

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, 2016

LIFE AND ACCIDENT AND HEALTH

2016



66850201620100101

QUARTERLY STATEMENT

AS OF MARCH 31, 2016
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	(Area Code) (Telephone Number)		
	(City or Town, State, Country and Zip Code)						
Mail Address	850 East Anderson Lane			Austin, TX US 78752			
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	850 East Anderson Lane			Austin, TX US 78752		512-836-1010	
	(Street and Number)			(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Internet Website Address	www.nationalwesternlife.com						
Statutory Statement Contact	Bruce E. Wood			512-719-2238		(Name) (Area Code) (Telephone Number) (Extension)	
	bwood@nationalwesternlife.com			512-719-8538		(E-Mail Address) (Fax Number)	

OFFICERS

	Name	Title
1.	Ross Rankin Moody	Chairman of the Board, President & CEO
2.	Rey Perez	Sr. VP - Chief Legal Officer & Secretary
3.	Brian Mark Pribyl	Sr. VP - CFO & Treasurer
4.	Kitty Kennedy Nelson	Sr. VP - Chief Actuary

VICE-PRESIDENTS

Name	Title	Name	Title
Brian Robert Bulakites #	Sr. VP - Chief Marketing Officer	Riad Hasan	Sr. VP - Chief Information Officer
Stephen Christopher Johnson	Sr. VP - National Sales Manager	Carlos Andres Martinez	Sr. VP - International Marketing
Charles D Milos	Sr. VP - Mortgage Loans & Real Estate	Patricia Lubar Scheuer	Sr. VP - Chief Investment Officer
Robert Sweeney	Sr. VP - Chief Administrative Officer	Fabiola Amaro Best	VP - Life Underwriting & New Business
Daniel Rafael Calderon	VP - Client Services	James Dennis Egan	VP - Human Resources
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	Gina Byrne Miller	VP - Corporate Counsel
Lawrence Gregory Scott	VP - Actuarial Services	Bruce Edwin Wood	VP - Controller & Assistant Treasurer
Anthony John Zagar	VP - Domestic Marketing		

DIRECTORS OR TRUSTEES

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

State of Texas

County of Travis ss

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

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

Subscribed and sworn to before me this
10th day of May, 2016

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	9,858,720,392		9,858,720,392	9,870,487,457
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	274,206,893		274,206,893	270,310,470
3. Mortgage loans on real estate:				
3.1 First liens	85,372,300		85,372,300	70,678,722
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)	54,862		54,862	55,220
5. Cash (\$ (28,100,437)), cash equivalents (\$ 39,932,310), and short-term investments (\$ 95,496,190)	107,328,063		107,328,063	65,005,872
6. Contract loans (including \$ 0 premium notes)	60,488,041	231,779	60,256,262	61,745,754
7. Derivatives	42,178,809		42,178,809	38,408,768
8. Other invested assets	300,665		300,665	295,864
9. Receivables for securities				266,840
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,429,302,825	231,779	10,429,071,046	10,377,907,767
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	99,241,824		99,241,824	93,389,356
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	324,233		324,233	727,716
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	2,613,974		2,613,974	3,346,156
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,974,235		1,974,235	3,700,369
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	3,792,525		3,792,525	12,754,813
18.2 Net deferred tax asset	95,137,095	52,325,827	42,811,268	47,115,074
19. Guaranty funds receivable or on deposit	623,747		623,747	655,713
20. Electronic data processing equipment and software	35,155,440	34,757,309	398,131	498,726
21. Furniture and equipment, including health care delivery assets (\$ 0)	719,172	719,172		
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	11,487,808	11,487,808		
25. Aggregate write-ins for other than invested assets	5,854,007	1,282,865	4,571,142	4,545,599
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,686,226,885	100,804,760	10,585,422,125	10,544,641,289
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	10,686,226,885	100,804,760	10,585,422,125	10,544,641,289

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Assets of non-qualified deferred compensation trust	4,571,142		4,571,142	4,541,030
2502. Prepaid general expenses	857,257	857,257		
2503. Non-vested defined contribution plan contribution	303,135	303,135		
2598. Summary of remaining write-ins for Line 25 from overflow page	122,473	122,473		4,569
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	5,854,007	1,282,865	4,571,142	4,545,599

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 9,059,205,227 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	9,059,205,227	9,028,989,479
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	35,940	35,940
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	107,482,702	108,462,765
4. Contract claims:		
4.1 Life	68,319,593	70,115,639
4.2 Accident and health	157,095	99,589
5. Policyholders' dividends \$ 96 and coupons \$ 229 due and unpaid	325	993
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	50,511	50,817
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	14,977	15,086
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	278,109	258,903
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 1,586,220 ceded	1,586,220	2,594,092
9.4 Interest Maintenance Reserve	7,658,993	8,384,843
10. Commissions to agents due or accrued-life and annuity contracts \$ 921,145, accident and health \$ 0 and deposit-type contract funds \$ 0	921,145	4,904,486
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	14,053,336	12,681,725
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	746,214	1,285,041
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	494,064	
15.2 Net deferred tax liability		
16. Unearned investment income	1,890,793	1,999,221
17. Amounts withheld or retained by company as agent or trustee	14,668,377	13,859,223
18. Amounts held for agents' account, including \$ 4,974,234 agents' credit balances	4,974,234	3,394,470
19. Remittances and items not allocated	17,387,323	12,375,836
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,571,142	4,541,030
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	71,099,241	67,179,988
24.02 Reinsurance in unauthorized and certified \$ (0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	3,056,188	837,770
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	32,485,035	31,371,271
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,411,136,784	9,373,438,207
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	9,411,136,784	9,373,438,207
29. Common capital stock	1,000	1,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	44,062,401	44,062,401
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,130,221,940	1,127,139,681
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)		
36.2 0 shares preferred (value included in Line 30 \$ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	1,174,284,341	1,171,202,082
38. Totals of Lines 29, 30 and 37	1,174,285,341	1,171,203,082
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,585,422,125	10,544,641,289

DETAILS OF WRITE-IN LINES		
2501. Additional pension liability	32,475,035	31,361,189
2502. Bills payable	10,000	10,082
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	32,485,035	31,371,271
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	225,824,834	234,535,346	1,051,504,191
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	92,258,445	95,945,971	359,193,357
4. Amortization of Interest Maintenance Reserve (IMR)	1,092,526	887,511	3,098,010
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts		2	313,431
8.3 Aggregate write-ins for miscellaneous income	11,737,698	8,921,929	40,860,495
9. Totals (Lines 1 to 8.3)	330,913,503	340,290,759	1,454,969,484
10. Death benefits	11,329,130	17,480,935	53,220,803
11. Matured endowments (excluding guaranteed annual pure endowments)	95,975	205,348	849,267
12. Annuity benefits	82,059,360	88,557,933	316,367,584
13. Disability benefits and benefits under accident and health contracts	445,404	374,355	2,184,615
14. Coupons, guaranteed annual pure endowments and similar benefits	14,836	15,645	70,228
15. Surrender benefits and withdrawals for life contracts	152,777,465	135,269,847	585,897,773
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	724,764	794,110	3,974,274
18. Payments on supplementary contracts with life contingencies	21,249	23,256	85,473
19. Increase in aggregate reserves for life and accident and health contracts	28,793,242	48,852,818	298,184,711
20. Totals (Lines 10 to 19)	276,261,425	291,574,247	1,260,834,728
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,796,087	30,582,355	136,197,715
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	15,889,861	11,870,355	44,048,552
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,587,734	1,322,031	5,712,395
25. Increase in loading on deferred and uncollected premiums	318,452	362,209	37,547
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	321,853,559	335,711,197	1,446,830,937
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	9,059,944	4,579,562	8,138,547
30. Dividends to policyholders	10,976	11,188	47,304
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	9,048,968	4,568,374	8,091,243
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,997,430	1,415,035	2,271,463
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,051,538	3,153,339	5,819,780
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (2,629,796) (excluding taxes of \$ 88,718 transferred to the IMR)	3,224,254	(162,834)	1,239,792
35. Net income (Line 33 plus Line 34)	10,275,792	2,990,505	7,059,572
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,171,203,082	1,185,642,678	1,185,642,678
37. Net income (Line 35)	10,275,792	2,990,505	7,059,572
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (2,541,078)	3,883,805	4,334,117	4,096,970
39. Change in net unrealized foreign exchange capital gain (loss)	(50,585)	32,678	(191,231)
40. Change in net deferred income tax	(2,973,219)	480,371	4,096,671
41. Change in nonadmitted assets	(2,285,725)	1,525,009	(4,587,602)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(1,422,505)	(1,422,505)	(5,680,966)
44. Change in asset valuation reserve	(3,919,253)	(1,828,357)	913,740
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			(3,635,166)
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			3,635,166
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(19,054,261)
53. Aggregate write-ins for gains and losses in surplus	(426,051)	(456,407)	(1,092,489)
54. Net change in capital and surplus (Lines 37 through 53)	3,082,259	5,655,411	(14,439,596)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,174,285,341	1,191,298,089	1,171,203,082

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	11,439,638	8,946,738	41,347,644
08.302. Miscellaneous income	298,060	(24,809)	(487,149)
08.303. Summary of remaining write-ins for Line 08.3 from overflow page			
08.398. Summary of remaining write-ins for Line 08.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	11,737,698	8,921,929	40,860,495
2701. Summary of remaining write-ins for Line 27 from overflow page			
2702. Summary of remaining write-ins for Line 27 from overflow page			
2703. Summary of remaining write-ins for Line 27 from overflow page			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. Change in benefit plans unassigned funds (SSAP 92 and 102)	(426,051)	(456,407)	(1,092,489)
5302. Change in benefit plans unassigned funds (SSAP 92 and 102)			
5303. Change in benefit plans unassigned funds (SSAP 92 and 102)			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(426,051)	(456,407)	(1,092,489)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	225,653,382	239,225,655	1,054,204,576
2. Net investment income	82,473,888	108,855,820	444,819,278
3. Miscellaneous income	11,737,698	9,063,679	41,965,004
4. Total (Lines 1 to 3)	319,864,968	357,145,154	1,540,988,858
5. Benefit and loss related payments	247,107,912	233,239,112	944,898,006
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	42,089,565	50,554,321	188,966,535
8. Dividends paid to policyholders	11,732	12,241	49,797
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(10,000,000)	3,162,318	20,694,428
10. Total (Lines 5 through 9)	279,209,209	286,967,992	1,154,608,766
11. Net cash from operations (Line 4 minus Line 10)	40,655,759	70,177,162	386,380,092
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	133,000,712	154,579,278	737,264,478
12.2 Stocks		1,016,000	4,111,125
12.3 Mortgage loans	858,935	6,909,294	64,715,014
12.4 Real estate			
12.5 Other invested assets			12,654,357
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	2,088,763	25,646,270	87,935,365
12.8 Total investment proceeds (Lines 12.1 to 12.7)	135,948,410	188,150,842	906,680,339
13. Cost of investments acquired (long-term only):			
13.1 Bonds	120,278,304	443,631,760	1,309,930,117
13.2 Stocks			
13.3 Mortgage loans	15,541,500	1,118,815	17,265,811
13.4 Real estate			
13.5 Other invested assets			195,220
13.6 Miscellaneous applications	(359,123)	3,183,912	113,109,437
13.7 Total investments acquired (Lines 13.1 to 13.6)	135,460,681	447,934,487	1,440,500,585
14. Net increase (or decrease) in contract loans and premium notes	(1,469,395)	232,219	(1,687,536)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,957,124	(260,015,864)	(532,132,710)
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			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,334,433)	(3,654,796)	(17,444,210)
16.5 Dividends to stockholders			3,500,000
16.6 Other cash provided (applied)	1,043,741	6,813,521	(8,057,452)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(290,692)	3,158,725	(29,001,662)
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)	42,322,191	(186,679,977)	(174,754,280)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	65,005,872	239,760,152	239,760,152
19.2 End of period (Line 18 plus Line 19.1)	107,328,063	53,080,175	65,005,872

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

20.0001			
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	64,066,995	66,589,295	298,411,357
3. Ordinary individual annuities	165,948,550	172,144,955	769,117,009
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	331,608	217,782	993,755
7. A & H - group	425,403	349,699	2,108,997
8. A & H - credit (group and individual)			
9. A & H - other	1,235	1,340	2,548
10. Aggregate of all other lines of business			
11. Subtotal	230,773,791	239,303,071	1,070,633,666
12. Deposit-type contracts	802,710	862,934	4,898,693
13. Total	231,576,501	240,166,005	1,075,532,359

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

For the three months ended March 31, 2016, there were no differences in net income or capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado.

	State of Domicile	2016	2015
<u>NET INCOME</u>			
1. National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2)	CO	\$ 10,275,792	7,059,572
2. State Prescribed Practices that increase/(decrease) NAIC SSAP:	CO	-	-
3. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
4. NAIC SSAP (1-2-3=4)	CO	\$ <u>10,275,792</u>	<u>7,059,572</u>
<u>SURPLUS</u>			
5. National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	\$ 1,174,285,341	1,171,203,082
6. State Prescribed Practices that increase/(decrease) NAIC SSAP: Valuation allowance for mortgage loans	CO	-	-
7. State Permitted Practices that increase/(decrease) NAIC SSAP:	CO	-	-
8. NAIC SSAP (5-6-7=8)	CO	\$ <u>1,174,285,341</u>	<u>1,171,203,082</u>

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

No change

C. Accounting Policy

1-5

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

D. Going Concern

Not applicable

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Not applicable

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

No Change

B. Debt Restructuring

No change

C. Reverse Mortgages

None

D. Loan-Backed Securities

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

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

4 The Company holds impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss. This includes securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains. The following table represents these balances at March 31, 2016:

(a) The aggregate amount of unrealized losses:

1. Less than 12 months in an unrealized loss position	\$	33,344
2. Greater than 12 months in an unrealized loss position	\$	456,043

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

1. Less than 12 months in an unrealized loss position	\$	1,566,108
2. Greater than 12 months in an unrealized loss position	\$	42,968,759

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

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

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

7. INVESTMENT INCOME

NOTES TO FINANCIAL STATEMENTS

A. No change

B. No change

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

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

D-N. No change

11. DEBT

A. No change

B. FHLB (Federal Home Loan Bank) Agreements

The Company has no debt outstanding.

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

A. Defined Benefit Plans

(4)

	Pension Benefits		Other Benefits		Special or Contractual Benefits per SSAP No. 11	
	March 31, 2016	December 31, 2015	March 31, 2016	December 31, 2015	March 31, 2016	December 31, 2015
Service cost	\$ 135,694	461,584	\$ -	-	\$ -	-
Interest cost	514,552	1,859,097	30,143	130,382	-	-
Expected return on plan assets	(303,915)	(1,320,711)	-	-	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
Amount of recognized gains and losses	703,785	2,340,463	-	60,186	-	-
Amount of prior service cost recognized	14,791	61,077	25,776	103,104	-	-
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-	-	-
Total net periodic benefit cost	\$ 1,064,907	3,401,510	\$ 55,919	293,672	\$ -	-

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

(1) - (13) No change

14. CONTINGENCIES

A. Contingent Commitments

(1) None

(2) Not applicable

(3) Not applicable

B. Assessments

No change

C. Gain Contingencies

None

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

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

E. Joint and Several Liabilities

None

F. All Other Contingencies

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

On October 26, 2011 the Brazilian Superintendence of Private Insurance ("SUSEP") attempted to serve National Western with a subpoena regarding an administrative proceeding initiated by SUSEP in which it alleged that National Western was operating as an insurance company in Brazil without due authorization. National Western had been informed that SUSEP was attempting to impose a penal fine, based on currency exchange rates at that time, of approximately \$6.0 billion on the company. SUSEP unsuccessfully

NOTES TO FINANCIAL STATEMENTS

attempted to serve National Western with notice regarding this matter. National Western does not transact business in Brazil and has no officers, employees, property, or assets in Brazil. National Western believes that SUSEP has no jurisdiction over the company, that SUSEP's attempts at service of process were invalid, and that any penal fine would be unenforceable. In addition, a new law recently enacted in Brazil would limit the amount of any penal fine to 3 million reais (approximately \$800,000 based on current exchange rates). For the reasons described above, the Company does not believe that this matter meets the definition of a material pending legal proceeding as such term is defined in Item 103 of Regulation S-K but has included the foregoing description solely due to the purported amount of the fine sought at that time. Nonetheless, National Western is in discussions with SUSEP in an effort to resolve this matter. No conclusion can be drawn at this time as to the outcome of these discussions, or whether they will continue, or how any such outcome may impact the Company's business, results of operations, or financial condition. However, in light of the pendency of discussions with Brazilian authorities, National Western has ceased accepting new applications from residents in Brazil.

