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

September 30, 2013

LIFE AND ACCIDENT AND HEALTH

2013

66850201320100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2013
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

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

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 (Street and Number), Denver, CO US 80202 (City or Town, State, Country and Zip Code)

Main Administrative Office 850 East Anderson Lane (Street and Number)
Austin, TX US 78752 (City or Town, State, Country and Zip Code) 512-836-1010 (Area Code) (Telephone Number)

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

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

Internet Website Address www.nationalwesternlife.com

Statutory Statement Contact Thomas F. Kopetic (Name) 512-719-2238 (Area Code) (Telephone Number) (Extension)
tkopetic@nationalwesternlife.com (E-Mail Address) 512-719-8538 (Fax Number)

OFFICERS

Chairman of the Board

Robert Lee Moody

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

VICE-PRESIDENTS

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

DIRECTORS OR TRUSTEES

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

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

Subscribed and sworn to before me this
12th day of November, 2013

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	8,812,561,360		8,812,561,360	8,260,567,425
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	273,574,100		273,574,100	262,369,629
3. Mortgage loans on real estate:				
3.1 First liens	100,507,218		100,507,218	117,557,155
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)	869,961		869,961	877,611
5. Cash ($ (22,465,323)), cash equivalents ($ 14,998,458), and short-term investments ($ 74,891,574)	67,424,709		67,424,709	249,093,381
6. Contract loans (including $ 0 premium notes)	68,307,294	83,976	68,223,318	71,330,600
7. Derivatives	119,275,977		119,275,977	57,890,076
8. Other invested assets	(289,158)		(289,158)	424,857
9. Receivables for securities	2,877,740		2,877,740	2,390,161
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,445,762,001	83,976	9,445,678,025	9,023,153,695
13. Title plants less $ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	94,017,202		94,017,202	87,093,147
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	998,981		998,981	63,989
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	3,568,845		3,568,845	3,977,804
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,837,311		1,837,311	1,949,470
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	7,892,786		7,892,786	6,395,149
18.2 Net deferred tax asset	93,964,167	48,134,560	45,829,607	35,541,044
19. Guaranty funds receivable or on deposit	1,767,377		1,767,377	1,253,790
20. Electronic data processing equipment and software	436,143		436,143	538,514
21. Furniture and equipment, including health care delivery assets ($ 0)	577,522	577,522		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	950,000		950,000	950,000
24. Health care ($ 0) and other amounts receivable	4,692,578	4,692,578		
25. Aggregate write-ins for other than invested assets	56,320,382	52,095,019	4,225,363	3,846,416
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,712,785,295	105,583,655	9,607,201,640	9,164,763,018
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	9,712,785,295	105,583,655	9,607,201,640	9,164,763,018

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. Software	29,057,466	29,057,466		
2502. Prepaid PDO	14,486,662	14,486,662		
2503. Non-qualified defined benefit plan intangible asset	5,721,403	5,721,403		
2598. Summary of remaining write-ins for Line 25 from overflow page	7,054,851	2,829,488	4,225,363	3,846,416
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	56,320,382	52,095,019	4,225,363	3,846,416

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 8,124,002,253 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	8,124,002,253	7,767,986,896
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	61,136	61,136
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	141,441,563	151,832,180
4. Contract claims:		
4.1 Life	67,469,337	60,711,997
4.2 Accident and health	70,566	61,430
5. Policyholders' dividends $ 335 and coupons $ 363 due and unpaid	698	916
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ 0 Modco)	57,089	59,370
6.2 Dividends not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 Modco)	18,482	18,762
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	240,572	259,775
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 2,112,013 ceded	2,112,013	
9.4 Interest Maintenance Reserve	8,975,791	9,415,300
10. Commissions to agents due or accrued-life and annuity contracts $ 3,990,916, accident and health $ 0 and deposit-type contract funds $ 0	3,990,916	5,391,417
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	27,211,406	22,510,864
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	3,708,386	5,581,829
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	2,224,444	3,907,401
17. Amounts withheld or retained by company as agent or trustee	9,936,591	13,469,735
18. Amounts held for agents' account, including $ 3,861,743 agents' credit balances	3,861,743	2,826,929
19. Remittances and items not allocated	20,415,352	18,430,761
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,225,363	3,846,415
22. Borrowed money $ 0 and interest thereon $ 0		
23. Dividends to stockholders declared and unpaid	1,272,515	
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	64,039,594	70,763,709
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	28,678,640	1,163,660
24.10 Payable for securities lending		
24.11 Capital notes $ 0 and interest thereon $ 0		
25. Aggregate write-ins for liabilities	19,794,275	21,696,375
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,533,808,725	8,159,996,857
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	8,533,808,725	8,159,996,857
29. Common capital stock	3,634,763	3,634,763
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	40,077,879	40,077,879
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,029,680,273	961,053,519
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)	1,069,758,152	1,001,131,398
38. Totals of Lines 29, 30 and 37	1,073,392,915	1,004,766,161
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,607,201,640	9,164,763,018

