/2014	07/17/2015	202	399,996	1978.22	8,880			1,768		1,768								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2014	08/06/2015	156	299,999	1920.24	6,150			10,240		10,240								100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/13/2014	08/13/2015	308	599,999	1946.72	12,720			5,542		5,542								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/04/2014	04/02/2015	268	499,993	1865.09	10,800			27,092		27,092								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/11/2014	04/10/2015	275	500,005	1815.69	10,350			22,904		22,904								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/21/2014	04/21/2015	160	300,008	1871.89	6,450			8,187		8,187								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/02/2014	05/04/2015	159	300,004	1881.14	6,420			15,990		15,990								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/09/2014	05/11/2015	160	299,993	1878.48	6,450			7,170		7,170								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/13/2014	05/13/2015	211	400,001	1897.45	8,600			5,940		5,940								100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/20/2014	05/20/2015	267	500,008	1872.83	10,900					6,052								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/28/2014	05/28/2015	314	599,996	1909.78	13,260					14,823								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/28/2014	05/28/2015	157	300,007	1909.78	7,350					9,427								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2014	06/05/2015	359	700,005	1949.44	15,050					15,676								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2014	07/07/2015	1,112	2,199,997	1977.65	40,700					12,629								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	148	300,000	2022.55		5,370				4,445								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/12/2014	09/11/2015	151	299,995	1985.54	6,540					3,281								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	305	599,997	1964.82	10,260					16,181								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	640	1,200,002	1874.74	19,680					24,954								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	420	800,008	1904.01	13,360					14,630								100%/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/27/2014	10/27/2015	153	299,992	1961.63	5,340					3,927								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2014	04/15/2015	164	300,002	1833.08	5,280					8,149								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/11/2014	04/10/2015	496	900,001	1815.69	15,660					30,612								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/17/2014	04/17/2015	1,287	2,400,006	1864.85	42,960					26,207								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/25/2014	04/24/2015	1,342	2,499,993	1863.4	44,500					101,872								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/02/2014	05/04/2015	1,170	2,199,993	1881.14	39,600					85,717								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/06/2014	05/06/2015	321	600,005	1867.72	11,040					14,348								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/09/2014	05/11/2015	1,011	1,900,007	1878.48	34,580					32,089								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/13/2014	05/13/2015	158	300,006	1897.45	5,490					2,412								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/16/2014	05/18/2015	1,012	1,900,000	1877.86	34,390					13,652								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/20/2014	05/20/2015	427	799,998	1872.83	14,400					6,444								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/23/2014	05/22/2015	947	1,799,992	1900.53	32,940					46,977								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/03/2014	06/03/2015	935	1,799,992	1924.24	32,400					33,887								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2014	06/05/2015	256	499,992	1949.44	9,150					7,245								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2014	06/10/2015	1,128	2,200,003	1950.79	40,480					16,886								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2014	06/17/2015	463	899,996	1941.99	16,470					3,535								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/24/2014	06/24/2015	615	1,199,998	1949.98	22,080					23,751								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/03/2014	07/06/2015	907	1,800,000	1985.44	33,300					14,876								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/08/2014	08/10/2015	880	1,699,992	1931.59	28,560					27,162								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/15/2014	08/17/2015	358	700,009	1955.06	12,600					4,422								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/22/2014	08/24/2015	654	1,299,996	1988.4	23,920					18,857								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	813	1,600,001	1967.9	27,680					46,556								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	630	1,200,004	1906.13	19,560					34,117								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/17/2014	10/19/2015	530	1,000,002	1886.76	16,700					20,340								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	356	699,999	1964.58	12,250					11,719								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	146	300,003	2058.2		5,850				4,575								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/09/2015	01/08/2016	538	1,100,000	2044.81		20,570				17,849								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	545	1,100,000	2019.42		20,350				17,560								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2015	02/03/2016	585	1,200,000	2050.03		22,440				16,617								100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2015	02/17/2016	524	1,099,990	2100.34		20,900				14,127								100%/0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/24/2015	02/24/2016	1,087	2,299,992	2115.48		45,080		26,820		26,820							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/02/2014	05/04/2015	266	500,007	1881.14	15,800		45,322		45,322								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/08/2014	08/10/2015	259	499,992	1931.59	15,100		18,430		18,430								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/15/2014	08/17/2015	205	400,005	1955.06	12,600		9,106		9,106								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/27/2014	08/27/2015	200	400,004	2000.12	12,200		7,993		7,993								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	09/12/2014	09/11/2015	353	700,002	1985.54	21,280		14,858		14,858								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	09/19/2014	09/18/2015	199	400,009	2010.4	12,400		3,495		3,495								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/03/2014	10/05/2015	254	500,004	1967.9	15,350		27,485		27,485								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	10/24/2014	10/26/2015	305	600,002	1964.58	16,500		22,080		22,080								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/03/2014	11/03/2015	149	300,008	2017.81	8,880		10,351		10,351								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/10/2014	11/10/2015	147	299,991	2038.26	9,000		8,629		8,629								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	11/13/2014	11/13/2015	245	500,003	2039.33	15,350		12,632		12,632								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/26/2014	11/27/2015	193	399,994	2072.83	12,520		5,479		5,479								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/05/2014	12/04/2015	289	600,010	2075.37	18,360		14,408		14,408								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	12/12/2014	12/11/2015	250	500,002	2002.33	15,150		21,714		21,714								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	12/19/2014	12/18/2015	241	500,000	2070.65	16,200		12,673		12,673								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/29/2014	12/29/2015	335	700,006	2090.57	21,840		10,397		10,397								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/06/2015	01/06/2016	300	600,002	2002.61		18,300		23,335		23,335							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/20/2015	01/20/2016	198	400,000	2022.55		13,000		11,461		11,461							