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

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

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

15. LEASES

No change

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

The Company had commitments to purchase investment securities totaling \$3,056,188 and \$837,770 in the normal course of business at March 31, 2016 and December 31, 2015, respectively, which are accrued on the balance sheet.

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENT

A. Assets Measured at Fair Value on a Recurring Basis

(1) Fair value measurements at reporting date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
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				
	395,866	-	-	395,866
Parent, Subsidiaries and Affiliates	-	-	273,811,027	273,811,027
Total Common Stocks	395,866	-	273,811,027	274,206,893
Derivative assets				
Interest rate contracts				
	-	-	42,178,809	42,178,809
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	42,178,809	42,178,809
Separate account assets				
Total assets at fair value	\$ 395,866	-	315,989,836	316,385,702
b. Liabilities at fair value				
Policyholder account balances				
	-	-	63,307,984	63,307,984
Other liabilities	-	-	3,801,143	3,801,143
Total liabilities at fair value	\$ -	-	67,109,127	67,109,127

NOTES TO FINANCIAL STATEMENTS

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

Description	Beginning Balance at 01/01/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2016
a. Assets:										
Loan-Backed and Structured Securities (NAIC 3-6)										
Residential Mortgaged-Backed Securities	\$ -	-	-	-	-	-	-	-	-	-
Commercial Mortgaged-Backed Securities	-	-	-	-	-	-	-	-	-	-
Derivatives	38,408,768	-	-	(12,901,264)	-	18,493,230	-	-	(1,821,925)	42,178,809
Credit Contracts	-	-	-	-	-	-	-	-	-	-
Other Fund Investments										
Hedge Fund High-Yield Debt Securities	-	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-	-
Common Stock	269,972,140	-	-	-	3,838,887	-	-	-	-	273,811,027
Total Assets	\$ 308,380,908	-	-	(12,901,264)	3,838,887	18,493,230	-	-	(1,821,925)	315,989,836
b. Liabilities:										
Policyholder account balances	\$ 58,358,881	-	-	(11,722,202)	-	18,493,230	-	-	(1,821,925)	63,307,984
Other liabilities	4,487,027	-	-	(824,433)	-	-	167,491	-	(28,942)	3,801,143
Total Liabilities	\$ 62,845,908	-	-	(12,546,635)	-	18,493,230	167,491	-	(1,850,867)	67,109,127

(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	March 31, 2016					
	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 10,277,742,646	9,858,720,392	-	10,277,742,646	-	-
Common stock	\$ 274,206,893	274,206,893	395,866	-	273,811,027	-
Mortgage loans	\$ 190,158,000	85,372,300	-	-	190,158,000	-
Other invested assets	\$ 12,432,976	195,220	-	-	12,432,976	-
Cash and short-term investments	\$ 107,328,063	107,328,063	107,328,063	-	-	-
Contract loans	\$ 112,860,126	60,256,262	-	-	112,860,126	-
Derivatives	\$ 42,178,809	42,178,809	-	-	42,178,809	-
Policyholder account balances	\$ 63,307,984	63,307,984	-	-	63,307,984	-

D. Not applicable

21. OTHER ITEMS

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring

The Company has not entered into any troubled debt restructuring.

C. Other Disclosures

No change

D. Business Interruption Insurance Recoveries

The Company had no recoveries from business interruption insurance.

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits

The Company had no transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

No change

G. Retained Assets

None

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through 5/11/2016 for the statutory statement issued on 5/11/2016.

None

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through 5/11/2016 for the statutory statement issued on 5/11/2016.

None

23. REINSURANCE

No change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No change

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

No change

26. INTERCOMPANY POOLING ARRANGEMENTS

No change

27. STRUCTURED SETTLEMENTS

No change

28. HEALTH CARE RECEIVABLES

A. No change

B. No change

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No change

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

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS

No change

35. LOSS/CLAIM ADJUSTMENT EXPENSES

No change

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
 Colorado Division of Insurance

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

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

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

GENERAL INTERROGATORIES

7.2 If yes, give full information

.....

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

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

.....

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

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

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

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

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

Yes [X] No []

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

.....

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

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ _____	\$ _____
14.22 Preferred Stock	\$ _____	\$ _____
14.23 Common Stock	\$ <u>269,972,140</u>	\$ <u>273,811,027</u>
14.24 Short-Term Investments	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate	\$ _____	\$ _____
14.26 All Other	\$ _____	\$ _____
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>269,972,140</u>	\$ <u>273,811,027</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ _____	\$ _____

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes 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	\$ _____
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ _____
16.3 Total payable for securities lending reported on the liability page	\$ _____

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

Yes [X] No []

18.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

	1 Amount
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	\$ _____
1.12 Residential Mortgages	\$ _____
1.13 Commercial Mortgages	\$ <u>85,372,300</u>
1.14 Total Mortgages in Good Standing	\$ <u><u>85,372,300</u></u>
1.2 Long-Term Mortgages in Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	\$ _____
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$ _____
1.32 Residential Mortgages	\$ _____
1.33 Commercial Mortgages	\$ _____
1.34 Total Mortgages with Interest Overdue more than Three Months	\$ _____
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$ _____
1.42 Residential Mortgages	\$ _____
1.43 Commercial Mortgages	\$ _____
1.44 Total Mortgages in Process of Foreclosure	\$ _____
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ <u><u>85,372,300</u></u>
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$ _____
1.62 Residential Mortgages	\$ _____
1.63 Commercial Mortgages	\$ _____
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$ _____
2. Operating Percentages:	
2.1 A&H loss percent	_____ %
2.2 A&H cost containment percent	_____ %
2.3 A&H expense percent excluding cost containment expenses	_____ %
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$ _____
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.	\$ _____

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
<div style="position: absolute; top: 50%; left: 50%; transform: translate(-50%, -50%); font-size: 48px; font-weight: bold;">NONE</div>								

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	115,377	667,376			782,753	
2. Alaska	AK	L	5,205				5,205	
3. Arizona	AZ	L	2,427,635	7,743,824			10,171,459	
4. Arkansas	AR	L	632,782	10,336,348			10,969,130	
5. California	CA	L	4,218,139	28,756,181			32,974,320	178,634
6. Colorado	CO	L	382,949	5,474,724			5,857,673	192,000
7. Connecticut	CT	L	300,102	450			300,552	
8. Delaware	DE	L	147,549	68			147,617	
9. District of Columbia	DC	L	49,562	1,387			50,949	
10. Florida	FL	L	3,885,655	18,607,057	1,234		22,493,946	
11. Georgia	GA	L	297,089	5,236,610			5,533,699	
12. Hawaii	HI	L	59,979	267,263			327,242	
13. Idaho	ID	L	7,492	837,627			845,119	
14. Illinois	IL	L	1,783,060	3,132,358			4,915,418	
15. Indiana	IN	L	352,973	906,509			1,259,482	
16. Iowa	IA	L	305,868	2,220,097			2,525,965	
17. Kansas	KS	L	323,038	3,784,049			4,107,087	
18. Kentucky	KY	L	1,030,310	1,361,205			2,391,515	
19. Louisiana	LA	L	925,033	2,842,148			3,767,181	
20. Maine	ME	L	2,561	444,124			446,685	
21. Maryland	MD	L	388,500	3,221,912			3,610,412	
22. Massachusetts	MA	L	136,445	125,244			261,689	
23. Michigan	MI	L	710,168	15,349,618			16,059,786	
24. Minnesota	MN	L	467,921	1,317,076			1,784,997	
25. Mississippi	MS	L	35,916	1,211,505			1,247,421	
26. Missouri	MO	L	228,176	4,918,607			5,146,783	
27. Montana	MT	L	737,755	395,110			1,132,865	
28. Nebraska	NE	L	13,103	3,740,059			3,753,162	
29. Nevada	NV	L	148,380	436,251			584,631	
30. New Hampshire	NH	L	1,887	761,686			763,573	
31. New Jersey	NJ	L	19,881	729,864			749,745	
32. New Mexico	NM	L	109,457	1,870,886			1,980,343	
33. New York	NY	N	49,351	484,844			534,195	
34. North Carolina	NC	L	601,742	5,052,869			5,654,611	
35. North Dakota	ND	L	1,602,488	166,577			1,769,065	
36. Ohio	OH	L	2,398,458	2,929,627			5,328,085	
37. Oklahoma	OK	L	353,372	5,358,677			5,712,049	
38. Oregon	OR	L	21,879	377,890			399,769	
39. Pennsylvania	PA	L	200,972	1,120,776			1,321,748	45,000
40. Rhode Island	RI	L	9,419	671,176			680,595	
41. South Carolina	SC	L	263,553	(7,265)			256,288	
42. South Dakota	SD	L	111,465	692,059			803,524	
43. Tennessee	TN	L	1,050,674	5,571,392			6,622,066	
44. Texas	TX	L	4,855,457	3,903,562	365,501		9,124,520	387,076
45. Utah	UT	L	252,466	1,007,330			1,259,796	
46. Vermont	VT	L	1,375	4,500			5,875	
47. Virginia	VA	L	576,729	1,502,844			2,079,573	
48. Washington	WA	L	212,136	500,225			712,361	
49. West Virginia	WV	L	15,157	368,851			384,008	
50. Wisconsin	WI	L	560,162	3,223,348			3,783,510	
51. Wyoming	WY	L	29,167	975			30,142	
52. American Samoa	AS	L	68,793	450			69,243	
53. Guam	GU	L	15,208	65			15,273	
54. Puerto Rico	PR	L	103,837	4,807,297			4,911,134	
55. US Virgin Islands	VI	L	44,300	345,057			389,357	
56. Northern Mariana Islands	MP	L	1,808				1,808	
57. Canada	CAN	N	44,930				44,930	
58. Aggregate Other Alien	OT	X X X	31,132,543	1,500,673			32,633,216	
59. Subtotal	(a) 55		64,827,388	166,281,022	366,735		231,475,145	802,710
90. Reporting entity contributions for employee benefits plans		X X X						
91. Dividends or refunds applied to purchase paid-up additions and annuities		X X X						
92. Dividends or refunds applied to shorten endowment or premium paying period		X X X						
93. Premium or annuity considerations waived under disability or other contract provisions		X X X						
94. Aggregate other amounts not allocable by State		X X X						
95. Totals (Direct Business)		X X X	64,827,388	166,281,022	366,735		231,475,145	802,710
96. Plus Reinsurance Assumed		X X X						
97. Totals (All Business)		X X X	64,827,388	166,281,022	366,735		231,475,145	802,710
98. Less Reinsurance Ceded		X X X	5,821,764				5,821,764	
99. Totals (All Business) less Reinsurance Ceded		X X X	59,005,624	166,281,022	366,735		225,653,381	802,710

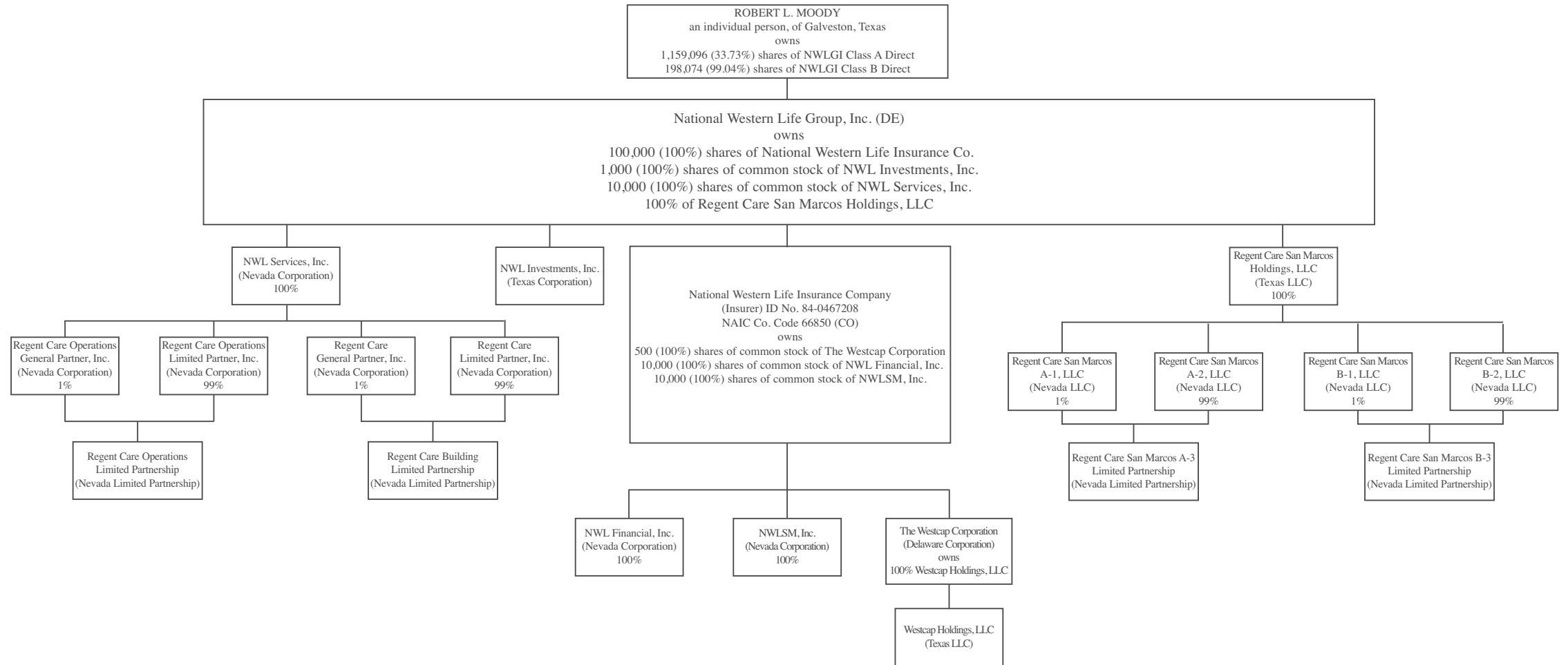
DETAILS OF WRITE-INS							
58001. BRA BRAZIL		X X X	5,936,546				5,936,546
58002. VEN VENEZUELA		X X X	4,782,504	17,102			4,799,606
58003. TWN TAIWAN		X X X	3,584,674				3,584,674
58998. Summary of remaining write-ins for Line 58 from overflow page		X X X	16,828,819	1,483,571			18,312,390
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		X X X	31,132,543	1,500,673			32,633,216
9401.		X X X					
9402.		X X X					
9403.		X X X					
9498. Summary of remaining write-ins for Line 94 from overflow page		X X X					
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		X X X					