DETAILS OF WRITE-IN LINES		
2501. Minimum pension liability	19,408,982	20,885,043
2502. Bills payable	385,293	811,332
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	19,794,275	21,696,375
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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	825,622,091	785,198,781	1,088,001,406
2. Considerations for supplementary contracts with life contingencies	(20)	88,494	88,494
3. Net investment income	438,276,362	355,896,536	444,469,469
4. Amortization of Interest Maintenance Reserve (IMR)	3,068,937	1,686,429	2,719,625
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	283	1,589	1,588
8.3 Aggregate write-ins for miscellaneous income	28,057,374	28,877,560	39,298,889
9. Totals (Lines 1 to 8.3)	1,295,025,027	1,171,749,389	1,574,579,471
10. Death benefits	33,724,025	28,933,362	38,324,028
11. Matured endowments (excluding guaranteed annual pure endowments)	1,623,926	414,267	1,200,879
12. Annuity benefits	256,666,864	236,756,583	313,966,138
13. Disability benefits and benefits under accident and health contracts	1,194,554	1,079,232	1,648,168
14. Coupons, guaranteed annual pure endowments and similar benefits	53,382	58,077	82,971
15. Surrender benefits and withdrawals for life contracts	395,544,435	380,112,805	514,067,195
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,137,067	2,927,480	4,548,095
18. Payments on supplementary contracts with life contingencies	94,472	97,330	143,068
19. Increase in aggregate reserves for life and accident and health contracts	346,420,402	262,726,005	377,929,419
20. Totals (Lines 10 to 19)	1,039,459,127	913,105,141	1,251,909,961
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	100,850,500	96,279,053	133,072,609
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	45,253,711	38,287,134	51,628,202
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,500,718	3,720,751	7,438,990
25. Increase in loading on deferred and uncollected premiums	(89,481)	(373,668)	(169,257)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	1,190,974,575	1,051,018,411	1,443,880,505
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	104,050,452	120,730,978	130,698,966
30. Dividends to policyholders	39,088	42,975	54,799
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	104,011,364	120,688,003	130,644,167
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	41,646,131	41,477,510	48,324,744
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)	62,365,233	79,210,493	82,319,423
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,570,118 (excluding taxes of $ 1,570,118 transferred to the IMR)	2,108,428	2,866,891	2,153,420
35. Net income (Line 33 plus Line 34)	64,473,661	82,077,384	84,472,843
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,004,766,161	922,522,270	922,522,270
37. Net income (Line 35)	64,473,661	82,077,384	84,472,843
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 229,283	10,900,445	9,917,528	15,181,230
39. Change in net unrealized foreign exchange capital gain (loss)	26,701	(12,170)	(85,294)
40. Change in net deferred income tax	10,898,889	7,608,265	14,784,847
41. Change in nonadmitted assets	(19,453,937)	2,811,855	(7,469,810)
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	(9,594,954)		(12,793,272)
44. Change in asset valuation reserve	6,724,116	(4,758,154)	(4,683,023)
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)	(3)
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(1,272,515)	(1,272,515)	(1,272,516)
53. Aggregate write-ins for gains and losses in surplus	5,924,348	(2,736,865)	(5,891,111)
54. Net change in capital and surplus (Lines 37 through 53)	68,626,754	93,635,325	82,243,891
55. Capital and surplus as of statement date (Lines 36 + 54)	1,073,392,915	1,016,157,595	1,004,766,161

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	27,614,646	28,860,628	39,155,522
08.302. Miscellaneous income	442,728	16,932	16,930
08.303. Lawsuit settlement			126,437
08.398. Summary of 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)	28,057,374	28,877,560	39,298,889
2701.			
2702.			
2703.			
2798. Summary of write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. Deferred tax adjustment	4,495,729	188,911	(3,971,185)
5302. (Increase) decrease in minimum pension liability	1,428,619	(2,925,776)	(61,656)
5303. Correction of prior year surrender/commissions			(1,858,270)
5398. Summary of write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	5,924,348	(2,736,865)	(5,891,111)