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/27/2015	01/27/2016	148	300,008	2029.55		9,120		8,518		8,518							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/13/2015	02/12/2016	286	599,991	2096.99		18,960		11,488		11,488							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/20/2015	02/19/2016	237	499,993	2110.3		16,050		10,202		10,202							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/27/2015	02/26/2016	333	699,999	2104.5		22,400		13,283		13,283							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2015	03/10/2016	245	500,002	2044.16		16,100		17,163		17,163							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/17/2015	03/17/2016	193	400,004	2074.28		12,880		11,882		11,882							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/27/2015	03/24/2016	194	400,003	2061.02		12,800		11,659		11,659							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/04/2014	04/02/2015	2,627	4,900,002	1865.09	149,450		423,016		423,016								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	04/17/2014	04/17/2015	214	399,992	1864.85	12,520		13,661		13,661								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/21/2014	04/21/2015	1,656	3,100,000	1871.89	93,310		146,429		146,429								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/25/2014	04/24/2015	1,395	2,600,002	1863.4	78,520		198,077		198,077								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/06/2014	05/06/2015	1,820	3,399,997	1867.72	102,680		220,539		220,539								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/13/2014	05/13/2015	1,318	2,500,004	1897.45	75,500		70,979		70,979								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/16/2014	05/18/2015	213	400,003	1877.86	12,640		11,180		11,180								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/20/2014	05/20/2015	1,495	2,799,993	1872.83	84,560		76,705		76,705								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/28/2014	05/28/2015	2,042	3,900,000	1909.78	118,170		179,832		179,832								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/03/2014	06/03/2015	208	399,992	1924.24	12,600		24,072		24,072								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/06/2014	06/05/2015	872	1,700,009	1949.44	51,680		70,664		70,664								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/13/2014	06/12/2015	1,033	1,999,995	1936.16	61,000		35,663		35,663								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/20/2014	06/19/2015	713	1,399,997	1962.87	42,420		19,498		19,498								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/26/2014	06/26/2015	562	1,099,997	1957.22	33,550		38,525		38,525								100%/0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		07/18/2014	07/17/2015	202	399,996	1978.22	12,440					4,300							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEFTVJ		07/25/2014	07/24/2015	152	299,995	1978.34	9,210					8,712							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2014	09/25/2015	504	999,991	1982.85	11,700					6,585							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/03/2014	10/05/2015	1,169	2,300,003	1967.9	26,220					32,214							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/10/2014	10/09/2015	525	999,994	1906.13	10,800					18,273							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		10/17/2014	10/19/2015	848	1,600,000	1886.76	18,400					15,298							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		10/24/2014	10/26/2015	764	1,499,996	1964.58	18,750					11,676							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/03/2014	11/03/2015	446	900,004	2017.81	11,160					8,055							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/06/2014	11/06/2015	443	900,009	2031.21	11,070					8,371							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/10/2014	11/10/2015	589	1,200,005	2038.26	15,000					15,383							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/13/2014	11/13/2015	441	899,997	2039.33	12,150					6,126							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/17/2014	11/17/2015	392	799,993	2041.32	10,400					5,514							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		11/20/2014	11/20/2015	341	700,000	2052.75	8,610					7,094							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/26/2014	11/27/2015	5,259	10,899,997	2072.83	141,700					18,823							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		12/05/2014	12/04/2015	6,119	12,699,998	2075.37	167,640					77,402							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/12/2014	12/11/2015	6,842	13,700,002	2002.33	164,400					194,655							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/19/2014	12/18/2015	7,437	15,400,004	2070.65	201,740					77,349							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/29/2014	12/29/2015	431	899,990	2090.57	11,970					2,162							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/02/2015	01/04/2016	340	699,994	2058.2		9,100				5,434							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/09/2015	01/08/2016	342	700,000	2044.81		8,820				8,154							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/16/2015	01/15/2016	495	1,000,000	2019.42		12,800				8,447							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		01/23/2015	01/25/2016	146	299,997	2051.82		4,320				2,051							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/03/2015	02/03/2016	146	300,001	2050.03		3,750				2,585							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/06/2015	02/05/2016	389	800,009	2055.47		10,080				9,526							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/13/2015	02/12/2016	286	599,991	2096.99		7,620				3,692							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/20/2015	02/19/2016	332	700,008	2110.3		8,890				4,820							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/24/2015	02/24/2016	189	399,995	2115.48		5,200				2,437							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		02/27/2015	02/26/2016	190	400,002	2104.5		5,200				2,285							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/03/2015	03/03/2016	332	699,994	2107.78		9,100				4,287							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/06/2015	03/04/2016	338	700,003	2071.26		9,380				6,857							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/10/2015	03/10/2016	342	700,000	2044.16		8,680				5,520							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/17/2015	03/17/2016	337	700,007	2074.28		8,820				6,632							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/19/2015	03/18/2016	144	299,998	2089.27		3,840				2,533							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		03/24/2015	03/24/2016	430	899,993	2091.5		11,340				7,567							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/27/2015	03/24/2016	388	800,000	2061.02		10,160				5,628							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/04/2015	04/02/2016	7,667	14,299,999	1865.09	177,320					89,717							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/10/2014	04/15/2015	382	699,998	1833.08	8,120					5,700							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/11/2014	04/10/2015	6,058	10,999,995	1815.69	126,500					89,180							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/17/2014	04/17/2015	7,025	13,099,993	1864.85	154,580					24,742							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/25/2014	04/24/2015	7,996	14,900,007	1863.4	175,820					341,873							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/02/2014	05/04/2015	4,146	7,799,997	1881.14	92,820				104,329								100%/0001	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/06/2014	05/06/2015	5,247	9,800,002	1867.72	116,620				48,684									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/09/2014	05/11/2015	5,004	9,400,008	1878.48	113,740				45,319									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/13/2014	05/13/2015	4,374	8,299,997	1897.45	101,260													100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		05/16/2014	05/18/2015	4,686	