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

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		66850	84-0467208				National Western Life Insurance Company	CO	RE	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	47-3339380			NASDAQ	National Western Life Group, Inc.	DE	UPD	Board of Directors	Board	100.0	Board of Directors	
		00000	74-2857892				NWL Financial, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	86-0879628				NWL Services, Inc.	NV	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2721162				NWL Investments, Inc.	TX	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	27-1410182				NWLSM, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	64-0444474				The Westcap Corporation	DE	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	
		00000	26-1690656				Regent Care San Marcos Holdings, LLC	TX	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2949517				Regent Care Operations General Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2949516				Regent Care Operations Limited Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00000	74-2949971				Regent Care Operations Limited Partnership	NV	NIA	Regent Care Operations General Partner, Inc.	Ownership	1.0	Board of Directors	
		00000	74-2949971				Regent Care Operations Limited Partnership	NV	NIA	Regent Care Operations Limited Partner, Inc.	Ownership	99.0	Board of Directors	
		00001	74-2947549				Regent Care General Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00002	74-2947548				Regent Care Limited Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	
		00003	74-2949772				Regent Care Building Limited Partnership	NV	NIA	Regent Care General Partner, Inc.	Ownership	1.0	Board of Directors	
		00004	74-2949772				Regent Care Building Limited Partnership	NV	NIA	Regent Care Limited Partner, Inc.	Ownership	99.0	Board of Directors	
		00005	77-0588945				Westcap Holdings, LLC	TX	DS	The Westcap Corporation	Ownership	100.0	Board of Directors	
		00006	20-4679754				Regent Care San Marcos A-1, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00007	20-4679892				Regent Care San Marcos A-2, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00008	20-4679956				Regent Care San Marcos A-3 Limited Partnership	NV	NIA	Regent Care San Marcos A-1, LLC	Ownership	1.0	Board of Directors	
		00009	20-4679956				Regent Care San Marcos A-3 Limited Partnership	NV	NIA	Regent Care San Marcos A-2, LLC	Ownership	99.0	Board of Directors	
		00010	20-4680017				Regent Care San Marcos B-1, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00011	20-4680057				Regent Care San Marcos B-2, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	
		00012	87-0794172				Regent Care San Marcos B-3 Limited Partnership	NV	NIA	Regent Care San Marcos B-1, LLC	Ownership	1.0	Board of Directors	
		00013	87-0794172				Regent Care San Marcos B-3 Limited Partnership	NV	NIA	Regent Care San Marcos B-2, LLC	Ownership	99.0	Board of Directors	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterik	Explanation
0	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



66850201649000101



66850201636500101



66850201644500101



66850201644700101

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation**ASSETS**

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Utility & other deposits	108,098	108,098		
2505. Returned checks and collection items	10,913	10,913		
2506. Bills Receivable	3,224	3,224		
2507. Cash Advances	238	238		
2508. Mortgage loans - negative escrow				4,569
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	122,473	122,473		4,569

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
		2 Life Insurance Premiums	3 Annuity Considerations				
58004. PER PERU	X X X	2,763,075				2,763,075	
58005. CHL CHILE	X X X	2,543,547	2,001			2,545,548	
58006. COL COLOMBIA	X X X	2,157,469	60,000			2,217,469	
58007. ARG ARGENTINA	X X X	2,139,685	11,109			2,150,794	
58008. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	X X X	390,142	1,403,559			1,793,701	
58009. ECU ECUADOR	X X X	1,787,405				1,787,405	
58010. HTI HAITI	X X X	1,279,929	935			1,280,864	
58011. RUS RUSSIA	X X X	500,411				500,411	
58012. SLV EL SALVADOR	X X X	422,204				422,204	
58013. PHL PHILIPPINES	X X X	391,463				391,463	
58014. BOL BOLIVIA	X X X	314,332				314,332	
58015. URY URUGUAY	X X X	300,760				300,760	
58016. MEX MEXICO	X X X	293,400				293,400	
58017. DOM DOMINICAN REPUBLIC	X X X	276,307				276,307	
58018. HND HONDURAS	X X X	176,802				176,802	
58019. CRI COSTA RICA	X X X	164,516				164,516	
58020. GTM GUATEMALA	X X X	143,482				143,482	
58021. NIC NICARAGUA	X X X	134,239				134,239	
58022. PRT PORTUGAL	X X X	126,763				126,763	
58023. KAZ KAZAKHSTAN	X X X	104,298				104,298	
58024. PRY PARAGUAY	X X X	66,976				66,976	
58025. CHN CHINA	X X X	51,356	400			51,756	
58026. ESP SPAIN	X X X	37,312				37,312	
58027. PAN REPUBLIC OF PANAMA	X X X	32,199				32,199	
58028. UKR UKRAINE	X X X	30,005				30,005	
58029. ARM ARMENIA	X X X	25,623				25,623	
58030. BEL BELGIUM	X X X	24,604				24,604	
58031. CHE SWITZERLAND	X X X	18,872				18,872	
58032. JAM JAMAICA	X X X	17,848				17,848	
58033. GUY GUYANA	X X X	16,444				16,444	
58034. BLR BELARUS	X X X	14,034				14,034	
58035. IDN INDONESIA	X X X	13,658				13,658	
58036. AUT AUSTRIA	X X X	12,000				12,000	
58037. GBR UNITED KINGDOM	X X X	9,672				9,672	
58038. FRA FRANCE	X X X	9,341	300			9,641	
58039. AUS AUSTRALIA	X X X	5,989	3,000			8,989	
58040. ITA ITALY	X X X	6,544	300			6,844	
58041. MHL MICRONESIA/MARSHALL ISLAND	X X X	6,679				6,679	
58042. DEU GERMANY	X X X	4,344	1,967			6,311	
58043. DNK DENMARK	X X X	4,189				4,189	
58044. ANT NETHERLANDS ANTILLES	X X X	3,798				3,798	
58045. ISR ISRAEL	X X X	1,525				1,525	
58046. IND INDIA	X X X	1,000				1,000	
58047. JPN JAPAN	X X X	838				838	
58048. SRB SERBIA	X X X	825				825	
58049. NLD NETHERLANDS	X X X	801				801	
58050. VGB BRITISH VIRGIN ISLANDS	X X X	625				625	
58051. FWI FRENCH WEST INDIES	X X X	600				600	
58052. NZL NEW ZEALAND	X X X	483				483	
58053. GRC GREECE	X X X	179				179	
58054. KOR REPUBLIC OF KOREA	X X X	132				132	
58055. ALB ALBANIA	X X X	120				120	
58056. SWE SWEDEN	X X X	(25)				(25)	
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	X X X	16,828,819	1,483,571			18,312,390	

SCHEDULE A - VERIFICATION**Real Estate**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	708,020	709,452
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	358	1,432
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	707,662	708,020
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	707,662	708,020

SCHEDULE B - VERIFICATION**Mortgage Loans**

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	71,328,722	118,501,313
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	15,427,750	17,170,851
2.2 Additional investment made after acquisition	113,750	94,960
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	858,935	64,715,014
8. Deduct amortization of premium and mortgage interest points and commitment fees	(11,013)	(276,612)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	86,022,300	71,328,722
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	85,372,300	70,678,722
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	85,372,300	70,678,722

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

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	295,864	12,570,308
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		195,220
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	4,801	3,820,336
6. Total gain (loss) on disposals		(3,635,643)
7. Deduct amounts received on disposals		12,654,357
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	300,665	295,864
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	300,665	295,864

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,140,797,927	9,567,825,607
2. Cost of bonds and stocks acquired	120,278,304	1,309,930,117
3. Accrual of discount	1,761,279	7,691,355
4. Unrealized valuation increase (decrease)	3,897,322	(4,097,287)
5. Total gain (loss) on disposals	1,049,853	9,536,142
6. Deduct consideration for bonds and stocks disposed of	133,000,712	741,375,602
7. Deduct amortization of premium	1,856,688	8,712,405
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	10,132,927,285	10,140,797,927
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,132,927,285	10,140,797,927

SCHEDULE D - PART 1B

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

S102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,624,791,402	351,417,266	373,463,807	(103,623,784)	5,499,121,077			5,624,791,402
2. NAIC 2 (a)	4,206,726,660	129,641,922	74,397,799	19,991,349	4,281,962,132			4,206,726,660
3. NAIC 3 (a)	108,822,417		196,155	63,576,251	172,202,513			108,822,417
4. NAIC 4 (a)	20,929,618		47,489	19,981,041	40,863,170			20,929,618
5. NAIC 5 (a)								
6. NAIC 6 (a)			900	900				
7. Total Bonds	9,961,270,097	481,059,188	448,106,150	(74,243)	9,994,148,892			9,961,270,097
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	9,961,270,097	481,059,188	448,106,150	(74,243)	9,994,148,892			9,961,270,097

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

NAIC 1 \$ 0; NAIC 2 \$ 39,932,310; 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	95,496,190	X X X	95,496,190	20,297	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	90,782,640	117,943,657
2. Cost of short-term investments acquired	295,368,841	1,488,540,035
3. Accrual of discount		23,109
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	290,655,291	1,515,724,161
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	95,496,190	90,782,640
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	95,496,190	90,782,640

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	38,408,768
2.	Cost Paid/(Consideration Received) on additions	18,493,230
3.	Unrealized Valuation increase/(decrease)	3,732,671
4.	Total gain (loss) on termination recognized	(16,633,935)
5.	Considerations received/(paid) on terminations	1,821,925
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	42,178,809
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	42,178,809

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	
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	
4.22	Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

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

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

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14	42,178,809	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		42,178,809
4. Part D, Section 1, Column 5	42,178,809	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		

Fair Value Check

7. Part A, Section 1, Column 16	42,178,809	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		42,178,809
10. Part D, Section 1, Column 8	42,178,809	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

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

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		135,953,959
2. Cost of cash equivalents acquired	65,412,043	177,222,562
3. Accrual of discount	20,267	132,479
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	25,500,000	313,309,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	39,932,310	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	39,932,310	

SCHEDULE A - PART 2

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

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

EO1

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

1 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						
0243400	Conroe	TX		03/29/2016	4.250	1,492,500		2,200,000
0243000	Cypress	TX		01/28/2016	4.500	5,700,000		7,600,000
0243200	Jacksonville	NC		03/02/2016	4.500	945,250		1,920,000
0242800	Richmond	TX		11/30/2015	10.000		113,750	11,225,000
0243300	Tavares	FL		03/15/2016	4.750	390,000		4,100,000
0243100	Tupelo	MS		01/28/2016	4.500	6,900,000		9,200,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	15,427,750	113,750	36,245,000
0899999 Total Mortgages in good standing				X X X	X X X	15,427,750	113,750	36,245,000
3399999 Totals				X X X	X X X	15,427,750	113,750	36,245,000

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					
0242300	Akron	OH		03/25/2015		1,009,102								5,774			
0237200	Amarillo	TX		02/10/2006		1,330,362								12,883			
0242400	Anderson	SC		08/05/2015		1,742,892								9,353			
0230200	Austin	TX		04/15/1999		2,846,577								90,390			
0241900	Brownsville	TX		10/01/2013		2,480,943								33,073			
0242600	Cincinnati	OH		10/23/2015		993,099								5,746			
0236500	Columbus	OH		02/18/2005		292,786								1,636			
0240800	Conroe	TX		12/21/2011		342,877								11,458			
0243000	Cypress	TX		01/28/2016										16,625			
0241500	El Paso	TX		11/29/2012		2,360,828								20,978			
0238600	Fort Worth	TX		10/24/2008		1,589,280								11,545			
0242100	Glen Saint Mary	FL		03/11/2014		1,303,898								7,460			
0238900	Hammond	IN		06/05/2009		3,234,161								13,625			
0238100	Houston	TX		07/13/2007		471,449								6,606			
0241100	Houston	TX		07/31/2012		1,219,229								7,169			
0241700	Houston	TX		07/11/2013		975,171								25,380			
0242500	Huntsville	AL		08/26/2015		975,280								20,156			
0242900	Indianapolis	IN		12/22/2015		7,462,500								37,633			
0240100	Katy	TX		03/14/2011		3,388,097								87,921			
0236100	Keller	TX		11/16/2004		842,782								11,292			
0233600	Kenner	LA		04/19/2001		45,842								27,360			
0237600	La Porte	TX		11/17/2006		569,458								8,685			
0238400	Lake Charles	LA		07/30/2008		696,747								11,768			
0241600	Marana	AZ		05/01/2013		1,733,366								11,313			
0238500	Mentor	OH		08/22/2008		598,504								4,418			
0240500	Mont Belvieu	TX		04/21/2011		752,001								19,602			
0241000	Oroville	CA		05/07/2012		6,362,491								32,622			
0240600	Port Arthur	TX		05/23/2011		1,512,697								22,421			
0241800	Red Bluff	CA		08/19/2013		1,277,846								7,884			
0238000	Reno	NV		03/27/2007		6,483,797								83,997			
0237900	Rockford	IL		02/28/2007		4,160,039								62,291			
0241400	Saginaw	TX		11/29/2012		678,798								10,350			
0234800	San Antonio	TX		05/29/2002		677,140								9,085			
0237100	San Antonio	TX		12/22/2005		846,348								25,740			
0240200	San Antonio	TX		03/15/2011		262,208								16,682			

E02.1

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)					
0236000	San Dimas	CA		04/19/2004		1,713,978							12,518			
0237500	Seabrook	TX		11/17/2006		473,361							7,220			
0237400	The Woodlands	TX		11/14/2006		667,753							5,858			
0242700	The Woodlands	TX		11/30/2015		497,500							5,406			
0243100	Tupelo	MS		01/28/2016									22,042			
0236300	Waco	TX		12/30/2004		538,742							4,366			
0241300	Wasilla	AK		09/25/2012		746,526							4,402			
023790A	West Lafayette	OH		12/21/2012		727,265							6,202			
0299999 Mortgages with partial repayments						66,883,720							858,935			
0599999 Totals						66,883,720							858,935			

E022

SCHEDULE BA - PART 2

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

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

EO3

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)						
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)
02376U-AA-3	AMERICAN AIRLINES 2016-1 AA		01/12/2016	Goldman Sachs		3,000,000	3,000,000.00		1FE
00185A-AK-0	AON PLC	F	03/29/2016	VARIOUS		15,067,660	15,000,000.00	13,993	2FE
00206R-CT-7	AT&T INC		01/29/2016	Barclays		499,670	500,000.00		2FE
06051G-FS-3	BANK OF AMERICA CORP		02/17/2016	U.S. Bank		2,027,640	2,000,000.00	4,521	2FE
092113-AL-3	BLACK HILLS CORP		01/08/2016	U.S. Bank		1,495,455	1,500,000.00		2FE
099724-AJ-5	BORGWARNER INC		02/12/2016	Stifel Nicolaus		1,898,580	2,000,000.00	28,688	2FE
166764-BD-1	CHEVRON CORP		01/20/2016	VARIOUS		7,990,190	8,000,000.00	48,874	1FE
172967-KG-5	CITIGROUP INC.		01/05/2016	Citigroup		5,992,020	6,000,000.00		2FE
12626P-AM-5	CRH AMERICA INC		02/17/2016	Barclays		749,759	735,000.00	7,437	2FE
277432-AR-1	EASTMAN CHEMICAL CO		02/12/2016	Barclays		481,620	500,000.00	8,075	2FE
26867L-AL-4	EMD FINANCE LLC		01/21/2016	JP Morgan		7,206,680	7,525,000.00	86,139	2FE
26875P-AP-6	EOG RESOURCES INC		01/11/2016	JP Morgan		1,997,080	2,000,000.00		2FE
30219G-AM-0	EXPRESS SCRIPTS HOLDING		02/22/2016	Citigroup		2,984,010	3,000,000.00		2FE
443510-AG-7	HUBBELL INC		02/23/2016	JP Morgan		29,773,200	30,000,000.00		1FE
50540R-AQ-5	LAB CORP OF AMER HLDGS		02/16/2016	Bank Of America		1,973,300	2,000,000.00	3,600	2FE
61166W-AU-5	MONSANTO CO		01/19/2016	Citigroup		4,798,770	5,000,000.00	35,531	1FE
61746B-DZ-6	MORGAN STANLEY		02/12/2016	VARIOUS		4,030,280	4,000,000.00	4,736	1FE
67103H-AE-7	O'REILLY AUTOMOTIVE INC.		03/01/2016	U.S. Bank		2,994,960	3,000,000.00		2FE
73755L-AM-9	POTASH CORP - SASKATCHEWAN	A	02/12/2016	Stifel Nicolaus		464,125	500,000.00	5,708	1FE
775109-BE-0	ROGERS COMMUNICATIONS INC.	A	02/17/2016	JP Morgan		503,415	500,000.00	3,726	2FE
78355H-KB-4	RYDER SYSTEM INC		02/17/2016	Wells Fargo		4,995,900	5,000,000.00		2FE
863667-AN-1	STRYKER CORP		03/03/2016	JP Morgan		4,967,400	5,000,000.00		2FE
883203-BW-0	TEXTRON INC		03/07/2016	Stifel Nicolaus		3,496,880	3,500,000.00		2FE
89352H-AT-6	TRANS-CANADA PIPELINES	A	01/22/2016	Deutsche Bank		995,810	1,000,000.00		1FE
91324P-CV-2	UNITEDHEALTH GROUP INC		02/22/2016	Wells Fargo		4,996,050	5,000,000.00		1FE
98956P-AF-9	ZIMMER BIOMET HOLDINGS		02/16/2016	Bank Of America		4,897,850	5,000,000.00	68,042	2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	120,278,304	121,260,000.00	319,070	X X X
8399997	Total Bonds Part 3				X X X	120,278,304	121,260,000.00	319,070	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	120,278,304	121,260,000.00	319,070	X X X
9999999	Totals				X X X	120,278,304	X X X	319,070	X X X