CASH FLOW

		1	2	3
	Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1.	Premiums collected net of reinsurance	827,278,330	789,338,610	1,088,201,900
2.	Net investment income	371,375,932	280,417,599	401,320,594
3.	Miscellaneous income	28,079,882	29,352,837	39,950,154
4.	Total (Lines 1 to 3)	1,226,734,144	1,099,109,046	1,529,472,648
5.	Benefit and loss related payments	683,125,484	648,955,759	875,242,258
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	144,168,572	136,645,512	185,622,735
8.	Dividends paid to policyholders	41,339	46,926	61,231
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	44,713,886	47,062,334	59,723,414
10.	Total (Lines 5 through 9)	872,049,281	832,710,531	1,120,649,638
11.	Net cash from operations (Line 4 minus Line 10)	354,684,863	266,398,515	408,823,010
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	830,043,931	786,798,723	1,022,184,845
	12.2 Stocks		407,521	407,521
	12.3 Mortgage loans	22,171,756	38,691,597	39,879,927
	12.4 Real estate		5,097,475	5,097,475
	12.5 Other invested assets	658,125		28,537
	12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	95,479,359	55,724,210	86,257,082
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	948,353,171	886,719,526	1,153,855,387
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,374,379,476	1,092,060,394	1,430,918,628
	13.2 Stocks			
	13.3 Mortgage loans	4,979,394	13,008,741	17,124,070
	13.4 Real estate		2,558,913	2,558,913
	13.5 Other invested assets	15,254	993,910	993,910
	13.6 Miscellaneous applications	98,700,033	47,616,673	76,664,497
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,478,074,157	1,156,238,631	1,528,260,018
14.	Net increase (or decrease) in contract loans and premium notes	(3,241,831)	(828,705)	(3,417,827)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(526,479,155)	(268,690,400)	(370,986,804)
	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		(3)	(3)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(13,028,544)	6,271,438	(1,629,983)
	16.5 Dividends to stockholders			1,272,516
	16.6 Other cash provided (applied)	3,154,164	23,812,457	3,374,310
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(9,874,380)	30,083,892	471,808
	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)	(181,668,672)	27,792,007	38,308,014
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	249,093,381	210,785,367	210,785,367
	19.2 End of period (Line 18 plus Line 19.1)	67,424,709	238,577,374	249,093,381

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

20.0001	Real estate acquired through foreclosure		2,558,913	2,558,913
20.0002				
20.0003				

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	232,443,064	182,558,461	267,900,474
3. Ordinary individual annuities	602,387,658	508,780,533	808,866,400
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	3,551,283	107,549,440	29,461,062
7. A & H - group	1,124,177	1,004,786	1,554,332
8. A & H - credit (group and individual)			
9. A & H - other	2,473	2,462	2,950
10. Aggregate of all other lines of business			
11. Subtotal	839,508,655	799,895,682	1,107,785,218
12. Deposit-type contracts	5,240,184	23,615,939	26,391,771
13. Total	844,748,839	823,511,621	1,134,176,989

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

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of National Western Life Insurance Company (Company) are presented on the basis of accounting practices prescribed or permitted by the Colorado Division of Insurance. The Colorado Division of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Colorado for determining, and reporting, the financial condition and results of operations of an insurance company and for determining its solvency under 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.

There were no differences in statutory capital and surplus between NAIC SSAP and practices prescribed and permitted by the State of Colorado as of September 30, 2013.

For the nine months ended September 30, 2013, there were no differences in net income between NAIC SSAP and practices prescribed and permitted by the State of Colorado. A reconciliation of the Company's capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado is shown below:

		State of Domicile		2013	2012
	NET INCOME				
(1)	National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2)	CO	$	64,473,661	84,472,843
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:	CO		-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:	CO		-	-
(4)	NAIC SAP (1-2-3=4)	CO	$	64,473,661	84,472,843
	SURPLUS				
(5)	National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	$	1,073,392,915	1,004,766,161
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP: Valuation allowance for mortgage loans	CO		-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:	CO		-	-
(8)	NAIC SAP (5-6-7=8)	CO	$	1,073,392,915	1,004,766,161

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans

No Change

B. Debt Restructuring

None

C. Reverse Mortgages

None

D. Loan-Backed Securities

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

(2) 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.