8,800,009	1877.86	105,600				3,085									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		05/20/2014	05/20/2015	4,699	8,799,997	1872.83	106,480				18,681									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/23/2014	05/22/2015	4,946	9,400,002	1900.53	114,680				121,524									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		05/28/2014	05/28/2015	3,508	6,700,005	1909.78	80,400				48,265									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/03/2014	06/03/2015	4,106	7,900,006	1924.24	94,800				33,987									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/06/2014	06/05/2015	7,900	15,399,991	1949.44	189,420				31,971									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/10/2014	06/10/2015	2,512	4,899,994	1950.79	60,760				7,865									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/13/2014	06/12/2015	6,146	11,900,007	1936.16	146,370													100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/17/2014	06/17/2015	1,905	3,699,996	1941.99	45,880				250									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/20/2014	06/19/2015	6,572	12,900,001	1962.87	161,250				13,232									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/24/2014	06/24/2015	2,615	5,099,997	1949.98	63,750				46,882									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		06/26/2014	06/26/2015	5,927	11,599,993	1957.22	143,840				88,026									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/03/2014	07/06/2015	5,641	11,200,006	1985.44	140,000				11,396									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/07/2014	07/07/2015	2,275	4,500,004	1977.65	56,700				1,532									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/10/2014	07/10/2015	356	699,996	1964.68	8,750				1,655									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/11/2014	07/10/2015	7,115	14,000,008	1967.57	175,000				21,603									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/18/2014	07/17/2015	6,572	12,999,991	1978.22	163,800				1,193									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/25/2014	07/24/2015	7,734	15,300,007	1978.34	194,310				71,745									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/01/2014	08/03/2015	2,909	5,599,992	1925.15	64,400				71,736									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/06/2014	08/06/2015	6,978	13,399,992	1920.24	152,760				152,240									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/08/2014	08/10/2015	2,589	4,999,998	1931.59	56,000				36,432									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/13/2014	08/13/2015	5,240	10,199,995	1946.72	119,340				12,265									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/15/2014	08/17/2015	1,688	3,300,004	1955.06	39,270				4,276									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		08/20/2014	08/20/2015	7,601	15,099,999	1986.51	184,220				14,181									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/22/2014	08/24/2015	2,263	4,500,008	1988.4	54,900				32,345									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2014	08/27/2015	5,450	10,899,994	2000.12	132,980				26,989									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/05/2014	09/04/2015	11,655	23,400,001	2007.71	283,140				175,039									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/12/2014	09/11/2015	6,296	12,500,007	1985.54	150,000				44,894									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/19/2014	09/18/2015	8,406	16,900,005	2010.4	206,180				11,158									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2014	09/25/2015	10,339	20,499,992	1982.85	188,600				73,432									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/03/2014	10/05/2015	12,755	25,099,994	1967.9	225,900				204,256									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/06/2014	10/06/2015	3,512	6,899,996	1964.82	62,100				60,719									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/10/2014	10/09/2015	9,181	17,500,008	1906.13	150,500				226,734									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/13/2014	10/13/2015	2,560	4,800,009	1874.74	42,720				31,573									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/17/2014	10/19/2015	8,639	16,300,003	1886.76	153,220				114,615									100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/20/2014	10/20/2015	2,521	4,800,009	1904.01	45,120				30,560									100%/0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/24/2014	10/26/2015	10,588	20,799,991	1964.58	199,680			94,461		94,461							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/27/2014	10/27/2015	2,039	3,999,999	1961.63	39,200			10,790		10,790							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	7,186	14,500,003	2017.81	149,350			80,946		80,946							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2014	11/06/2015	9,551	19,400,005	2031.21	188,180			104,011		104,011							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/10/2014	11/10/2015	4,366	8,900,001	2038.26	88,110			77,693		77,693							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/13/2014	11/13/2015	6,375	12,999,995	2039.33	130,000			49,598		49,598							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	4,409	8,999,996	2041.32	90,900			36,634		36,634							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	6,918	14,200,000	2052.75	139,160			103,209		103,209							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/26/2014	11/27/2015	6,609	13,699,997	2072.83	139,740			10,955		10,955							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/05/2014	12/04/2015	3,662	7,600,005	2075.37	78,280			23,501		23,501							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/12/2014	12/11/2015	4,095	8,200,002	2002.33	79,540			61,779		61,779							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2014	12/18/2015	3,815	7,900,006	2070.65	82,160			44,554		44,554							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/29/2014	12/29/2015	13,346	27,899,995	2090.57	290,160			27,192		27,192							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	2,381	4,899,998	2058.2		49,980		22,876		22,876							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2015	01/06/2016	8,789	17,600,000	2002.61		176,000		267,209		267,209							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/09/2015	01/08/2016	4,646	9,500,003	2044.81		95,000		71,531		71,531							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2015	01/13/2016	5,240	10,600,000	2023.03		104,940		93,061		93,061							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/16/2015	01/15/2016	5,200	10,499,994	2019.42		103,950		71,573		71,573							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	4,054	8,200,000	2022.55		81,180		40,206		40,206							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/23/2015	01/25/2016	3,412	7,000,010	2051.82		69,300		27,592		27,592							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/27/2015	01/27/2016	6,504	13,199,990	2029.55		129,360		64,081		64,081							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/03/2015	02/03/2016	4,488	9,200,002	2050.03		90,160		48,131		48,131							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2015	02/05/2016	6,714	13,799,994	2055.47		136,620		113,547		113,547							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2015	02/10/2016	4,738	9,800,007	2068.59		97,020		51,354		51,354							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	4,673	9,800,010	2096.99		98,000		35,212		35,212							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2015	02/17/2016	3,285	6,899,995	2100.34		69,000		28,586		28,586							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2015	02/19/2016	5,118	10,800,009	2110.3		108,000		47,509		47,509							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2015	02/24/2016	2,884	6,100,008	2115.48		62,220		22,737		22,737							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/27/2015	02/26/2016	5,179	10,900,005	2104.5		111,180		36,198		36,198							