E04

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	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		03/21/2016	PRINCIPAL RECEIPT		52,028	52,028.50	52,272	52,050		(22)		(22)		52,029			582	06/20/2026	1	
38373X-R5-7	GNMA 2002-48-OD		03/16/2016	PRINCIPAL RECEIPT		239,956	239,956.30	240,181	239,871		85		85		239,956			2,323	04/16/2032	1	
38374H-W7-1	GNMA 2004-75-VB		03/21/2016	PRINCIPAL RECEIPT		253,206	253,206.04	254,885	253,203		4		4		253,206			2,809	11/20/2027	1	
38376V-VU-8	GNMA 2010-17 JV		03/16/2016	PRINCIPAL RECEIPT		1,126,510	1,126,510.35	1,119,822	1,125,347		1,163		1,163		1,126,510			10,994	11/16/2026	1	
38378A-YY-1	GNMA 2011-157 CV		03/16/2016	PRINCIPAL RECEIPT		50	49.56	50	50						50				11/16/2030	1	
362159-5X-9	GNMA POOL 158462		03/15/2016	PRINCIPAL RECEIPT		2,400	2,399.76	2,336	2,396		4		4		2,400			25	10/15/2016	1	
36217G-F2-8	GNMA POOL 192885		03/15/2016	PRINCIPAL RECEIPT		59	59.25	57	59						59			1	12/15/2016	1	
36218L-J4-8	GNMA POOL 225383		03/15/2016	PRINCIPAL RECEIPT		1,454	1,454.40	1,422	1,443		11		11		1,454			19	06/15/2021	1	
0599999	Total - Bonds - U.S. Governments				X X X	1,675,663	1,675,664.16	1,671,025	1,674,419		1,245		1,245		1,675,664			16,753	X X X	X X X	
3133EE-SN-1	FEDERAL FARM CREDIT BANK		03/30/2016	CALLED @ 100.0000000		5,000,000	5,000,000.00	4,995,000	4,995,287		85		85		4,995,372		4,629	4,629	51,072	06/04/2027	1
3133T9-NW-1	FHLMC 1948 PJ		03/15/2016	PRINCIPAL RECEIPT		18,925	18,925.38	18,822	18,852		73		73		18,925			209	03/15/2027	1	
312903-GL-5	FHLMC 1989-112-I		03/15/2016	PRINCIPAL RECEIPT		6,686	6,686.10	5,683	6,502		185		185		6,686			77	01/15/2021	1	
312904-SN-6	FHLMC 1990-1015-F		03/15/2016	PRINCIPAL RECEIPT		3,978	3,978.18	3,624	3,882		96		96		3,978			55	11/15/2020	1	
312903-VF-1	FHLMC 1990-139-G		03/15/2016	PRINCIPAL RECEIPT		761	761.28	673	741		20		20		761			9	04/15/2021	1	
312905-FG-2	FHLMC 1991-1053-G		03/15/2016	PRINCIPAL RECEIPT		1,694	1,694.09	1,517	1,637		57		57		1,694			20	03/15/2021	1	
312905-GM-8	FHLMC 1991-1055-H		03/15/2016	PRINCIPAL RECEIPT		5,015	5,014.52	4,529	4,894		121		121		5,015			59	03/15/2021	1	
312905-TW-2	FHLMC 1991-1069-J		03/15/2016	PRINCIPAL RECEIPT		5,558	5,558.29	4,485	5,362		197		197		5,558			62	04/15/2021	1	
312906-BR-0	FHLMC 1991-1094-K		03/15/2016	PRINCIPAL RECEIPT		3,477	3,477.00	3,193	3,403		74		74		3,477			45	06/15/2021	1	
312906-NM-8	FHLMC 1991-1109-I		03/15/2016	PRINCIPAL RECEIPT		3,737	3,737.20	3,332	3,633		104		104		3,737			43	08/15/2021	1	
312906-RX-0	FHLMC 1991-1119-H		03/15/2016	PRINCIPAL RECEIPT		7,152	7,151.89	6,765	7,044		108		108		7,152			91	08/15/2021	1	
312907-FV-5	FHLMC 1991-1142-IA		03/15/2016	PRINCIPAL RECEIPT		7,005	7,005.00	6,230	6,797		208		208		7,005			96	10/15/2021	1	
3133TC-ZY-7	FHLMC 2042 T		03/15/2016	PRINCIPAL RECEIPT		4,800	4,799.95	4,828	4,833		(33)		(33)		4,800			45	03/15/2028	1	
31339M-XX-1	FHLMC 2399 EN		03/15/2016	PRINCIPAL RECEIPT		9,397	9,397.25	9,286	9,288		110		110		9,397			100	01/15/2032	1	
31339W-GU-4	FHLMC 2424 OP		03/15/2016	PRINCIPAL RECEIPT		10,359	10,359.07	10,382	10,362		(3)		(3)		10,359			103	03/15/2032	1	
31392R-JK-8	FHLMC 2470-QG		03/15/2016	PRINCIPAL RECEIPT		80,154	80,153.90	81,507	80,882		(728)		(728)		80,154			590	07/15/2032	1	
31393F-SY-8	FHLMC 2522-TC		03/15/2016	PRINCIPAL RECEIPT		233,826	233,826.40	234,044	233,583		244		244		233,826			2,146	11/15/2022	1	
31392X-MQ-8	FHLMC 2523-ND		03/15/2016	PRINCIPAL RECEIPT		189,069	189,069.20	193,914	190,407		(1,338)		(1,338)		189,069			1,940	11/15/2022	1	
31393G-VM-3	FHLMC 2533-TC		03/15/2016	PRINCIPAL RECEIPT		122,196	122,196.40	123,189	122,388		(191)		(191)		122,196			1,146	12/15/2022	1	
31393H-E8-1	FHLMC 2543-BL		03/15/2016	PRINCIPAL RECEIPT		139,489	139,488.59	139,772	139,393		96		96		139,489			1,308	12/15/2022	1	
31393G-BH-6	FHLMC 2545-NB		03/15/2016	PRINCIPAL RECEIPT		144,555	144,554.68	148,259	145,753		(1,198)		(1,198)		144,555			1,356	12/15/2022	1	
31393J-DN-5	FHLMC 2553-BG		03/15/2016	PRINCIPAL RECEIPT		276,585	276,584.60	272,944	275,637		948		948		276,585			2,305	10/15/2032	1	
31393J-GE-3	FHLMC 2556-TC		03/15/2016	PRINCIPAL RECEIPT		301,169	301,169.20	307,240	302,938		(1,769)		(1,769)		301,169			2,698	01/15/2023	1	
31393J-LL-0	FHLMC 2557-QU		03/15/2016	PRINCIPAL RECEIPT		608,771	608,770.95	613,402	609,781		(1,010)		(1,010)		608,771			5,367	01/15/2023	1	
31393L-NV-1	FHLMC 2564-QD		03/15/2016	PRINCIPAL RECEIPT		163,765	163,764.81	165,095	164,053		(288)		(288)		163,765			1,536	02/15/2023	1	
31393K-PE-9	FHLMC 2575-DB		03/15/2016	PRINCIPAL RECEIPT		367,044	367,044.07	367,044	367,044						367,044			3,356	02/15/2023	1	

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31393N-N7-0	FHLMC 2590-WK		03/15/2016	PRINCIPAL RECEIPT		480,195	480,194.68	490,513	485,288		(5,093)		(5,093)		480,195				3,774	03/15/2033	1
31393P-CJ-1	FHLMC 2595-CD		03/15/2016	PRINCIPAL RECEIPT		183,746	183,745.55	181,276	182,513		1,232		1,232		183,746				1,468	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		03/15/2016	PRINCIPAL RECEIPT		182,538	182,537.70	186,759	183,108		(571)		(571)		182,538				1,636	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		03/15/2016	PRINCIPAL RECEIPT		687,494	687,494.45	691,782	689,241		(1,746)		(1,746)		687,494				5,027	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		03/15/2016	PRINCIPAL RECEIPT		482,617	482,616.75	485,859	483,856		(1,239)		(1,239)		482,617				3,871	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		03/15/2016	PRINCIPAL RECEIPT		452,883	452,882.93	454,495	453,166		(283)		(283)		452,883				3,916	07/15/2033	1
31394J-KW-6	FHLMC 2673-QL		03/15/2016	PRINCIPAL RECEIPT		184,391	184,390.70	183,829	183,944		446		446		184,391				1,643	09/15/2023	1
31394Y-KL-7	FHLMC 2791-PH		03/15/2016	PRINCIPAL RECEIPT		802,165	802,164.71	815,914	802,856		(691)		(691)		802,165				6,464	05/15/2033	1
31394Y-5K-6	FHLMC 2794-HE		03/15/2016	PRINCIPAL RECEIPT		380,342	380,341.52	374,636	379,424		918		918		380,342				3,082	05/15/2019	1
31394X-VA-1	FHLMC 2797-VH		03/15/2016	PRINCIPAL RECEIPT		780,228	780,228.51	764,446	779,307		921		921		780,229				7,596	07/15/2024	1
31395A-2M-6	FHLMC 2811-VD		03/15/2016	PRINCIPAL RECEIPT		941,445	941,445.14	947,805	941,508		(63)		(63)		941,445				8,478	07/15/2024	1
31395F-3W-2	FHLMC 2835-VB		03/15/2016	PRINCIPAL RECEIPT		780,506	780,505.89	797,336	781,041		(535)		(535)		780,506				6,409	06/15/2021	1
31395E-4K-0	FHLMC 2843-VB		03/15/2016	PRINCIPAL RECEIPT		739,685	739,684.65	751,820	739,917		(233)		(233)		739,685				6,849	08/15/2023	1
31395H-H8-6	FHLMC 2869-NY		03/15/2016	PRINCIPAL RECEIPT		364,626	364,625.70	359,534	362,407		2,218		2,218		364,626				2,887	10/15/2024	1
31395M-UF-4	FHLMC 2922-EC		03/15/2016	PRINCIPAL RECEIPT		127,406	127,405.75	122,787	125,582		1,824		1,824		127,406				1,074	02/15/2025	1
31395T-S6-2	FHLMC 2962-WY		03/15/2016	PRINCIPAL RECEIPT		250,324	250,323.51	254,440	251,449		(1,125)		(1,125)		250,324				2,499	04/15/2025	1
31396A-F2-5	FHLMC 3028-BY		03/15/2016	PRINCIPAL RECEIPT		564,154	564,153.65	561,685	562,831		1,322		1,322		564,154				4,604	09/15/2035	1
31396R-2K-2	FHLMC 3152-LN		03/15/2016	PRINCIPAL RECEIPT		323,341	323,341.30	327,787	325,963		(2,622)		(2,622)		323,341				3,790	05/15/2036	1
31397F-P4-8	FHLMC 3289-ND		03/15/2016	PRINCIPAL RECEIPT		107,185	107,185.20	108,190	107,385		(200)		(200)		107,185				905	06/15/2035	1
31397H-YA-0	FHLMC 3329-JD		03/15/2016	PRINCIPAL RECEIPT		375,522	375,522.45	375,405	375,379		144		144		375,522				4,232	06/15/2036	1
31397H-N8-7	FHLMC 3337-MD		03/15/2016	PRINCIPAL RECEIPT		297,405	297,404.74	298,705	297,498		(93)		(93)		297,405				2,667	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		03/15/2016	PRINCIPAL RECEIPT		345,740	345,739.98	354,991	354,341		(8,601)		(8,601)		345,740				3,426	06/15/2038	1
31398E-S4-7	FHLMC 3548-EB		03/15/2016	PRINCIPAL RECEIPT		61,284	61,283.83	63,809	62,521		(1,238)		(1,238)		61,284				451	07/15/2029	1
31398W-NF-7	FHLMC 3637-KB		03/15/2016	PRINCIPAL RECEIPT		276,241	276,240.90	270,382	273,494		2,746		2,746		276,241				2,052	02/15/2030	1
3137A1-JE-4	FHLMC 3708-BP		03/15/2016	PRINCIPAL RECEIPT		653,426	653,426.45	687,425	673,635		(20,208)		(20,208)		653,426				4,433	02/15/2035	1
3137A3-UK-3	FHLMC 3771-AL		03/15/2016	PRINCIPAL RECEIPT		858,339	858,339.00	818,990	833,411		24,928		24,928		858,339				6,074	12/15/2030	1
3137A7-YZ-7	FHLMC 3827-VD		03/15/2016	PRINCIPAL RECEIPT		2,364,059	2,364,058.86	2,276,700	2,344,135		19,924		19,924		2,364,059				18,376	12/15/2031	1
3137AL-QB-8	FHLMC 4003-WD		03/15/2016	PRINCIPAL RECEIPT		31,807	31,807.25	31,917	31,833		(26)		(26)		31,807				184	04/15/2039	1
313401-WS-6	FHLMC POOL 170208		03/15/2016	PRINCIPAL RECEIPT		132	132.19	132	132						132				2	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		03/15/2016	PRINCIPAL RECEIPT		337	337.08	325	335		2		2		337				5	01/01/2017	1
313603-NF-5	FNMA 1989-101-H		03/25/2016	PRINCIPAL RECEIPT		6,443	6,443.25	5,791	6,309		134		134		6,443				66	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		03/25/2016	PRINCIPAL RECEIPT		2,732	2,731.50	2,457	2,659		72		72		2,732				32	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		03/25/2016	PRINCIPAL RECEIPT		11,090	11,090.40	9,898	10,798		292		292		11,090				136	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		03/25/2016	PRINCIPAL RECEIPT		4,573	4,572.54	4,080	4,458		115		115		4,573				53	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		03/25/2016	PRINCIPAL RECEIPT		4,815	4,815.25	4,162	4,661		154		154		4,815				35	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		03/25/2016	PRINCIPAL RECEIPT		7,860	7,860.24	7,094	7,644		217		217		7,860				58	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		03/25/2016	PRINCIPAL RECEIPT		4,974	4,974.20	4,589	4,876		98		98		4,974				58	05/25/2021	1