NOTES TO FINANCIAL STATEMENTS

(3)

September 30, 2013

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
76110WZN9	2,906,130	2,883,161	22,969	2,883,161	2,681,700	3/31/2013
161546JH0	4,908,214	4,829,724	78,490	4,829,724	4,822,000	6/30/2013
251563FZ0	9,012,910	8,721,899	31,910	8,981,000	8,981,000	6/30/2013
466247A29	3,427,102	3,349,811	39,033	3,388,069	3,388,069	6/30/2013
76110WZN9	2,886,624	2,880,328	6,296	2,880,328	2,727,300	6/30/2013
90263BGT9	3,110,856	3,078,420	32,436	3,078,420	3,075,572	6/30/2013
161546JH0	4,831,247	4,817,917	13,330	4,817,917	4,812,000	9/30/2013
Total			224,464			

(4)

(a) The aggregate amount of unrealized losses:

1. Less than 12 months in an unrealized loss position	$	15,487,842
2. Greater than 12 months in an unrealized loss position	$	273,815

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

1. Less than 12 months in an unrealized loss position	$	433,649,043
2. Greater than 12 months in an unrealized loss position	$	6,771,059

(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

None

3b - None

F. Real Estate

No change

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change

7. INVESTMENT INCOME

No change

8. DERIVATIVE INSTRUMENTS

As of September 30, 2013 the Company held $96.5 million in collateral posted by counterparties.

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No change

11. DEBT

No change

NOTES TO FINANCIAL STATEMENTS

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

A. (6)

		Pension Benefits		Other Benefits	
		2013	2012	2013	2012
Service cost	$	275,429	342,046	-	-
Interest cost		1,254,806	1,840,318	88,111	129,555
Expected return on plan assets		(850,484)	(1,070,051)	-	-
Amortization of unrecognized transition obligation or transition asset		-	-	-	-
Amount of recognized gain and losses		1,527,608	1,983,806	24,387	40,684
Amount of prior service cost recognized		47,441	63,255	77,328	103,104
Amount of gain or loss recognized due to settlement or curtailment		-	-	-	-
Total net periodic benefit cost	$	2,254,800	3,159,374	189,826	273,343

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

No change

14. CONTINGENCIES

A. Contingent Commitments

None

B. Assessments

The Company has received notification of the insolvency of several insurance companies. It is expected that the insolvencies will result in guaranty fund assessments against the Company at some future date. Accordingly, the Company has estimated and accrued $2.0 million in the accompanying financial statements for this contingency. Offsetting this accrual is a related asset in the amount of $1.8 million, set up for expected premium tax credits.

C. Gain Contingencies

None

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

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

E. All Other Contingencies

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

The Company is currently a defendant in a class action lawsuit pending as of June 12, 2006, in the U.S. District Court for the Southern District of California. The case is titled In Re National Western Life Insurance Deferred Annuities Litigation. The complaint asserts claims for RICO violations, Financial Elder Abuse, Violation of Cal. Bus. & Prof. Code 17200, et seq, Violation of Cal. Bus. & Prof. Code 17500, et seq, Breach of Fiduciary Duty, Aiding and Abetting Breach of Fiduciary Duty, Fraudulent Concealment, Cal. Civ. Code 1710, et seq, Breach of the Duty of Good Faith and Fair Dealing, and Unjust Enrichment and Imposition of Constructive Trust. On July 12, 2010 the Court certified a nationwide class of policyholders under the RICO allegation and a California class under all of the remaining causes of action except breach of fiduciary duty. The parties entered into a Settlement and Release Agreement in August of 2013 ("Settlement") which was preliminarily approved by the Court on August 30th. Notice of the Settlement was sent to all class members on September 20, 2013 and the Company is currently administering the class notice and claim form process. The Fairness Hearing is set for February 7, 2014. If the Settlement Agreement and Plaintiffs' Request for Attorneys' Fees and Costs are approved by the Court, the Company has agreed to pay the Court-approved amount of attorneys' fees and costs, make certain payment to surrendered and annualized policyholders, and has agreed to provide bonuses on annuitization for active policyholders who choose a 10-year or a 20-year certain and life settlement option. At September 30, 2013, the Company had reserved $3.5 million for the matter.