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/03/2015	03/03/2016	4,128	8,700,009	2107.78		88,740		32,228		32,228							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2015	03/04/2016	6,421	13,299,995	2071.26		136,990		85,603		85,603							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/10/2015	03/10/2016	5,039	10,300,000	2044.16		105,060		51,599		51,599							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2015	03/11/2016	5,649	11,600,006	2053.4		116,000		82,312		82,312							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	4,917	10,200,002	2074.28		103,020		63,019		63,019							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/19/2015	03/18/2016	7,036	14,699,999	2089.27		149,940		80,142		80,142							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2015	03/24/2016	4,590	9,600,006	2091.5		97,920		52,165		52,165							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	7,715	15,900,000	2061.02		162,180		70,567		70,567							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/11/2014	04/10/2015	1,542	2,799,994	1815.69	85,120			206,025		206,025							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/07/2014	07/07/2015	455	900,000	1977.65	28,440			20,521		20,521							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/11/2014	07/10/2015	1,016	1,999,996	1967.57	56,600			37,334		37,334							100%/0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		07/18/2014	07/17/2015	1,870	3,700,003	1978.22	105,450					30,017							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		07/25/2014	07/24/2015	1,365	2,699,999	1978.34	76,680					68,202							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/06/2014	08/06/2015	2,291	4,400,000	1920.24	120,120					219,818							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/13/2014	08/13/2015	1,798	3,500,008	1946.72	96,950					64,702							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		08/20/2014	08/20/2015	1,208	2,400,002	1986.51	66,720					24,648							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		08/27/2014	08/27/2015	1,650	3,299,998	2000.12	92,070					52,938							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		09/05/2014	09/04/2015	1,345	2,700,009	2007.71	75,330					84,856							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		09/12/2014	09/11/2015	1,209	2,400,002	1985.54	66,000					41,870							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		09/19/2014	09/18/2015	945	1,900,009	2010.4	46,740					7,440							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		09/19/2014	09/18/2015	995	2,000,006	2010.4	56,000					12,934							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/17/2015	03/17/2016	241	500,005	2074.28		12,600				11,197							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		09/26/2014	09/25/2015	1,110	2,199,992	1982.85	60,720					54,636							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/06/2014	10/06/2015	814	1,599,992	1964.82	43,360					75,557							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/13/2014	10/13/2015	853	1,599,997	1874.74	36,320					51,509							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/13/2014	10/13/2015	160	299,996	1874.74	7,800					11,428							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/17/2014	10/19/2015	424	800,005	1886.76	18,400					24,615							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/20/2014	10/20/2015	998	1,899,993	1904.01	43,510					53,170							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/27/2014	10/27/2015	1,223	2,399,995	1961.63	56,400					51,157							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/03/2014	11/03/2015	2,280	4,600,001	2017.81	110,400					116,548							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/10/2014	11/10/2015	687	1,399,999	2038.26	33,880					33,670							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/13/2014	11/13/2015	245	500,003	2039.33	12,550					9,493							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		11/17/2014	11/17/2015	1,372	2,799,997	2041.32	69,720					53,894							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		11/20/2014	11/20/2015	292	600,000	2052.75	14,580					12,932							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		11/26/2014	11/27/2015	1,592	3,300,008	2072.83	81,840					30,149							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		12/05/2014	12/04/2015	1,927	4,000,006	2075.37	100,000					77,630							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/12/2014	12/11/2015	1,548	3,100,007	2002.33	72,850					104,458							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/19/2014	12/18/2015	1,497	3,099,991	2070.65	79,360					56,245							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		12/29/2014	12/29/2015	1,387	2,899,997	2090.57	73,950					29,194							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/02/2015	01/04/2016	486	999,997	2058.2		25,900				23,440							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/06/2015	01/06/2016	2,896	5,799,999	2002.61	143,840					185,095							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/13/2015	01/13/2016	1,087	2,200,005	2023.03	55,000					50,101							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/20/2015	01/20/2016	1,137	2,300,003	2022.55		57,500				51,916							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/27/2015	01/27/2016	1,774	3,599,995	2029.55		89,280				77,842							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		02/06/2015	02/05/2016	1,411	2,900,001	2055.47		73,660				66,219							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		02/13/2015	02/12/2016	1,574	3,299,991	2096.99		85,140				49,801							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		02/20/2015	02/19/2016	663	1,399,994	2110.3		36,400				22,458							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		02/27/2015	02/26/2016	523	1,100,001	2104.5		27,940				16,802							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		03/03/2015	03/03/2016	901	1,899,995	2107.78		48,830				29,344							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/10/2015	03/10/2016	245	500,002	2044.16		12,650				13,017							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/13/2015	03/11/2016	195	400,002	2053.4		9,880				9,944							100%/0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		03/17/2015	03/17/2016	579	1,199,992	2074.28		26,160				22,433							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		03/27/2015	03/24/2016	825	1,700,000	2061.02		37,060				29,810							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		04/04/2014	04/02/2015	5,415	10,100,003	1865.09	99,990					2,268							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/10/2014	04/15/2015	709	1,300,002	1833.08	11,960												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/11/2014	04/10/2015	4,847	8,799,996	1815.69	80,080												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/17/2014	04/17/2015	4,719	8,800,003	1864.85	81,840												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		04/25/2014	04/24/2015	5,045	9,399,996	1863.4	87,420				131,653		131,653						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/02/2014	05/04/2015	2,498	4,699,991	1881.14	44,180				19,373		19,373						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/06/2014	05/06/2015	3,480	6,500,002	1867.72	61,100				1,031		1,031						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/09/2014	05/11/2015	5,004	9,400,008	1878.48	89,300												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/13/2014	05/13/2015	2,424	4,600,007	1897.45	44,160												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/16/2014	05/18/2015	2,556	4,799,998	1877.86	45,120												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		05/20/2014	05/20/2015	3,204	6,000,004	1872.83	57,000				3,424		3,424						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/23/2014	05/22/2015	3,631	6,900,007	1900.53	66,240				49,938		49,938						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		