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

SCHEDULE D - PART 4

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

1	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)
31358H-H4-0	FNMA 1991-98-J		03/25/2016	PRINCIPAL RECEIPT		2,525	2,525.25	2,623	2,562		(36)		(36)		2,525				33	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		03/25/2016	PRINCIPAL RECEIPT		17,128	17,128.00	16,820	16,833		295		295		17,128				167	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		03/25/2016	PRINCIPAL RECEIPT		35,966	35,965.90	36,156	36,003		(37)		(37)		35,966				401	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		03/25/2016	PRINCIPAL RECEIPT		215,483	215,483.31	212,192	213,897		1,586		1,586		215,483				1,752	11/25/2022	1
31392F-XR-3	FNMA 2002-88-LX		03/25/2016	PRINCIPAL RECEIPT		133,053	133,052.74	133,864	133,069		(17)		(17)		133,053				1,204	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		03/25/2016	PRINCIPAL RECEIPT		512,974	512,974.08	513,776	512,529		445		445		512,974				4,776	01/25/2023	1
31393A-GW-1	FNMA 2003-26-HB		03/25/2016	PRINCIPAL RECEIPT		321,530	321,529.92	315,803	319,331		2,199		2,199		321,530				2,793	04/25/2023	1
31394A-GJ-9	FNMA 2004-54-BL		03/25/2016	PRINCIPAL RECEIPT		92,726	92,726.05	89,712	91,267		1,459		1,459		92,726				762	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		03/25/2016	PRINCIPAL RECEIPT		176,923	176,922.96	164,803	171,158		5,765		5,765		176,923				1,381	09/25/2024	1
31394D-JJ-0	FNMA 2005-29 QE		03/25/2016	PRINCIPAL RECEIPT		158,398	158,398.04	161,517	160,153		(1,755)		(1,755)		158,398				1,273	04/25/2035	1
31394B-7J-7	FNMA 2005-32-AE		03/25/2016	PRINCIPAL RECEIPT		435,338	435,337.95	412,732	426,635		8,703		8,703		435,338				3,903	04/25/2025	1
31395D-LB-3	FNMA 2006-37-DB		03/25/2016	PRINCIPAL RECEIPT		117,927	117,926.90	116,582	117,781		146		146		117,927				1,228	04/25/2035	1
31396Q-UH-0	FNMA 2009-64 TB		03/25/2016	PRINCIPAL RECEIPT		134,356	134,355.87	134,356	134,356						134,356				861	08/25/2029	1
31396Q-Q9-3	FNMA 2009-66-JB		03/25/2016	PRINCIPAL RECEIPT		415,498	415,498.00	393,027	398,455		17,043		17,043		415,498				2,598	09/25/2029	1
31398M-EV-4	FNMA 2010 14 AC		03/25/2016	PRINCIPAL RECEIPT		282,970	282,969.80	268,512	276,094		6,876		6,876		282,970				1,769	03/25/2030	1
31398M-5N-2	FNMA 2010 32 BL		03/25/2016	PRINCIPAL RECEIPT		542,248	542,248.32	570,377	559,921		(17,673)		(17,673)		542,248				4,161	04/25/2040	1
31397Q-7C-6	FNMA 2011 34 VB		03/25/2016	PRINCIPAL RECEIPT		2,076,645	2,076,644.91	2,044,846	2,071,087		5,558		5,558		2,076,645				14,045	04/25/2031	1
3136A1-VZ-5	FNMA 2011-100 VG		01/25/2016	PRINCIPAL RECEIPT		321,931	321,931.27	331,388	322,299		(367)		(367)		321,931				1,073	02/25/2032	1
31397Q-PD-4	FNMA 2011-12 MB		03/25/2016	PRINCIPAL RECEIPT		195,581	195,580.75	192,158	193,692		1,888		1,888		195,581				1,105	02/25/2031	1
31397S-JV-7	FNMA 2011-32 GV		03/25/2016	PRINCIPAL RECEIPT		4,245,536	4,245,536.25	4,157,143	4,231,809		13,728		13,728		4,245,536				28,790	03/25/2030	1
31371E-YY-8	FNMA POOL 250031		03/25/2016	PRINCIPAL RECEIPT		455	454.66	453	453		2		2		455				6	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		03/25/2016	PRINCIPAL RECEIPT		466	466.26	464	465		1		1		466				6	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		03/25/2016	PRINCIPAL RECEIPT		1,182	1,181.90	1,179	1,179		3		3		1,182				18	10/01/2024	1
313614-RV-3	FNMA POOL 50000		03/25/2016	PRINCIPAL RECEIPT		665	665.26	629	659		7		7		665				9	05/01/2017	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Oblig				X X X	32,274,721	32,274,720.75	32,073,616	32,214,968		55,127		55,127		32,270,094		4,629	4,629	268,260	X X X	X X X
023654-AR-7	AMERICA WEST AIRLINES SER 1998-		01/04/2016	Sink PMT @ 100.000000		410,217	410,217.35	410,217	410,217						410,217					01/02/2017	2FE
064159-AR-7	BANK OF NOVA SCOTIA	A	03/14/2016	CALLED @ 100.0000000		5,000,000	5,000,000.00	5,000,000	5,000,000						5,000,000				100,250	03/12/2027	1FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		03/15/2016	PRINCIPAL RECEIPT		47,489	47,489.00	47,324	47,379		110		110		47,489				553	03/15/2029	4AM
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT		01/04/2016	Sink PMT @ 100.000000		372,594	372,594.30	372,594	372,594						372,594					01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		01/04/2016	Sink PMT @ 100.000000		331,463	331,463.04	331,463	331,463						331,463					07/02/2018	1FE
14912L-2Y-6	CATERPILLAR FINANCIAL SERV		03/15/2016	MATURITY		9,000,000	9,000,000.00	8,939,000	8,998,346		1,654		1,654		9,000,000				247,500	03/15/2016	1FE
172967-DE-8	CITIGROUP INC		01/07/2016	MATURITY		11,000,000	11,000,000.00	10,612,770	10,999,114		886		886		11,000,000				291,500	01/07/2016	2FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1A		03/15/2016	Sink PMT @ 100.000000		719,118	719,117.65	719,768	719,162		(44)		(44)		719,118				23,903	03/15/2019	1FE
21079V-AA-1	CONTINENTAL AIRLINES 2010-1A		01/12/2016	Sink PMT @ 100.000000		165,483	165,482.96	163,932	164,571		912		912		165,483					07/12/2022	1FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		03/25/2016	PRINCIPAL RECEIPT		138,914	138,914.32	138,911	138,781		133		133		138,914				1,119	02/25/2035	1FM

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		03/25/2016	PRINCIPAL RECEIPT		175,692	175,692.48	175,684	175,539		153		153		175,692				1,556	01/25/2035	1FM
22540A-BE-7	CSFBMSC INDMAC 1997-1 CL A5		03/25/2016	PRINCIPAL RECEIPT		12,411	12,410.82	9,358	11,045		1,366		1,366		12,411				153	02/25/2028	1AM
251563-FZ-0	DEUTSCHE MTG SECURITIES 2004-5		02/04/2016	Stifel Nicolaus		7,525,000	7,500,000.00	6,735,750	6,925,260		4,382		4,382		6,929,642		595,358	595,358	38,487	07/25/2034	1FM
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	F	03/23/2016	MATURITY		15,000,000	15,000,000.00	14,742,510	14,992,200		7,800		7,800		15,000,000				431,250	03/23/2016	2FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		03/21/2016	PRINCIPAL RECEIPT		40,149	40,148.81	40,149	40,149						40,149				384	12/20/2029	1FM
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		03/25/2016	PRINCIPAL RECEIPT		28,256	28,256.30	28,133	28,125		131		131		28,256				235	09/25/2028	2FM
393505-UU-4	GREEN TREE FINANCIAL CORP 1997		03/15/2016	PRINCIPAL RECEIPT		53,406	53,405.82	53,178	53,405						53,406				538	02/15/2029	1FE
437076-AP-7	HOME DEPOT INC		03/01/2016	MATURITY		15,000,000	15,000,000.00	14,637,590	14,991,977		8,023		8,023		15,000,000				405,000	03/01/2016	1FE
478366-AR-8	JOHNSON CONTROLS INC		01/15/2016	MATURITY		10,000,000	10,000,000.00	9,878,950	9,999,378		622		622		10,000,000				275,000	01/15/2016	2FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		03/25/2016	PRINCIPAL RECEIPT		191,397	191,396.73	196,065	194,193		(2,796)		(2,796)		191,397				1,915	11/25/2034	2FM
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		03/25/2016	VARIOUS		190,830	196,531.48	183,973	183,466		12,689		12,689		196,155		(5,325)	(5,325)	1,520	01/25/2036	3FM
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3		03/25/2016	PRINCIPAL RECEIPT		8,138	8,138.24	8,138	8,138						8,138				75	12/25/2032	1FM
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		03/25/2016	PRINCIPAL RECEIPT		6,761	6,761.50	6,656	6,702		59		59		6,762					11/25/2033	1FM
655844-BB-3	NORFOLK SOUTHERN		01/15/2016	MATURITY		1,000,000	1,000,000.00	995,570	999,970		30		30		1,000,000				28,750	01/15/2016	2FE
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		03/15/2016	PRINCIPAL RECEIPT		81,365	81,365.06	81,352	81,308		58		58		81,365				949	04/15/2029	2AM
72447X-AA-5	PITNEY BOWES INC		01/15/2016	MATURITY		9,000,000	9,000,000.00	8,556,865	8,997,710		2,290		2,290		9,000,000				213,750	01/15/2016	2FE
760985-L6-6	RAMP 2003-RS11-AI6B		03/25/2016	PRINCIPAL RECEIPT		74,741	74,740.60	74,739	74,652		88		88		74,741				679	12/25/2033	1FM
76110W-ZN-9	RASC 2004-KS6-AI5		03/25/2016	PRINCIPAL RECEIPT		58,171	58,170.75	55,850	56,570		1,601		1,601		58,171				791	07/25/2034	1FM
76110W-UL-8	RASC HEL 2003-KS9-AI5		03/25/2016	PRINCIPAL RECEIPT		68,324	68,323.89	43,173	48,709		19,615		19,615		68,324				697	11/25/2033	1FM
771196-AS-1	ROCHE HOLDINGS INC		03/24/2016	CALLED @ 112.7570000		3,860,800	3,424,000.00	3,370,175	3,403,331		1,378		1,378		3,404,709		456,091	456,091	108,669	03/01/2019	1FE
78355H-JP-5	RYDER SYSTEMS INC		03/01/2016	MATURITY		2,000,000	2,000,000.00	1,997,720	1,999,906		94		94		2,000,000				36,000	03/01/2016	2FE
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A		02/02/2016	Sink PMT @ 100.000000		104,075	104,074.74	102,046	102,971		1,104		1,104		104,075					08/01/2022	1FE
85744N-AA-9	STATE STREET BK & TRUST		01/15/2016	MATURITY		6,000,000	6,000,000.00	5,986,980	5,999,937		63		63		6,000,000				159,000	01/15/2016	1FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1		03/12/2016	Sink PMT @ 100.000000		85,660	85,660.20	85,660	85,660						85,660				542	11/12/2026	1FE
89655N-AA-8	TRINITY RAIL LEASING 2004-1A		03/14/2016	Sink PMT @ 100.000000		142,531	142,530.72	142,531	142,531						142,531				843	08/14/2027	1FE
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		03/16/2016	Sink PMT @ 100.000000		37,987	37,987.15	37,987	37,987						37,987				247	11/16/2039	1FE
89656C-AA-1	TRINITY RAIL LEASING 2010-1		03/16/2016	Sink PMT @ 100.000000		78,243	78,242.99	79,752	79,534		(1,291)		(1,291)		78,243				405	10/16/2040	1FE
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		03/15/2016	Sink PMT @ 100.000000		50,935	50,934.54	50,935	50,935						50,935				335	07/15/2043	1FE
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		03/15/2016	PRINCIPAL RECEIPT		57,614	57,614.37	57,339	57,602		12		12		57,614				528	01/15/2029	1FE
90263B-GT-9	UCFC HEL 1998-C-A6		03/15/2016	PRINCIPAL RECEIPT		98,376	98,375.80	96,823	96,852		1,524		1,524		98,376				1,049	11/15/2029	1FM
90783T-AA-8	UNION PACIFIC SER 2004-1		01/04/2016	Sink PMT @ 100.000000		260,340	260,339.55	260,340	260,340						260,340					07/02/2025	1FE
92178P-AD-9	VANDERBILT MTG 2002-1-A4		03/07/2016	PRINCIPAL RECEIPT		114,827	114,827.05	114,785	114,791		36		36		114,827				1,304	05/07/2027	1FE
921796-MZ-8	VANDERBILT MTG 2003-A A4		03/07/2016	PRINCIPAL RECEIPT		150,278	150,277.64	150,234	150,257		21		21		150,278				2,015	05/07/2026	1FE
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		03/25/2016	PRINCIPAL RECEIPT		186,564	186,563.70	193,152	188,191		(1,627)		(1,627)		186,564				1,964	06/25/2033	2FM
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		03/25/2016	PRINCIPAL RECEIPT		93,387	93,387.20	96,517	94,076		(688)		(688)		93,387				808	06/25/2033	1FM
93933V-AS-7	WASHINGTON MUTUAL BANK SUB N		03/31/2016	Other Broker			9,000,000.00	900			900		900		900		(900)	(900)		07/15/2016	6FE
949757-AG-3	WELLS FARGO 2004-6-A7		03/25/2016	PRINCIPAL RECEIPT		28,792	28,792.50	28,257	28,569		223		223		28,793				355	06/25/2034	1FM

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

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	99,050,328	107,594,229.25	96,091,795	97,943,593	900	60,611		61,511		98,005,106		1,045,224	1,045,224	2,380,680	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	133,000,712	141,544,614.16	129,836,436	131,832,980	900	116,983		117,883		131,950,864		1,049,853	1,049,853	2,665,693	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	133,000,712	141,544,614.16	129,836,436	131,832,980	900	116,983		117,883		131,950,864		1,049,853	1,049,853	2,665,693	X X X	X X X
9999999	Totals					133,000,712	X X X	129,836,436	131,832,980	900	116,983		117,883		131,950,864		1,049,853	1,049,853	2,665,693	X X X	X X X