NOTES TO FINANCIAL STATEMENTS

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

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

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

15. LEASES

No change

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

None

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

Not applicable

B Transfer and Servicing of Financial Assets

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

C Wash Sales

None

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

Not applicable

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

A. Assets Measured at Fair Value on a Recurring Basis

(1)

	Description for each class of asset or liability		(Level 1)	(Level 2)	(Level 3)	Total
a.	Assets at fair value					
	Perpetual preferred stock	$	-	-	-	-
	Industrial and misc.		-	-	-	-
	Parent, subsidiaries and affiliates		-	-	-	-
	Total perpetual preferred stocks		-	-	-	-
	Bonds					
	U.S. Governments		-	-	-	-
	Industrial and misc.		-	-	-	-
	Hybrid securities		-	-	-	-
	Parent, subsidiaries and affiliates		-	-	-	-
	Total bonds		-	-	-	-
	Common stock					
	Industrial and misc.		341,698	-	9,654,800	9,996,498
	Parent, subsidiaries and affiliates		-	-	263,577,602	263,577,602
	Total common stocks		341,698	-	273,232,402	273,574,100
	Derivative assets		-	119,275,977	-	119,275,977
	Interest rate contracts		-	-	-	-
	Foreign exchange contracts		-	-	-	-
	Credit contracts		-	-	-	-
	Commodity futures contracts		-	-	-	-
	Commodity forward contracts		-	-	-	-
	Total derivatives		-	119,275,977	-	119,275,977
	Separate account assets		-	-	-	-
	Total assets at fair value	$	341,698	119,275,977	273,232,402	392,850,077
b.	Liabilities at fair value					
	Derivative liabilities	$	-	-	-	-
	Other liabilities		-	-	3,892,962	3,892,962
	Total liabilities at fair value	$	-	-	3,892,962	3,892,962

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

	Description		Beginning Balance at 01/01/2013	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 12/31/2013
a.	Assets:											
	Loan-Backed and Structured Securities (NAIC 3-6)											
	Residential Mortgaged-Backed Securities	$	-	-	-	-	-	-	-	-	-	-
	Commercial Mortgaged-Backed Securities		-	-	-	-	-	-	-	-	-	-
	Derivatives		-	-	-	-	-	-	-	-	-	-
	Credit Contracts		-	-	-	-	-	-	-	-	-	-
	Other Fund Investments											
	Hedge Fund High-Yield Dept Securities		-	-	-	-	-	-	-	-	-	-
	Private Equity		-	-	-	-	-	-	-	-	-	-
	Common Stock		262,052,893	-	-	-	11,179,509	-	-	-	-	273,232,402
	Total Assets	$	262,052,893	-	-	-	11,179,509	-	-	-	-	273,232,402
b.	Liabilities:											
	Accrued stock options	$	1,461,223	-	-	3,743,418	-	-	-	-	(1,311,679)	3,892,962
	Total Liabilities	$	1,461,223	-	-	3,743,418	-	-	-	-	(1,311,679)	3,892,962

(3) Not applicable

(4) For publicly traded equity securities, which are substantially all the equity holdings, fair value prices are based upon unadjusted quoted prices in active markets. Accordingly, these holdings are included in Level 1 in the fair value hierarchy disclosure. For equity securities not publicly traded (mainly subsidiary investments), management derives a fair value price internally based upon current information available and includes this in Level 3.

NOTES TO FINANCIAL STATEMENTS

The Company's derivative investments consist of over-the-counter call options purchased to support the index crediting method feature in its fixed index products. Fair value prices for these holdings are obtained from broker quotes based upon significant observable inputs and subject to review by the Investment department. In all cases, these investments are included in the Level 2 fair value hierarchy.

(5) Not applicable

B. Not provided

C.

Type of Financial Instrument		Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$	9,174,336,513	8,812,561,360	-	9,174,336,513	-	-
Common stock	$	273,574,100	273,574,100	341,698	-	273,232,402	-
Mortgage loans	$	105,423,732	100,507,218	-	105,423,732	-	-
Cash and short-term investments	$	67,424,709	67,424,709	67,424,709	-	-	-
Contract loans	$	68,223,318	68,223,318	-	-	68,223,318	-
Derivatives	$	119,275,977	119,275,977	-	119,275,977	-	-
Policyholder account balances	$	136,742	136,742	-	136,742	-	-

D. Not applicable

21. OTHER ITEMS

No change

22. EVENTS SUBSEQUENT

Subsequent events have been evaluated through November 13, 2013 and no reportable items have been identified.