05/28/2014	05/28/2015	1,257	2,400,001	1909.78	23,280				7,083		7,083						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/03/2014	06/03/2015	2,339	4,500,008	1924.24	42,300				3,163		3,163						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/06/2014	06/05/2015	3,693	7,200,003	1949.44	69,840												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/10/2014	06/10/2015	2,102	4,099,995	1950.79	39,770												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/13/2014	06/12/2015	2,737	5,300,006	1936.16	51,410												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/17/2014	06/17/2015	2,060	3,999,994	1941.99	38,800												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/20/2014	06/19/2015	2,751	5,399,993	1962.87	52,920				605		605						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		06/24/2014	06/24/2015	2,154	4,200,003	1949.98	41,160				20,897		20,897						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		06/26/2014	06/26/2015	2,759	5,400,009	1957.22	52,920				26,936		26,936						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/03/2014	07/06/2015	7,102	14,099,999	1985.44	138,180												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		07/07/2014	07/07/2015	1,214	2,399,997	1977.65	23,760												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		07/10/2014	07/10/2015	509	1,000,002	1964.68	9,800				405		405						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/11/2014	07/10/2015	5,082	9,999,997	1967.57	98,000												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/18/2014	07/17/2015	6,066	12,000,001	1978.22	117,600												100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		07/25/2014	07/24/2015	5,206	10,300,010	1978.34	103,000				21,592		21,592						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/01/2014	08/03/2015	1,818	3,500,000	1925.15	31,850				24,632		24,632						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/06/2014	08/06/2015	5,520	10,599,994	1920.24	95,400				62,384		62,384						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/08/2014	08/10/2015	1,087	2,100,005	1931.59	18,480				7,485		7,485						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/13/2014	08/13/2015	4,675	9,100,001	1946.72	83,720				659		659						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/15/2014	08/17/2015	1,586	3,100,002	1955.06	29,140				557		557						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/20/2014	08/20/2015	4,078	8,099,995	1986.51	77,760				3,595		3,595						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/22/2014	08/24/2015	1,207	2,399,999	1988.4	23,040				10,216		10,216						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		08/27/2014	08/27/2015	4,150	8,299,998	2000.12	79,680				6,994		6,994						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/05/2014	09/04/2015	7,770	15,600,007	2007.71	148,200				59,588		59,588						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/12/2014	09/11/2015	4,533	8,999,996	1985.54	84,600				11,941		11,941						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/19/2014	09/18/2015	5,322	10,699,992	2010.4	102,720				1,003		1,003						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/09/2015	01/08/2016	32,424	66,299,999	2044.81		2,048,670		1,853,948		1,853,948								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/10/2014	07/10/2015	28,402	55,799,997	1964.68	1,724,220			1,245,318		1,245,318								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	34,573	65,900,003	1906.13	1,937,460			3,204,424		3,204,424								100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/10/2014	04/15/2015	27,658	50,700,000	1833.08	1,541,280			3,276,893		3,276,893								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2014	06/12/2015	310	599,997	1936.16	11,160			2,962		2,962								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/20/2014	06/19/2015	204	399,994	1962.87	7,360			1,671		1,671								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/11/2014	07/10/2015	457	900,006	1967.57	16,920			6,906		6,906								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/18/2014	07/17/2015	910	1,800,002	1978.22	34,020			3,966		3,966								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/25/2014	07/24/2015	1,264	2,500,000	1978.34	46,750			33,402		33,402								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/01/2014	08/03/2015	416	799,996	1925.15	13,920			22,173		22,173								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2014	08/06/2015	989	1,900,001	1920.24	32,680			48,961		48,961								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/13/2014	08/13/2015	1,130	2,200,008	1946.72	38,280			11,756		11,756								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/20/2014	08/20/2015	453	900,008	1986.51	16,380			3,549		3,549								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2014	08/27/2015	850	1,700,002	2000.12	31,280			13,208		13,208								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/05/2014	09/04/2015	1,544	3,100,005	2007.71	56,730			54,008		54,008								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/12/2014	09/11/2015	1,209	2,400,002	1985.54	43,440			23,412		23,412								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/19/2014	09/18/2015	1,094	2,200,001	2010.4	40,480			7,238		7,238								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2014	09/25/2015	1,110	2,199,992	1982.85	38,720			31,998		31,998								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	1,239	2,500,006	2017.81	45,250			41,761		41,761								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	981	2,000,002	2038.26	36,400			37,486		37,486								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	735	1,500,003	2041.32	28,200			20,585		20,585								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	244	500,000	2052.75	8,700			7,799		7,799								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/26/2014	11/27/2015	579	1,200,003	2072.83	22,920			8,567		8,567								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/05/2014	12/04/2015	1,397	2,899,998	2075.37	56,260			40,835		40,835								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	749	1,500,005	2002.33	25,950			35,656		35,656								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2014	12/18/2015	966	1,999,999	2070.65	37,800			26,573		26,573								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	1,674	3,499,990	2090.57	67,200			19,983		19,983								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2015	01/06/2016	949	1,900,000	2002.61		33,820		52,662		52,662								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2015	01/13/2016	346	700,009	2023.03		13,300		11,040		11,040								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2015	01/27/2016	641	1,300,000	2029.55		24,310		17,942		17,942								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/10/2015	02/10/2016	1,209	2,500,000	2068.59		46,000		32,242		32,242								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	286	599,991	2096.99		11,280		7,397		7,397								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	428	900,010	2104.5		17,910		10,198		10,198								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	03/03/2015	03/03/2016	1,186	2,499,996	2107.78		48,750		26,199		26,199								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	978	2,000,006	2044.16		37,400		35,315		35,315								100%/0001
S&P 500 Option-Liberty an	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	771	1,599,996	2074.28		29,600		24,103		24,103								100%/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/19/2015	03/18/2016	144	299,998	2089.27		5,670		4,558		4,558								100%/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2015	03/24/2016	861	1,800,008	2091.5		33,840		24,419		24,419								100%/0001