E05.4

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/02/2015	04/05/2016	10,692	22,099,998	-2066.96	753,610					(53,401)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/07/2015	04/07/2016	7,754	16,100,008	-2076.33	528,080					(15,695)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/10/2015	04/08/2016	17,602	36,999,998	-2102.06	1,135,900					(3,395)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/13/2015	04/13/2016	5,448	11,399,998	-2092.43	355,680					(1,246)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/17/2015	04/19/2016	8,313	17,299,996	-2081.18	560,520					(33,592)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/21/2015	04/21/2016	5,960	12,499,995	-2097.29	385,000					(2,413)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/24/2015	04/25/2016	9,161	19,400,010	-2117.69	589,760					(31)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/27/2015	04/27/2016	4,931	10,399,991	-2108.92	319,280					(593)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/04/2015	05/04/2016	6,668	14,099,990	-2114.49	432,870					(702)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/06/2015	05/06/2016	11,297	23,499,995	-2080.15	787,250					(38,177)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	05/11/2015	05/11/2016	4,085	8,600,000	-2105.33	270,040					(2,277)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	05/13/2015	05/13/2016	9,674	20,300,000	-2098.48	647,570					(7,275)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	05/18/2015	05/18/2016	5,542	11,800,000	-2129.2	359,900					(975)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/20/2015	05/20/2016	7,197	15,299,998	-2125.85	457,470					(934)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	05/22/2015	05/25/2016	4,468	9,500,000	-2126.06	283,100					(408)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/28/2015	05/27/2016	9,053	19,200,000	-2120.79	587,520					(2,311)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/03/2015	06/03/2016	4,541	9,599,992	-2114.07	295,680					(2,591)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/05/2015	06/06/2016	11,850	24,800,000	-2092.83	813,440		50		50	(40,062)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/10/2015	06/10/2016	3,705	7,800,000	-2105.2	246,480		6		6	(9,324)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/12/2015	06/13/2016	10,219	21,400,003	-2094.11	680,520					(31,858)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/17/2015	06/17/2016	3,523	7,399,997	-2100.44	244,200					(17,473)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSP	06/18/2015	06/17/2016	4,196	8,900,002	-2121.24	268,780		9		9	(8,527)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	06/19/2015	06/20/2016	5,261	11,100,000	-2109.99	347,430		72		72	(12,358)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	06/24/2015	06/24/2016	4,458	9,400,007	-2108.58	283,880					(6,070)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	06/25/2015	06/24/2016	4,899	10,300,000	-2102.31	315,180		28		28	(10,001)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	06/26/2015	06/27/2016	5,805	12,200,000	-2101.49	385,520					(20,392)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/06/2015	07/06/2016	10,924	22,600,003	-2068.76	788,740		502		502	(164,809)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/07/2015	07/07/2016	8,889	18,499,991	-2081.34	634,550		11		11	(90,804)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/10/2015	07/08/2016	21,525	44,699,993	-2076.62	1,528,740		70		70	(289,418)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	07/13/2015	07/13/2016	5,477	11,499,992	-2099.6	361,100					(24,608)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/17/2015	07/18/2016	6,113	13,000,001	-2126.64	377,000					(15,003)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	07/20/2015	07/20/2016	7,518	16,000,000	-2128.28	456,000		122		122	(16,519)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	07/24/2015	07/26/2016	8,319	17,300,000	-2079.65	541,490		266		266	(102,726)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	07/27/2015	07/27/2016	6,142	12,700,000	-2067.64	419,100		1,159		1,159	(112,657)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/03/2015	08/03/2016	7,245	15,200,006	-2098.04	466,640		93		93	(60,871)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/05/2015	08/05/2016	6,715	14,100,000	-2099.84	425,820		174		174	(64,916)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/06/2015	08/05/2016	8,159	17,000,000	-2083.56	540,600		681		681	(118,579)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/11/2015	08/11/2016	5,134	10,699,991	-2084.07	347,750		365		365	(70,201)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/12/2015	08/12/2016	5,081	10,600,000	-2086.05	348,740		256		256	(66,748)						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	08/13/2015	08/12/2016	4,944	10,300,000	-2083.39	324,450			198		198	(65,090)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/18/2015	08/18/2016	4,817	10,100,004	-2096.92	314,110			216		216	(57,887)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/19/2015	08/19/2016	3,991	8,300,000	-2079.61	270,580			987		987	(71,095)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/20/2015	08/19/2016	4,961	10,100,000	-2035.73	355,520			37,341		37,341	(159,742)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/25/2015	08/25/2016	8,460	15,800,000	-1867.61	693,620			1,320,474		1,320,474	(167,977)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/26/2015	08/26/2016	4,947	9,600,000	-1940.51	465,600			433,063		433,063	(127,613)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/27/2015	08/26/2016	6,238	12,399,997	-1987.66	504,680			276,449		276,449	(201,869)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	22,017	42,300,000	-1921.22	2,144,610			2,443,003		2,443,003	(542,936)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/11/2015	09/12/2016	14,023	27,500,000	-1961.05	1,254,000			902,446		902,446	(462,650)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/18/2015	09/16/2016	14,658	28,700,000	-1958.03	1,188,180			1,064,058		1,064,058	(463,587)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/25/2015	09/23/2016	16,206	31,300,000	-1931.34	1,289,560			1,720,682		1,720,682	(451,300)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/02/2015	10/04/2016	6,611	12,899,992	-1951.36	558,570			631,639		631,639	(165,027)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2015	10/05/2016	6,744	13,400,009	-1987.05	525,280			424,110		424,110	(209,066)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/06/2015	10/06/2016	8,334	16,500,000	-1979.92	648,450			561,220		561,220	(265,365)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/09/2015	10/10/2016	14,889	30,000,000	-2014.89	1,131,000			481,963		481,963	(597,607)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/12/2015	10/12/2016	5,304	10,700,000	-2017.46	389,480			161,668		161,668	(196,047)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/13/2015	10/13/2016	10,131	20,300,000	-2003.69	740,950			361,139		361,139	(401,278)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2015	10/19/2016	4,475	9,100,000	-2033.66	315,770			111,805		111,805	(160,054)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2015	10/20/2016	10,587	21,500,006	-2030.77	733,150			273,716		273,716	(395,069)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/26/2015	10/26/2016	4,201	8,699,992	-2071.18	290,580			53,580		53,580	(133,039)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/27/2015	10/27/2016	7,406	15,300,002	-2065.89	520,200			104,583		104,583	(258,658)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2015	11/04/2016	15,911	33,400,000	-2099.2	1,135,600			105,377		105,377	(439,477)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2015	11/11/2016	12,555	25,400,000	-2023.04	985,520			405,381		405,381	(512,171)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/18/2015	11/18/2016	7,391	15,399,990	-2083.58	566,720			62,883		62,883	(246,136)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2015	11/18/2016	5,170	10,800,000	-2089.17	385,560			40,509		40,509	(160,690)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/25/2015	11/29/2016	12,830	26,800,000	-2088.87	959,440			191,004		191,004	(388,064)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/04/2015	12/02/2016	12,908	26,999,995	-2091.69	955,800			171,887		171,887	(380,332)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/11/2015	12/13/2016	10,187	20,499,993	-2012.37	877,400			481,710		481,710	(424,724)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/18/2015	12/20/2016	13,263	26,599,991	-2005.55	1,090,600			732,049		732,049	(535,253)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/28/2015	12/28/2016	4,279	8,800,000	-2056.5	327,360			134,115		134,115	(157,216)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/29/2015	12/29/2016	8,757	18,200,000	-2078.36	651,560			205,791		205,791	(293,996)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/06/2016	01/06/2017	11,556	23,000,002	-1990.26		940,700		881,368		881,368	(59,332)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/08/2016	01/10/2017	16,753	32,199,999	-1922.03		1,413,580		2,111,075		2,111,075	697,495						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/13/2016	01/13/2017	10,580	19,999,994	-1890.28		878,000		1,654,353		1,654,353	776,353						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/20/2016	01/20/2017	6,669	12,400,000	-1859.33		631,160		1,271,138		1,271,138	639,978						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/27/2016	01/27/2017	8,922	16,800,000	-1882.95		720,720		1,535,033		1,535,033	814,313						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/04/2016	02/03/2017	8,301	15,899,997	-1915.45		688,470		1,247,540		1,247,540	559,070						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/05/2016	02/06/2017	6,117	11,500,000	-1880.05		520,950		1,106,965		1,106,965	586,015						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/11/2016	02/10/2017	6,615	12,100,000	-1829.08		631,620		1,504,434		1,504,434	872,814						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/12/2016	02/13/2017	5,309	9,900,000	-1864.78		497,970		1,042,207		1,042,207	544,237						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	02/19/2016	02/17/2017	8,760	16,800,000	-1917.78		727,440	1,357,140		1,357,140	629,700						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/25/2016	02/24/2017	7,071	13,800,002	-1951.7		575,460	904,997		904,997	329,536						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/26/2016	02/24/2017	3,593	7,000,006	-1948.05		284,900	475,197		475,197	190,297						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/04/2016	03/06/2017	11,400	22,800,006	-1999.99		836,760	1,102,244		1,102,244	265,484						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/11/2016	03/13/2017	10,335	20,900,001	-2022.19		792,110	874,689		874,689	82,579						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	03/18/2016	03/17/2017	11,075	22,700,000	-2049.58		769,530	767,611		767,611	(1,919)						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/24/2016	03/27/2017	10,167	20,699,992	-2035.94		745,200	814,026		814,026	68,826						100/0001	
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/28/2016	03/28/2017	2,995	6,100,007	-2037.05		209,230	235,010		235,010	25,780						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/01/2015	04/01/2016	1,451	3,000,006	-2066.96	146,700					(329)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/09/2015	04/08/2016	1,142	2,400,006	-2102.06	121,680											100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/16/2015	04/15/2016	1,009	2,099,994	-2081.18	104,790		2		2	(21)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	04/24/2015	04/27/2016	806	1,700,000	-2108.92	88,400					(8)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	04/29/2015	04/29/2016	480	1,000,002	-2085.51	52,500		1		1	(19)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/06/2015	05/06/2016	623	1,300,010	-2088	67,470					(250)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/12/2015	05/13/2016	1,001	2,099,991	-2098.48	108,570					(124)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	05/19/2015	05/20/2016	1,599	3,399,999	-2125.85	166,940					(25)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	05/27/2015	05/27/2016	566	1,200,007	-2120.79	60,960					(15)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/04/2015	06/03/2016	1,338	2,799,997	-2092.83	143,640		3		3	(132)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/11/2015	06/10/2016	860	1,799,950	-2094.11	90,720					(180)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	06/17/2015	06/17/2016	471	999,995	-2121.24	53,000					(675)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	06/18/2015	06/17/2016	853	1,799,990	-2109.99	94,320					(752)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	06/25/2015	06/24/2016	1,094	2,299,997	-2101.49	117,300		2		2	(85)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/06/2015	07/07/2016	1,682	3,500,002	-2081.34	191,450		2		2	(15,944)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/09/2015	07/08/2016	1,348	2,799,990	-2076.62	159,880					(5,898)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	07/16/2015	07/15/2016	799	1,699,993	-2126.64	82,450					(344)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/23/2015	07/22/2016	577	1,200,000	-2079.65	57,000					(677)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/24/2015	07/27/2016	629	1,300,008	-2067.64	62,140					(2,477)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/03/2015	08/04/2016	812	1,700,006	-2093.32	79,900					(1,287)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/05/2015	08/05/2016	768	1,600,007	-2083.56	75,840					(632)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/10/2015	08/11/2016	672	1,399,995	-2084.07	66,920					(880)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/12/2015	08/12/2016	480	1,000,006	-2083.39	52,000		1		1	(2,023)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/17/2015	08/18/2016	477	1,000,000	-2096.92	49,900					(2,788)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/19/2015	08/19/2016	737	1,500,007	-2035.73	76,650		35		35	(18,962)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/24/2015	08/25/2016	910	1,699,992	-1867.61	112,200		40,922		40,922	(83,386)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/26/2015	08/26/2016	503	999,992	-1987.66	66,500		1,970		1,970	(35,375)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	09/03/2015	09/02/2016	2,290	4,399,997	-1921.22	286,000		97,336		97,336	(216,472)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/10/2015	09/09/2016	867	1,699,995	-1961.05	112,030		11,101		11,101	(75,417)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/17/2015	09/16/2016	1,277	2,499,993	-1958.03	149,750		22,335		22,335	(113,730)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/24/2015	09/23/2016	932	1,800,009	-1931.34	113,040		39,069		39,069	(99,254)						100/0001	
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/05/2015	10/06/2016	1,515	2,999,995	-1979.92	185,100		23,760		23,760	(135,580)						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	Royal Bank o	ES7IP3U3RH	10/12/2015	1,397	2,799,996	-2003.69	159,880			7,589		7,589	(121,378)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/16/2015	836	1,699,997	-2033.66	95,710			3,556		3,556	(68,193)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/19/2015	492	999,992	-2030.77	55,200			2,040		2,040	(39,916)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/23/2015	579	1,200,000	-2071.18	63,000			467		467	(28,621)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/26/2015	484	999,994	-2065.89	53,300			676		676	(27,590)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/05/2015	1,620	3,399,990	-2099.2	172,040			1,099		1,099	(69,833)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/12/2015	1,087	2,199,995	-2023.04	114,620			2,005		2,005	(63,118)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	11/19/2015	862	1,800,008	-2089.17	95,580			113		113	(29,773)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/24/2015	957	2,000,009	-2088.87	104,800			919		919	(43,185)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/03/2015	765	1,599,996	-2091.69	83,680			2,156		2,156	(47,983)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/10/2015	1,391	2,799,991	-2012.37	152,600			15,486		15,486	(132,336)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/17/2015	997	1,999,995	-2005.55	102,400			12,489		12,489	(83,685)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	12/28/2015	914	1,899,995	-2078.36	97,470			6,077		6,077	(71,926)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/05/2016	1,507	2,999,999	-1990.26		161,100		56,262		56,262	(104,838)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	01/12/2016	741	1,399,998	-1890.28		78,400		60,301		60,301	(18,099)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	01/19/2016	592	1,099,998	-1859.33		67,650		93,023		93,023	25,372						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/26/2016	903	1,700,003	-1882.95		107,950		107,299		107,299	(651)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	02/04/2016	638	1,199,998	-1880.05		73,200		93,060		93,060	19,860						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	02/11/2016	858	1,600,000	-1864.78		112,160		206,824		206,824	94,664						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	02/18/2016	521	1,000,007	-1917.78		64,200		84,952		84,952	20,752						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	02/25/2016	1,027	2,000,004	-1948.05		127,000		149,201		149,201	22,201						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/03/2016	700	1,399,993	-1999.99		78,260		67,215		67,215	(11,045)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/10/2016	841	1,699,853	-2022.19		93,840		78,547		78,547	(15,293)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	03/17/2016	781	1,600,005	-2049.58		82,240		71,808		71,808	(10,432)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/23/2016	540	1,099,998	-2035.94		52,250		55,663		55,663	3,413						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2015	5,185	10,900,000	-2102.06	341,170			4,077		4,077	(157,918)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/10/2015	476	1,000,000	-2102.06	33,200			376		376	(14,772)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/10/2015	5,153	10,699,992	-2076.62	325,280			213,792		213,792	(56,888)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	07/10/2015	1,059	2,199,992	-2076.62	69,080			44,500		44,500	(12,545)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	10/09/2015	6,750	13,600,004	-2014.89	393,040			452,880		452,880	18,287						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	10/09/2015	1,241	2,499,995	-2014.89	74,750			85,933		85,933	3,275						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	01/08/2016	7,544	14,500,000	-1922.03		440,800		588,723		588,723	147,923						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/02/2015	10,499	21,700,000	-2066.96	217,000												100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/02/2015	435	899,996	-2066.96	11,340												100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	04/02/2015	871	1,800,000	-2066.96	33,840												100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/07/2015	3,468	7,200,006	-2076.33	73,440												100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	04/07/2015	385	800,010	-2076.33	10,400												100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	04/07/2015	819	1,699,995	-2076.33	32,640												100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	04/07/2015	3,179	6,600,009	-2076.33	148,500												100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan	7H6GLXDRU	04/07/2015	289	599,997	-2076.33	18,960												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 - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2015	04/08/2016	8,991	18,900,000	-2102.06	192,780													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2015	04/08/2016	285	599,991	-2102.06	7,800													100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	333	700,007	-2102.06	11,340							(16)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	476	999,992	-2102.06	19,500							(291)						100/0001
S&P 500 Option - DIUL	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	30,541	64,200,002	-2102.06	2,035,140							(390,321)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	2,963	6,199,996	-2092.43	63,860													100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	239	500,007	-2092.43	6,550							(105)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	717	1,500,000	-2092.43	28,650							(4,283)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/13/2015	04/13/2016	908	1,900,010	-2092.43	42,560							(8,793)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	9,706	20,200,000	-2081.18	204,020													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	192	400,000	-2081.18	5,160													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	913	1,900,000	-2081.18	35,150							(1,966)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/17/2015	04/19/2016	240	500,003	-2081.18	16,200							(3,475)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/21/2015	04/21/2016	2,718	5,699,994	-2097.29	58,710													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/21/2015	04/21/2016	238	500,000	-2097.29	9,850							(333)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/21/2015	04/21/2016	1,049	2,200,000	-2097.29	49,940							(4,754)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/24/2015	04/25/2016	10,814	22,900,001	-2117.69	233,580													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/24/2015	04/25/2016	236	500,008	-2117.69	6,450													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/24/2015	04/25/2016	1,181	2,499,997	-2117.69	48,750													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2015	04/27/2016	2,134	4,499,992	-2108.92	46,350													100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2015	04/27/2016	332	699,993	-2108.92	9,100													100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/27/2015	04/27/2016	474	1,000,000	-2108.92	19,300													100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/27/2015	04/27/2016	1,802	3,800,000	-2108.92	86,260							(1,226)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/27/2015	04/27/2016	285	600,009	-2108.92	19,620							(668)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2015	05/04/2016	6,195	13,100,006	-2114.49	133,620													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2015	05/04/2016	473	1,000,006	-2114.49	13,400													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/04/2015	05/04/2016	1,135	2,400,010	-2114.49	46,560													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	8,894	18,500,001	-2080.15	186,850													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	433	899,998	-2080.15	11,610							(3)						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/06/2015	05/06/2016	144	300,000	-2080.15	4,830							(51)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/06/2015	05/06/2016	817	1,700,000	-2080.15	32,130							(1,178)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/06/2015	05/06/2016	2,211	4,600,002	-2080.15	103,040							(6,956)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/06/2015	05/06/2016	192	399,992	-2080.15	13,040							(2,444)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	8,170	17,199,999	-2105.33	175,440													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	285	599,998	-2105.33	7,800													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	617	1,299,999	-2105.33	25,740							(1,083)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/13/2015	05/13/2016	5,671	11,900,000	-2098.48	123,760							(11,654)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/13/2015	05/13/2016	286	600,000	-2098.48	8,100							(468)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/13/2015	05/13/2016	381	800,004	-2098.48	15,760							(3,330)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/13/2015	05/13/2016	1,334	2,800,002	-2098.48	64,120							(17,576)						100/0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/13/2015	05/13/2016	286	599,997	-2098.48	19,260			139		139	(6,379)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2015	05/18/2016	6,246	13,300,005	-2129.2	136,990													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2015	05/18/2016	423	899,992	-2129.2	11,790													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/18/2015	05/18/2016	986	2,100,009	-2129.2	41,790			546		546	(1,050)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2015	05/20/2016	6,303	13,399,998	-2125.85	139,360													100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2015	05/20/2016	235	500,000	-2125.85	6,550													100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	141	300,000	-2125.85	5,370													100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	282	600,000	-2125.85	12,180													100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	1,270	2,700,000	-2125.85	61,290													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/22/2015	05/25/2016	5,315	11,300,009	-2126.06	118,650													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/22/2015	05/25/2016	376	799,994	-2126.06	10,800													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/22/2015	05/25/2016	706	1,499,999	-2126.06	30,150													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	7,639	16,199,994	-2120.79	166,860													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	377	800,004	-2120.79	10,560													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	472	999,995	-2120.79	20,000													100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/28/2015	05/27/2016	1,697	3,599,999	-2120.79	81,360													100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/28/2015	05/27/2016	236	499,997	-2120.79	16,200													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	4,304	9,099,993	-2114.07	94,640													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	568	1,200,010	-2114.07	15,840													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	710	1,499,996	-2114.07	30,300													100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	142	300,008	-2114.07	7,050													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/05/2015	06/06/2016	11,085	23,200,004	-2092.83	238,960													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/05/2015	06/06/2016	621	1,300,003	-2092.83	17,290													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/05/2015	06/06/2016	908	1,899,997	-2092.83	36,480													100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/05/2015	06/06/2016	1,386	2,899,993	-2092.83	65,250													100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/05/2015	06/06/2016	239	499,998	-2092.83	16,400			867		867	(3,179)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	3,848	8,100,010	-2105.2	83,430													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	190	400,009	-2105.2	5,320													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	998	2,100,000	-2105.2	34,020													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	10,028	21,000,007	-2094.11	216,300													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	525	1,099,994	-2094.11	14,960													100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	191	399,996	-2094.11	6,560													100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/12/2015	06/13/2016	287	600,004	-2094.11	12,240													100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/12/2015	06/13/2016	1,289	2,699,999	-2094.11	61,560													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2015	06/17/2016	2,809	5,900,010	-2100.44	61,950													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2015	06/17/2016	143	300,006	-2100.44	3,990													100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/17/2015	06/17/2016	381	800,000	-2100.44	13,120													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/18/2015	06/17/2016	1,367	2,899,990	-2121.24	30,740													100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/18/2015	06/17/2016	283	599,993	-2121.24	9,960													100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/18/2015	06/17/2016	283	599,993	-2121.24	11,820													100/0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/18/2015	06/17/2016	754	1,600,009	-2121.24	36,640						(2,006)						100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/19/2015	06/20/2016	7,204	15,200,009	-2109.99	158,080												100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/19/2015	06/20/2016	284	599,997	-2109.99	7,500												100/0001	