23. REINSURANCE

No change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No change

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves on accident and health contracts for incurred losses and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the first nine months of 2013. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

26. INTERCOMPANY POOLING ARRANGEMENTS

None

27. STRUCTURED SETTLEMENTS

None

28. HEALTH CARE RECEIVABLES

No change

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

No change

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

No change

NOTES TO FINANCIAL STATEMENTS

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

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

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

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

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

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

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

6.4 By what department or departments?
Colorado Division of Insurance

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

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

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

7.2 If yes, give full information

GENERAL INTERROGATORIES

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules, and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code. Yes [X] No [ ]

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

GENERAL INTERROGATORIES

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ (289,158)

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 253,037,633	$ 263,577,602
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 23,386,056	$ 22,968,479
14.26 All Other	$ (663,332)	$ (730,311)
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 275,760,357	$ 285,815,770
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 100,507,218
	1.14 Total Mortgages in Good Standing	$ 100,507,218
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)	$ 100,507,218
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 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	2,024,803	8,888,788			10,913,591	
2. Alaska AK	L	27,357	3,197			30,554	
3. Arizona AZ	L	6,877,511	50,252,423			57,129,934	18,362
4. Arkansas AR	L	2,071,640	7,910,621			9,982,261	32,788
5. California CA	L	16,259,092	98,251,107			114,510,199	661,065
6. Colorado CO	L	2,102,498	15,796,949			17,899,447	89,963
7. Connecticut CT	L	803,046	1,778,427			2,581,473	
8. Delaware DE	L	70,147	11,074			81,221	
9. District of Columbia DC	L	188,132	382,371			570,503	
10. Florida FL	L	4,515,289	42,023,100	2,473		46,540,862	501,905
11. Georgia GA	L	1,355,991	21,232,217			22,588,208	41,893
12. Hawaii HI	L	1,836,165	3,671,294			5,507,459	250,000
13. Idaho ID	L	38,743	9,108,689			9,147,432	50,000
14. Illinois IL	L	1,860,133	10,631,359			12,491,492	79,051
15. Indiana IN	L	2,831,805	1,874,784			4,706,589	71,456
16. Iowa IA	L	818,429	5,765,119			6,583,548	18,383
17. Kansas KS	L	913,185	15,153,000			16,066,185	907,001
18. Kentucky KY	L	3,512,359	6,470,021			9,982,380	185,487
19. Louisiana LA	L	5,061,151	9,640,416			14,701,567	(35,634)
20. Maine ME	L	102,170	1,051,836			1,154,006	
21. Maryland MD	L	1,053,880	10,395,512			11,449,392	
22. Massachusetts MA	L	3,544,251	1,517,559			5,061,810	
23. Michigan MI	L	8,162,933	72,120,385			80,283,318	421,421
24. Minnesota MN	L	1,186,657	825,475			2,012,132	
25. Mississippi MS	L	732,981	2,809,625			3,542,606	
26. Missouri MO	L	755,964	24,502,504			25,258,468	361,612
27. Montana MT	L	111,856	369,050			480,906	
28. Nebraska NE	L	792,613	5,412,251			6,204,864	
29. Nevada NV	L	1,320,006	5,883,392			7,203,398	37,000
30. New Hampshire NH	L	6,080	904,216			910,296	
31. New Jersey NJ	L	149,654	3,009,525			3,159,179	
32. New Mexico NM	L	714,887	5,119,895			5,834,782	
33. New York NY	N	268,415	1,882,604			2,151,019	
34. North Carolina NC	L	1,827,405	23,594,719			25,422,124	59,763
35. North Dakota ND	L	371,818	557,380			929,198	
36. Ohio OH	L	7,196,696	13,237,668			20,434,364	259,363
37. Oklahoma OK	L	2,147,105	6,168,697			8,315,802	18,769
38. Oregon OR	L	198,616	507,464			706,080	
39. Pennsylvania PA	L	1,449,030	4,800,687			6,249,717	98,792
40. Rhode Island RI	L	2,558	813,256			815,814	33,791
41. South Carolina SC	L	823,319	3,289,954			4,113,273	
42. South Dakota SD	L	956,022	3,652,786			4,608,808	30,000
43. Tennessee TN	L	2,832,247	13,929,056			16,761,303	112,472
44. Texas TX	L	19,648,050	21,390,003	1,114,660	11,523	42,164,236	711,288
45. Utah UT	L	558,189	3,795,812			4,354,001	
46. Vermont VT	L	3,611	164,008			167,619	
47. Virginia VA	L	558,861	9,638,358			10,197,219	60,943
48. Washington WA	L	1,465,264	2,331,126			3,796,390	
49. West Virginia WV	L	497,836	2,882,527			3,380,363	
50. Wisconsin WI	L	617,241	12,142,689			12,759,930	
51. Wyoming WY	L	15,484	1,857,560			1,873,044	
52. American Samoa AS	L	412,171	1,350			413,521	
53. Guam GU	L	50,585	391,917			442,502	
54. Puerto Rico PR	L	412,738	30,069,163			30,481,901	71,500
55. US Virgin Islands VI	L	183,500	665,256			848,756	
56. Northern Mariana Islands MP	L	4,653				4,653	
57. Canada CAN	N	99,472				99,472	
58. Aggregate Other Alien OT	XXX	117,699,235	5,399,066			123,098,301	91,750
59. Subtotal	(a) 55	232,101,529	605,929,287	1,117,133	11,523	839,159,472	5,240,184
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	232,101,529	605,929,287	1,117,133	11,523	839,159,472	5,240,184
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	232,101,529	605,929,287	1,117,133	11,523	839,159,472	5,240,184
98. Less Reinsurance Ceded	XXX	11,880,394				11,880,394	
99. Totals (All Business) less Reinsurance Ceded	XXX	220,221,135	605,929,287	1,117,133	11,523	827,279,078	5,240,184