S&P 500 Option-Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	388	800,000	2061.02		14,800		10,948		10,948								100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/28/2014	05/28/2015	419	800,007	1909.78	22,160			31,587		31,587								100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/06/2014	06/05/2015	667	1,300,004	1949.44	36,400					46,453							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/13/2014	06/12/2015	1,343	2,599,992	1936.16	72,540					36,363							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/20/2014	06/19/2015	560	1,099,992	1962.87	30,470					12,018							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/26/2014	06/26/2015	1,431	2,799,999	1957.22	78,120					86,780							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	07/07/2014	07/07/2015	1,820	3,600,000	1977.65	100,800					67,603							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	09/05/2014	09/04/2015	548	1,100,004	2007.71	27,060					29,182							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	09/12/2014	09/11/2015	604	1,200,001	1985.54	29,760					17,557							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	09/26/2014	09/25/2015	1,059	2,099,997	1982.85	51,240					50,761							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/06/2014	10/06/2015	2,748	5,399,993	1964.82	127,980					222,070							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/10/2014	10/09/2015	210	400,001	1906.13	9,080					15,498							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	11/26/2014	11/27/2015	289	600,001	2072.83	13,380					5,921							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/05/2014	12/04/2015	723	1,499,994	2075.37	32,850					24,874							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	12/29/2014	12/29/2015	383	799,998	2090.57	18,160					6,248							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/06/2015	01/06/2016	649	1,300,000	2002.61		28,080				34,678							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	01/13/2015	01/13/2016	297	599,990	2023.03		13,320				11,557							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	02/06/2015	02/05/2016	195	399,994	2055.47		9,040				8,156							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/13/2015	02/12/2016	477	999,992	2096.99		22,400				15,585							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	02/20/2015	02/19/2016	284	600,000	2110.3		13,620				8,203							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/27/2015	02/26/2016	998	2,099,996	2104.5		46,830				27,987							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/03/2015	03/03/2016	1,139	2,400,003	2107.78		54,240				32,590							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/10/2015	03/10/2016	783	1,600,005	2044.16		35,040				34,902							100%/0001
S&P 500 Option-Ultra 3 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/24/2015	03/24/2016	1,530	3,199,995	2091.5		70,720				54,119							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/04/2014	04/02/2015	429	799,993	1865.09	22,320					62,585							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	04/11/2014	04/10/2015	386	700,003	1815.69	19,670					44,898							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/21/2014	04/21/2015	427	800,008	1871.89	22,000					32,285							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/25/2014	04/24/2015	322	599,996	1863.4	16,740					39,808							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/06/2014	05/06/2015	428	800,001	1867.72	22,080					44,860							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/13/2014	05/13/2015	369	700,007	1897.45	19,320					16,626							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	05/20/2014	05/20/2015	534	999,998	1872.83	27,600					21,731							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/06/2014	06/05/2015	154	299,999	1949.44	7,260					8,770							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/17/2014	06/17/2015	257	500,004	1941.99	12,250					5,739							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/26/2014	06/26/2015	562	1,099,997	1957.22	27,280					29,275							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	07/11/2014	07/10/2015	407	799,994	1967.57	20,000					10,944							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/18/2014	07/17/2015	152	299,997	1978.22	7,620					1,990							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	07/25/2014	07/24/2015	152	299,995	1978.34	7,410					6,220							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/06/2014	08/06/2015	469	899,997	1920.24	21,510					38,253							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	08/13/2014	08/13/2015	154	300,009	1946.72	7,290					4,330							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/20/2014	08/20/2015	151	300,003	1986.51	7,500					2,287							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	08/27/2014	08/27/2015	150	299,998	2000.12	7,530					3,688							100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/06/2014	10/06/2015	204	399,998	1964.82	8,160					13,646							100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/13/2014	10/13/2015	160	299,996	1874.74	5,850					7,917								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		10/20/2014	10/20/2015	315	599,992	1904.01	11,820					13,814								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		10/24/2014	10/26/2015	255	500,005	1964.58	10,000					10,880								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		10/27/2014	10/27/2015	255	500,000	1961.63	10,350					8,545								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/03/2014	11/03/2015	149	300,008	2017.81	6,360					6,281								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/10/2014	11/10/2015	196	400,009	2038.26	8,600					8,586								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/17/2014	11/17/2015	196	399,997	2041.32	8,880					6,973								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		11/20/2014	11/20/2015	146	300,000	2052.75	6,240					5,716								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/12/2014	12/11/2015	350	699,995	2002.33	14,210					20,105								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/19/2014	12/18/2015	435	900,008	2070.65	20,340					12,186								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/20/2015	01/20/2016	593	1,200,000	2022.55		25,920				22,686								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/27/2015	01/27/2016	197	400,000	2029.55		9,000				7,225								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		07/07/2014	07/07/2015	1,163	2,300,007	1977.65	56,810					29,587								100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		09/26/2014	09/25/2015	303	599,991	1982.85	12,600					11,527								100%/0001
S&P 500 Option-Ultra 5 Glo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		06/20/2014	06/19/2015	153	300,005	1962.87	7,470					2,455								100%/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		11/26/2014	11/27/2015	386	800,009	2072.83	12,640					2,576								100%/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/05/2014	12/04/2015	530	1,100,008	2075.37	17,710					10,722								100%/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/12/2014	12/11/2015	449	900,007	2002.33	13,050					17,044								100%/0001
S&P 500 Option-Ultra V1 R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/19/2014	12/18/2015	483	1,000,000	2070.65	15,700					7,806								100%/0001
0089999	Call Options and Warrants - Hedging Other - Purchased Optio						X X X	X X X	X X X	X X X	58,599,779	18,455,860				95,987,388						X X X	X X X	
0149999	Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	58,599,779	18,455,860				95,987,388						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	58,599,779	18,455,860				95,987,388						X X X	X X X	
0429999	Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	58,599,779	18,455,860				95,987,388						X X X	X X X	
1409999	Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	58,599,779	18,455,860				95,987,388						X X X	X X X	
1449999	Total						X X X	X X X	X X X	X X X	58,599,779	18,455,860				95,987,388						X X X	X X X	