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/19/2015	06/20/2016	237	500,004	-2109.99	16,350			2		2	(3,592)						100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/24/2015	06/24/2016	3,557	7,500,008	-2108.58	78,750												100/0001	
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/24/2015	06/24/2016	664	1,399,992	-2108.58	23,240							(19)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	2,569	5,399,993	-2102.31	56,700												100/0001	
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	238	499,992	-2102.31	6,700												100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	238	500,076	-2102.31	8,200												100/0001	
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/25/2015	06/24/2016	1,094	2,299,990	-2102.31	51,980							(978)					100/0001	
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/25/2015	06/24/2016	238	499,992	-2102.31	16,150							(1,584)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2015	06/27/2016	5,996	12,600,009	-2101.49	131,040												100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2015	06/27/2016	333	700,006	-2101.49	9,450							(5)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	10,393	21,500,002	-2068.76	219,300							(360)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	193	399,995	-2068.76	5,160							(81)					100/0001	
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/06/2015	07/06/2016	580	1,200,005	-2068.76	19,200							(1,367)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2015	07/07/2016	7,111	14,799,992	-2081.34	152,440							(26)					100/0001	
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2015	07/07/2016	288	600,009	-2081.34	7,860							(67)					100/0001	
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/07/2015	07/07/2016	625	1,300,005	-2081.34	20,670							(1,097)					100/0001	
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/07/2015	07/07/2016	1,345	2,800,006	-2081.34	61,880							(8,218)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2015	07/08/2016	8,331	17,300,010	-2076.62	178,190							(2,113)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2015	07/08/2016	385	799,997	-2076.62	10,480							(779)					100/0001	
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2015	07/08/2016	29,278	60,800,007	-2076.62	1,793,600			354		354	(725,969)						100/0001	
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2015	07/08/2016	3,034	6,300,008	-2076.62	204,750			935		935	(96,750)						100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	4,382	9,200,006	-2099.6	95,680							(3,653)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	238	499,999	-2099.6	6,650							(744)					100/0001	
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	333	700,007	-2099.6	11,690							(2,256)					100/0001	
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/13/2015	07/13/2016	1,048	2,200,003	-2099.6	50,600							(18,192)					100/0001	
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/13/2015	07/13/2016	381	799,990	-2099.6	24,080			472		472	(9,375)						100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	8,088	17,200,009	-2126.64	180,600												100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	423	899,994	-2126.64	12,420												100/0001	
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	470	1,000,010	-2126.64	17,200							(134)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/20/2015	07/20/2016	4,229	9,000,007	-2128.28	98,100												100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/20/2015	07/20/2016	376	799,999	-2128.28	11,680												100/0001	
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/20/2015	07/20/2016	470	1,000,000	-2128.28	17,300							(29)					100/0001	
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/20/2015	07/20/2016	1,128	2,399,998	-2128.28	55,440							(3,377)					100/0001	
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/20/2015	07/20/2016	282	600,005	-2128.28	17,940							(2,739)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/24/2015	07/26/2016	7,838	16,300,006	-2079.65	172,780							(215)					100/0001	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/24/2015	07/26/2016	192	400,000	-2079.65	5,880							(105)					100/0001	
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/24/2015	07/26/2016	481	1,000,000	-2079.65	17,000							(644)					100/0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/27/2015	07/27/2016	4,498	9,299,997	-2067.64	100,440						(568)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/27/2015	07/27/2016	290	600,000	-2067.64	8,460						(1,389)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/27/2015	07/27/2016	871	1,800,005	-2067.64	41,580						(8,388)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/03/2015	08/03/2016	7,150	15,000,000	-2098.04	157,500													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/03/2015	08/03/2016	715	1,499,994	-2098.04	21,000						(13)							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/03/2015	08/03/2016	381	800,004	-2098.04	13,680						(274)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/05/2015	08/05/2016	810	1,700,009	-2099.84	18,190						(2)							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/05/2015	08/05/2016	286	600,008	-2099.84	8,520						(37)							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/05/2015	08/05/2016	810	1,700,009	-2099.84	29,410						(443)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/05/2015	08/05/2016	1,524	3,200,009	-2099.84	74,560						(8,106)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/06/2015	08/05/2016	8,447	17,599,998	-2083.56	186,560						(245)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/11/2015	08/11/2016	6,382	13,299,993	-2084.07	139,650						(996)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2015	08/11/2016	336	699,997	-2084.07	9,940						(758)							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2015	08/11/2016	816	1,699,997	-2084.07	28,900						(4,497)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/11/2015	08/11/2016	288	600,004	-2084.07	18,180			443		443	(8,075)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/12/2015	08/12/2016	623	1,300,005	-2086.05	13,910						(520)							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/12/2015	08/12/2016	336	700,000	-2086.05	11,830						(4,932)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/12/2015	08/12/2016	1,630	3,399,990	-2086.05	78,880			3		3	(32,005)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/13/2015	08/12/2016	5,280	11,000,008	-2083.39	118,800						(12,231)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/18/2015	08/18/2016	5,913	12,399,990	-2096.92	132,680													100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/18/2015	08/18/2016	668	1,400,000	-2096.92	20,300						(2,175)							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/18/2015	08/18/2016	334	700,000	-2096.92	12,250						(2,253)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/19/2015	08/19/2016	817	1,699,998	-2079.61	17,850						(35)							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/19/2015	08/19/2016	914	1,899,994	-2079.61	32,490						(3,916)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/19/2015	08/19/2016	1,106	2,300,007	-2079.61	62,330						(16,534)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/20/2015	08/19/2016	6,386	13,000,000	-2035.73	139,100						(27,140)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/25/2015	08/25/2016	6,425	11,999,992	-1867.61	122,400						(125,162)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/25/2015	08/25/2016	535	999,993	-1867.61	13,600				670	670	(15,001)							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/25/2015	08/25/2016	696	1,300,000	-1867.61	21,840				8,213	8,213	(22,140)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/26/2015	08/26/2016	721	1,400,000	-1940.51	15,260				845	845	(13,328)							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/26/2015	08/26/2016	670	1,300,000	-1940.51	21,840				6,726	6,726	(15,810)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/26/2015	08/26/2016	1,391	2,700,006	-1940.51	68,850				37,268	37,268	(34,071)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/27/2015	08/26/2016	6,540	12,999,992	-1987.66	139,100						(35,847)							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/27/2015	08/26/2016	302	599,995	-1987.66	18,060				4,181	4,181	(8,572)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	11,972	23,000,001	-1921.22	232,300						(162,722)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	260	499,998	-1921.22	6,350				32	32	(5,684)							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	2,759	5,299,993	-1921.22	83,210				5,200	5,200	(82,104)							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/04/2015	09/06/2016	312	599,997	-1921.22	13,080				4,792	4,792	(11,436)							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/04/2015	09/06/2016	1,926	3,700,001	-1921.22	91,390				46,823	46,823	(74,864)							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	6,731	13,200,004	-1961.05	137,280						(138,257)							100/0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	663	1,300,000	-1961.05	17,290			1,053		1,053	(19,722)							100/0001	
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	1,530	2,999,995	-1961.05	48,900			8,535		8,535	(56,325)								100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/11/2015	09/12/2016	663	1,300,000	-1961.05	34,190			16,166		16,166	(31,796)								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/11/2015	09/12/2016	306	600,003	-1961.05	17,640			9,621		9,621	(15,252)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/18/2015	09/16/2016	9,755	19,099,995	-1958.03	196,730			19		19	(108,603)								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/18/2015	09/16/2016	1,073	2,100,007	-1958.03	35,700			6,922		6,922	(24,057)								100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/18/2015	09/16/2016	255	500,003	-1958.03	11,600			5,829		5,829	(6,578)								100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/18/2015	09/16/2016	1,379	2,700,006	-1958.03	71,010			44,350		44,350	(38,468)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/25/2015	09/23/2016	8,129	15,699,998	-1931.34	158,570						(131,582)								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/25/2015	09/23/2016	880	1,700,004	-1931.34	27,540			2,705		2,705	(24,207)								100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/25/2015	09/23/2016	1,553	3,000,008	-1931.34	75,600			39,490		39,490	(45,454)								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/25/2015	09/23/2016	311	600,067	-1931.34	17,040			10,908		10,908	(8,772)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/02/2015	10/04/2016	3,024	5,899,996	-1951.36	58,410						(26,113)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2015	10/05/2016	4,328	8,599,992	-1987.05	86,000						(41,262)								100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2015	10/05/2016	705	1,399,996	-1987.05	22,540			690		690	(16,515)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/06/2015	10/06/2016	5,152	10,199,993	-1979.92	102,000						(60,517)								100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/06/2015	10/06/2016	606	1,200,010	-1979.92	19,560			604		604	(14,498)								100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2015	10/06/2016	1,616	3,200,006	-1979.92	81,280			24,272		24,272	(50,602)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/09/2015	10/10/2016	1,340	2,699,993	-2014.89	27,000						(18,692)								100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/09/2015	10/10/2016	33,501	67,500,004	-2014.89	1,768,500			412,227		412,227	(1,440,356)								100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/09/2015	10/10/2016	5,410	10,899,991	-2014.89	321,550			96,575		96,575	(244,177)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2015	10/12/2016	3,123	6,300,003	-2017.46	63,000						(49,102)								100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/12/2015	10/12/2016	297	599,993	-2017.46	9,900			766		766	(9,080)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/13/2015	10/13/2016	4,991	9,999,996	-2003.69	99,000			1,278		1,278	(97,885)								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/13/2015	10/13/2016	549	1,100,006	-2003.69	18,370			2,192		2,192	(18,326)								100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2015	10/13/2016	1,597	3,199,993	-2003.69	83,840			32,429		32,429	(65,156)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/19/2015	10/19/2016	3,295	6,699,995	-2033.66	67,670			36		36	(23,611)								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/19/2015	10/19/2016	492	999,991	-2033.66	17,100			1,599		1,599	(8,867)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2015	10/20/2016	5,121	10,400,000	-2030.77	105,040						(31,156)								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2015	10/20/2016	394	800,002	-2030.77	13,360			940		940	(6,349)								100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2015	10/20/2016	591	1,200,002	-2030.77	30,960			10,334		10,334	(15,608)								100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2015	10/20/2016	345	700,006	-2030.77	20,440			8,733		8,733	(9,623)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/26/2015	10/26/2016	2,897	6,000,001	-2071.18	61,800			480		480	(34,322)								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/26/2015	10/26/2016	290	600,000	-2071.18	9,840			1,830		1,830	(4,950)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/27/2015	10/27/2016	2,808	5,800,007	-2065.89	60,320						(34,531)								100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/27/2015	10/27/2016	678	1,399,992	-2065.89	23,380			3,023		3,023	(13,743)								100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/27/2015	10/27/2016	1,065	2,200,008	-2065.89	56,980			21,868		21,868	(26,182)								100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2015	11/04/2016	11,290	23,700,010	-2099.2	251,220						(83,630)								100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/06/2015	11/04/2016	1,524	3,199,999	-2099.2	55,680			4,775		4,775	(27,014)								100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2015	11/04/2016	286	599,993	-2099.2	13,620			1,670		1,670	(6,447)								100/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/06/2015	11/04/2016	1,429	3,000,009	-2099.2	78,000					13,496							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/06/2015	11/04/2016	286	599,993	-2099.2	17,580					3,922							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		11/13/2015	11/11/2016	8,749	17,700,002	-2023.04	182,310					1,558							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/13/2015	11/11/2016	1,186	2,399,993	-2023.04	39,360					5,563							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/13/2015	11/11/2016	1,186	2,399,993	-2023.04	60,960					21,187							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/13/2015	11/11/2016	346	699,992	-2023.04	20,090					8,106							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		11/18/2015	11/18/2016	768	1,600,002	-2083.58	16,960												100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/18/2015	11/18/2016	576	1,199,996	-2083.58	20,160					1,693							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		11/18/2015	11/18/2016	480	999,993	-2083.58	26,000					7,023							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/20/2015	11/18/2016	6,079	12,700,002	-2089.17	130,810												100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/25/2015	11/29/2016	7,995	16,699,993	-2088.87	175,350					1,209							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/25/2015	11/29/2016	957	2,000,009	-2088.87	35,000					2,485							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		11/25/2015	11/29/2016	766	1,599,991	-2088.87	37,120					6,295							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		11/25/2015	11/29/2016	1,005	2,100,004	-2088.87	56,910					13,381							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/04/2015	12/02/2016	8,271	17,299,991	-2091.69	183,380					1,093							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/04/2015	12/02/2016	1,291	2,699,995	-2091.69	45,630					6,562							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/04/2015	12/02/2016	430	899,991	-2091.69	20,520					6,171							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		12/04/2015	12/02/2016	1,100	2,300,001	-2091.69	60,490					22,394							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		12/11/2015	12/13/2016	7,851	15,800,002	-2012.37	159,580					6,494							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/11/2015	12/13/2016	348	700,000	-2012.37	11,550					4,134							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/11/2015	12/13/2016	1,342	2,700,000	-2012.37	59,670					28,446							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/11/2015	12/13/2016	745	1,500,000	-2012.37	38,550					20,297							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/18/2015	12/20/2016	8,776	17,600,005	-2005.55	176,000					8,355							100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/18/2015	12/20/2016	1,197	2,400,002	-2005.55	40,080					8,696							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/18/2015	12/20/2016	299	600,000	-2005.55	11,820					6,608							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/18/2015	12/20/2016	997	2,000,000	-2005.55	46,000					27,661							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		12/18/2015	12/20/2016	399	800,000	-2005.55	21,520					14,235							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ		12/28/2015	12/28/2016	1,848	3,800,001	-2056.5	40,280					2,033							100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/28/2015	12/28/2016	389	799,999	-2056.5	14,000					2,421							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		12/28/2015	12/28/2016	292	600,004	-2056.5	16,560					8,906							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/29/2015	12/29/2016	5,726	11,900,004	-2078.36	123,760					2,735							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		12/29/2015	12/29/2016	385	800,002	-2078.36	14,240					1,582							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		12/29/2015	12/29/2016	625	1,299,993	-2078.36	31,590					9,912							100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP		12/29/2015	12/29/2016	289	600,002	-2078.36	16,620					7,685							100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G		01/06/2016	01/06/2017	9,848	19,600,001	-1990.26		196,000				26,962							100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/06/2016	01/06/2017	703	1,400,000	-1990.26		23,520				13,446							100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/06/2016	01/06/2017	301	600,000	-1990.26		11,700				7,943							100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR		01/06/2016	01/06/2017	1,156	2,300,000	-1990.26		70,150				56,381							100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY		01/08/2016	01/10/2017	312	600,000	-1922.03		13,620				12,665							100/0001
S&P 500 Option - DIUL and	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU		01/08/2016	01/10/2017	2,185	4,200,001	-1922.03		111,300				111,152							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 - DIUL A	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/08/2016	01/10/2017	36,108	69,400,006	-1922.03		2,047,300		2,118,726		2,118,726	71,426						100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/08/2016	01/10/2017	104	200,006	-1922.03		8,200		9,252		9,252	1,052						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/13/2016	01/13/2017	9,734	18,400,004	-1890.28		182,160		134,537		134,537	(47,623)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/13/2016	01/13/2017	794	1,499,994	-1890.28		24,300		24,920		24,920	620						100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/13/2016	01/13/2017	317	599,994	-1890.28		11,700		14,108		14,108	2,408						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/13/2016	01/13/2017	529	999,996	-1890.28		29,500		38,343		38,343	8,843						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/20/2016	01/20/2017	4,625	8,599,996	-1859.33		82,560		107,396		107,396	24,836						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/20/2016	01/20/2017	323	600,006	-1859.33		9,420		14,922		14,922	5,502						100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/20/2016	01/20/2017	538	1,000,003	-1859.33		17,700		31,840		31,840	14,140						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/20/2016	01/20/2017	1,345	2,499,999	-1859.33		69,250		137,141		137,141	67,891						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/27/2016	01/27/2017	7,329	13,800,009	-1882.95		129,720		202,777		202,777	73,057						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/27/2016	01/27/2017	425	800,009	-1882.95		14,880		27,973		27,973	13,093						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/27/2016	01/27/2017	850	1,599,999	-1882.95		45,600		89,671		89,671	44,071						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/04/2016	02/03/2017	3,393	6,500,003	-1915.45		59,800		73,621		73,621	13,821						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/04/2016	02/03/2017	470	899,993	-1915.45		13,950		23,094		23,094	9,144						100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/04/2016	02/03/2017	574	1,100,005	-1915.45		20,350		35,235		35,235	14,885						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/04/2016	02/03/2017	313	599,996	-1915.45		13,140		23,095		23,095	9,955						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/04/2016	02/03/2017	1,775	3,400,000	-1915.45		95,880		176,320		176,320	80,440						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/05/2016	02/06/2017	4,947	9,300,006	-1880.05		83,700		104,651		104,651	20,951						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/05/2016	02/06/2017	372	699,999	-1880.05		19,950		34,991		34,991	15,041						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/11/2016	02/10/2017	3,718	6,800,007	-1829.08		57,800		71,294		71,294	13,494						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/11/2016	02/10/2017	820	1,499,992	-1829.08		21,750		32,474		32,474	10,724						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/11/2016	02/10/2017	601	1,100,009	-1829.08		18,920		30,276		30,276	11,356						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/11/2016	02/10/2017	1,257	2,299,995	-1829.08		63,020		87,681		87,681	24,661						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/12/2016	02/13/2017	3,432	6,400,000	-1864.78		56,320		79,027		79,027	22,707						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/12/2016	02/13/2017	429	800,009	-1864.78		22,160		36,611		36,611	14,451						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/19/2016	02/17/2017	6,101	11,699,992	-1917.78		104,130		104,376		104,376	246						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/19/2016	02/17/2017	469	899,995	-1917.78		13,680		19,755		19,755	6,075						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/19/2016	02/17/2017	313	599,997	-1917.78		11,100		15,517		15,517	4,417						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/19/2016	02/17/2017	678	1,300,006	-1917.78		36,400		52,594		52,594	16,194						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/25/2016	02/24/2017	3,125	6,099,999	-1951.7		54,900		57,090		57,090	2,190						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/25/2016	02/24/2017	922	1,799,994	-1951.7		25,920		35,147		35,147	9,227						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/25/2016	02/24/2017	359	699,997	-1951.7		12,810		18,854		18,854	6,042						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/25/2016	02/24/2017	1,127	2,199,995	-1951.7		61,820		93,165		93,165	31,345						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/26/2016	02/24/2017	3,388	6,599,993	-1948.05		59,400		61,557		61,557	2,157						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/04/2016	03/06/2017	8,550	17,099,994	-1999.99		162,450		141,411		141,411	(21,039)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/04/2016	03/06/2017	750	1,499,993	-1999.99		22,800		25,925		25,925	3,125						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/04/2016	03/06/2017	450	899,996	-1999.99		17,100		21,636		21,636	4,536						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/04/2016	03/06/2017	950	1,899,991	-1999.99		54,150		70,551		70,551	16,401						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/11/2016	03/13/2017	7,269	14,700,007	-2022.19		138,180		114,412		114,412	(23,768)						100/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/11/2016	03/13/2017	495	999,993	-2022.19		15,500		18,068		18,068	2,568						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/11/2016	03/13/2017	297	600,004	-2022.19		11,400		13,307		13,307	1,907						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/11/2016	03/13/2017	297	600,004	-2022.19		13,320		15,724		15,724	2,404						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/11/2016	03/13/2017	1,088	2,200,001	-2022.19		62,480		74,095		74,095	11,615						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/18/2016	03/17/2017	7,660	15,700,008	-2049.58		147,580		102,619		102,619	(44,961)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/18/2016	03/17/2017	293	599,994	-2049.58		9,360		8,255		8,255	(1,105)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/18/2016	03/17/2017	537	1,100,010	-2049.58		21,120		21,629		21,629	509						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/18/2016	03/17/2017	1,708	3,500,006	-2049.58		100,800		103,516		103,516	2,716						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/24/2016	03/27/2017	9,087	18,499,996	-2035.94		173,900		126,450		126,450	(47,450)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	03/24/2016	03/27/2017	442	900,008	-2035.94		14,220		12,576		12,576	(1,644)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/28/2016	03/28/2017	295	599,993	-2037.05		11,760		10,972		10,972	(788)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/28/2016	03/28/2017	344	699,991	-2037.05		16,030		15,384		15,384	(646)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	03/28/2016	03/28/2017	1,227	2,499,990	-2037.05		72,750		72,225		72,225	(525)						100/0001
0089999	Call Options and Warrants - Hedging Other - Purchased Optio						X X X	X X X	X X X	X X X	67,732,770	18,493,230		42,178,809	X X X	42,178,809	(11,361,714)					X X X	X X X
0149999	Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	67,732,770	18,493,230		42,178,809	X X X	42,178,809	(11,361,714)					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	67,732,770	18,493,230		42,178,809	X X X	42,178,809	(11,361,714)					X X X	X X X
0429999	Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	67,732,770	18,493,230		42,178,809	X X X	42,178,809	(11,361,714)					X X X	X X X
1409999	Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	67,732,770	18,493,230		42,178,809	X X X	42,178,809	(11,361,714)					X X X	X X X
1449999	Total						X X X	X X X	X X X	X X X	67,732,770	18,493,230		42,178,809	X X X	42,178,809	(11,361,714)					X X X	X X X