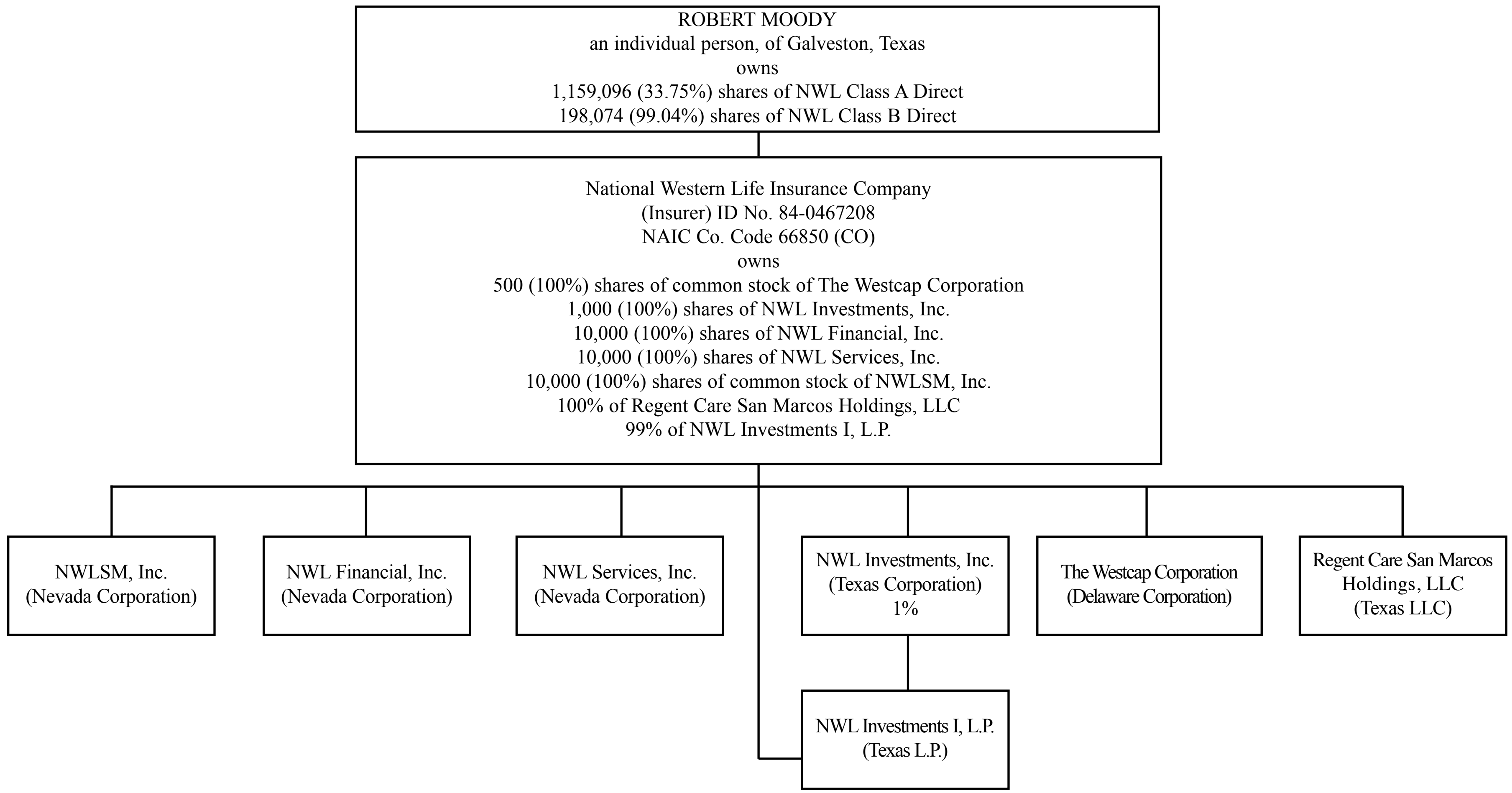
DETAILS OF WRITE-INS							
58001. BRA BRAZIL	XXX	36,233,278	80,000			36,313,278	
58002. VEN VENEZUELA	XXX	13,917,346	322,000			14,239,346	
58003. TWN TAIWAN	XXX	13,795,922	5,000			13,800,922	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	53,752,689	4,992,066			58,744,755	91,750
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	117,699,235	5,399,066			123,098,301	91,750
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	XXX						