E06.13

SCHEDULE DB - PART A - SECTION 1

(a)

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

E06.14

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness percentage is not calculated per option. The aggregate percentage at current statement date is 97.49%

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

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

E07

(a)

Code	Description of Hedged Risk(s)
<div style="font-size: 3em; font-weight: bold;">NONE</div>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<div style="font-size: 3em; font-weight: bold;">NONE</div>	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 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	Y	17,405,404	21,902,215		4,496,811	21,902,215		4,496,811	
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y	14,472,242	14,457,393			14,457,393			
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	9,440,669	9,339,977			9,339,977			
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Y	Y	19,767,235	20,320,997		553,762	20,320,997		553,762	
JP Morgan	7H6GLXDRUGQFU57RNE97	Y	Y	1,380	4,727,319		4,725,939	4,727,319		4,725,939	
Royal Bank of Canada	ESTIP3U3RHIGC71XBU11	Y	Y	7,186,621	7,138,360			7,138,360			
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	10,962,732	18,101,127		7,138,395	18,101,127		7,138,395	
0299999 Total NAIC 1 Designation				79,236,283	95,987,388		16,914,907	95,987,388		16,914,907	
				NONE							
0999999 Gross Totals				79,236,283	95,987,388		16,914,907	95,987,388		16,914,907	
1. Offset per SSAP No. 64					95,987,388						
2. Net after right of offset per SSAP No. 64					95,987,388						