E06.11

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

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

E07

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value >0	Contracts With Book/ Adjusted Carrying Value <0	Exposure net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Bank of America	Y	Y	8,162,299	13,051,130		4,888,831	13,051,130		4,888,831		
Barclays	Y	Y	3,161,992	3,316,475		154,483	3,316,475		154,483		
BNP Paribas	Y	Y	2,207,183	2,459,252		252,069	2,459,252		252,069		
Credit Suisse Int	Y	Y	4,350,266	5,230,588		880,322	5,230,588		880,322		
JP Morgan	Y	Y	1,489	2,980,138		2,978,649	2,980,138		2,978,649		
Royal Bank of Canada	Y	Y	2,913,237	3,058,165		144,928	3,058,165		144,928		
Wells Fargo	Y	Y	12,263,256	12,083,061			12,083,061				
0299999 Total NAIC 1 Designation			33,059,722	42,178,809		9,299,282	42,178,809		9,299,282		
<div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div>											
0999999 Gross Totals			33,059,722	42,178,809		9,299,282	42,178,809		9,299,282		
1. Offset per SSAP No. 64				42,178,809							
2. Net after right of offset per SSAP No. 64				42,178,809							

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	3128P7-7F-4	FHLMC POOL #C91794F 3.000% 10/01/34	741,372	714,032	X X X	03/27/2019	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128MM-TJ-2	FHLMC POOL #G18552 2.99996% 5/01/30	722,113	699,225	X X X	10/01/2034	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3128S2-XK-2	FHLMC POOL #T61582F 3.500% 5/01/43	1,922,397	1,863,691	X X X	05/01/2030	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31388Y-EH-1	FNMA POOL #618536A 7.500% 11/01/31	301,777	251,222	X X X	12/01/2025	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31408G-DA-2	FNMA POOL #850697A 5.500% 8/01/35	316,987	282,394	X X X	05/01/2028	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31416Q-XT-7	FNMA POOL #AA6989A 4.500% 5/01/39	254,235	233,004	X X X	01/01/2021	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138A5-6E-7	FNMA POOL #AH4468A 3.500% 2/01/26	888,146	839,886	X X X	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138EA-3Z-8	FNMA POOL #AK6215A 3.000% 3/01/27	36,362	34,768	X X X	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138EL-UB-7	FNMA POOL #AL4177A 4.67199% 7/01/19	971,982	885,625	X X X	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138L4-2B-8	FNMA POOL #AM4369A 4.900% 10/01/43	530,145	425,000	X X X	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3138L7-R5-7	FNMA POOL #AM6807A 2.980% 10/01/24	371	355	X X X	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31418A-JV-1	FNMA POOL #MA1175A 3.000% 9/01/42	294,052	286,017	X X X	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31418B-HZ-2	FNMA POOL #MA2047A 2.500% 10/01/24	1,155,848	1,119,639	X X X	06/01/2024	V
Bank of America	B4TYDEB6GKMZO031MB27	Accrued Income	000000-00-0	Accrued Income	26,512		X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-HW-2	U S TREAS BILLS 6/09/16	590,793	591,000	X X X	11/15/2044	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-RH-3	U S TREAS BDS 3.125% 8/15/44	542,063	490,000	X X X	02/15/2043	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-RD-2	U S TREAS BDS 3.750% 11/15/43	1,415,914	1,140,000	X X X	05/31/2018	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-TW-0	U S TREAS NTS 0.750% 10/31/17	593,208	593,000	X X X	05/15/2016	V
Barclays	G5GSEF7VJP5I7OUK5573	Accrued Income	000000-00-0	Accrued Income	20,014		X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Money Market	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORG	3	3	X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-XH-8	U S TREAS NTS 1.625% 6/30/20	530,317	520,000	X X X	08/15/2043	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-WC-0	U S TREAS NTS 1.750% 10/31/20	584,005	570,000	X X X	01/15/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-ND-8	U S TREAS NTS 3.500% 5/15/20	1,073,521	980,000	X X X	05/31/2020	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Accrued Income	000000-00-0	Accrued Income	19,337		X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Money Market	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORG	3,635,242	3,635,242	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	Interest	157,963	157,963	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	Principal	557,037	557,037	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Accrued Income	000000-00-0	Accrued Income	24		X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Money Market	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORG	1,489	1,489	X X X		V
Royal Bank of Canada	ES71P3U3RHIGC71XBU11	Treasury	912796-HA-0	U S TREAS BILLS 8/18/16	2,913,237	2,917,000	X X X	08/18/2016	V
Wells Fargo	KB1H1DSPRFMYMCUFT09	U.S. Agency	3138W1-CX-3	FNMA POOL #AR3685A 3.000% 1/01/43	12,233,506	11,899,950	X X X	01/01/2043	V
Wells Fargo	KB1H1DSPRFMYMCUFT09	Accrued Income	000000-00-0	Accrued Income	29,750		X X X		V
0299999 Total Collateral Pledged to Reporting Entity					33,059,722	31,687,542	X X X	X X X	X X X

E09.1

NONE **Schedule DL - Part 1**

NONE **Schedule DL - Part 2**

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
FORD MOTOR CREDIT CO		03/24/2016		05/18/2016	19,975,189		4,217
FORD MOTOR CREDIT CO		03/31/2016		06/21/2016	9,976,374		291
TELUS CORP		03/24/2016		06/17/2016	9,980,746		1,996
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					39,932,309		6,504
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					39,932,309		6,504
7799999 Total Bonds - Subtotals - Issuer Obligations					39,932,309		6,504
8399999 Total Bonds - Subtotals - Bonds					39,932,309		6,504
8699999 Total Cash Equivalents					39,932,309		6,504

E13