E08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

E09

0199999 Total Collateral Pledged by Reporting Entity

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9	
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)	
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3132HQ-RK-0	FHLMC POOL #Q14090F 3.000% 12/01/42	2,850,457	2,787,297	X X X	12/1/2042	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31419A-MS-3	FNMA POOL #AE0368A 3.500% 12/01/25	49,158	46,277	X X X	12/1/2025	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138WM-XJ-5	FNMA POOL #AT0680A 3.000% 3/01/43	3,409,251	3,327,234	X X X	3/1/2043	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138XY-CF-9	FNMA POOL #AW8169A 4.000% 1/01/41	8,620,647	8,050,811	X X X	1/1/2041	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31418A-KW-7	FNMA POOL #MA1208A 3.000% 10/01/42	2,406,890	2,348,300	X X X	10/1/2042	V
Bank of America	B4TYDEB6GKMZO031MB27	Cash	000000-00-0	Cash	20,876		X X X		V
Bank of America	B4TYDEB6GKMZO031MB27	Accrued Income	000000-00-0	Accrued Income	48,125		X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-FF-1	U S TREAS BILLS 5/07/15	1,509,970	1,510,000	X X X	5/7/2015	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-EJ-4	U S TREAS BILLS 6/25/15	2,084,917	2,085,000	X X X	6/25/2015	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-EX-3	U S TREAS BILLS 9/17/15	1,078,493	1,079,000	X X X	9/17/2015	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-QE-1	U S TREAS BDS 4.625% 2/15/40	1,034,332	741,000	X X X	2/15/2040	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-UA-6	U S TREAS NTS 0.625% 11/30/17	1,765,518	1,773,000	X X X	11/30/2017	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-A3-4	U S TREAS NTS 1.250% 11/30/18	1,929,158	1,920,000	X X X	11/30/2018	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-WG-1	U S TREAS NTS 2.250% 4/30/21	3,503,149	3,375,000	X X X	4/30/2021	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-ND-8	U S TREAS NTS 3.500% 5/15/20	389,486	353,000	X X X	5/15/2020	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912833-4T-4	U S TREAS SEC STRIPPED 2/15/32	1,124,640	1,707,000	X X X	2/15/2032	V
Barclays	G5GSEF7VJP5I7OUK5573	Accrued Income	000000-00-0	Accrued Income	52,579		X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-TK-6	U S TREAS NTS 0.250% 8/15/15	1,578,742	1,578,000	X X X	8/15/2015	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-PS-3	U S TREAS NTS 2.000% 1/31/16	7,835,833	7,723,000	X X X	1/31/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	2	2	X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Accrued Income	000000-00-0	Accrued Income	26,092		X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	19,767,049	19,767,049	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Accrued Income	000000-00-0	Accrued Income	186		X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	1,374	1,374	X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Accrued Income	000000-00-0	Accrued Income	6		X X X		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-EX-3	U S TREAS BILLS 9/17/15	7,186,621	7,190,000	X X X	9/17/2015	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	U.S. Agency	31402R-DG-1	FNMA POOL #735503A 6.000% 4/01/35	2,147,118	1,869,172	X X X	4/1/2035	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	U.S. Agency	31412R-MA-2	FNMA POOL #932853A 4.500% 12/01/40	3,517,319	3,209,350	X X X	12/1/2040	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	U.S. Agency	31414M-CW-4	FNMA POOL #969985A 5.000% 5/01/38	21,779	19,609	X X X	5/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	U.S. Agency	31414Q-WA-1	FNMA POOL #973241A 5.000% 3/01/38	1,181,117	1,063,437	X X X	3/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	U.S. Agency	31419B-VF-9	FNMA POOL #AE1513A 4.000% 9/01/40	3,420,007	3,190,484	X X X	9/1/2040	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	U.S. Agency	3138E4-US-8	FNMA POOL #AK0592A 3.500% 1/01/42	47,818	45,467	X X X	1/1/2042	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	U.S. Agency	3138EB-PJ-8	FNMA POOL #AK6724A 3.000% 3/01/42	589,481	575,126	X X X	3/1/2042	V
Wells Fargo	KB1H1DSPRFMYMCUFXTO9	Accrued Income	000000-00-0	Accrued Income	38,093		X X X		V
0299999	Total Collateral Pledged to Reporting Entity				79,236,283	77,334,989	X X X	X X X	X X X

E09.1

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999 Totals						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; NAIC 6 \$ 0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

SCHEDULE E - PART 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
ANADARKO PETROLEUM CORP. PENTAIR FINANCE SA TATE & LYLE INTL FIN PLC		03/02/2015 03/02/2015 03/02/2015		05/08/2015 04/02/2015 05/06/2015	4,997,172 2,999,951 9,994,650		2,290 1,475 4,581
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					17,991,773		8,346
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					17,991,773		8,346
7799999 Total Bonds - Subtotals - Issuer Obligations					17,991,773		8,346
8399999 Total Bonds - Subtotals - Bonds					17,991,773		8,346
8699999 Total Cash Equivalents					17,991,773		8,346

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