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

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterik	Explanation
1	General Partner with managing control

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
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:

66850201349000103

66850201336500103

66850201344500103

66850201344700103

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. Assets of non-qualified deferred compensation trust	4,225,363		4,225,363	3,846,416
2505. Non-vested defined contribution plan contribution	1,777,787	1,777,787		
2506. Prepaid general expenses	963,390	963,390		
2507. Returned checks and collection items	77,131	77,131		
2508. Notes receivable	10,094	10,094		
2509. Other miscellaneous assets	1,086	1,086		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	7,054,851	2,829,488	4,225,363	3,846,416

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	1 Active Status	Direct Business Only - Life Contracts - 2 Life Insurance Premiums	3 Annuity Considerations	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
58004.	CHL CHILE	XXX	8,646,926	6,904			8,653,830	900
58005.	ARG ARGENTINA	XXX	7,104,740	1,360,915			8,465,655	10,850
58006.	COL COLOMBIA	XXX	7,858,261	52,500			7,910,761	
58007.	PER PERU	XXX	7,808,997				7,808,997	
58008.	ECU ECUADOR	XXX	5,502,229	31,000			5,533,229	
58009.	HTI HAITI	XXX	4,133,540	2,733			4,136,273	
58010.	ZZZ OTHER ALIEN (EUROPEAN MILITARY)	XXX	585,241	3,521,656			4,106,897	
58011.	RUS RUSSIA	XXX	1,387,311				1,387,311	
58012.	SLV EL SALVADOR	XXX	1,380,503				1,380,503	
58013.	PHL PHILIPPINES	XXX	1,326,386				1,326,386	
58014.	MEX MEXICO	XXX	950,299				950,299	
58015.	DOM DOMINICAN REPUBLIC	XXX	921,510				921,510	
58016.	GTM GUATEMALA	XXX	713,187				713,187	
58017.	BOL BOLIVIA	XXX	664,196				664,196	
58018.	HND HONDURAS	XXX	651,046				651,046	
58019.	URY URUGUAY	XXX	627,462				627,462	80,000
58020.	KAZ KAZAKHSTAN	XXX	621,425				621,425	
58021.	NIC NICARAGUA	XXX	599,517				599,517	
58022.	CRI COSTA RICA	XXX	544,792				544,792	
58023.	ESP SPAIN	XXX	207,795				207,795	
58024.	PRY PARAGUAY	XXX	140,598				140,598	
58025.	JPN JAPAN	XXX	124,086				124,086	
58026.	BEL BELGIUM	XXX	121,229				121,229	
58027.	CHN CHINA	XXX	110,744	400			111,144	
58028.	IDN INDONESIA	XXX	105,734				105,734	
58029.	CHE SWITZERLAND	XXX	103,253				103,253	
58030.	UKR UKRAINE	XXX	102,000				102,000	
58031.	PAN REPUBLIC OF PANAMA	XXX	101,907				101,907	
58032.	DEU GERMANY	XXX	69,021	14,833			83,854	
58033.	AUT AUSTRIA	XXX	75,000				75,000	
58034.	JAM JAMAICA	XXX	56,233				56,233	
58035.	GUY GUYANA	XXX	45,684				45,684	
58036.	FRA FRANCE	XXX	42,990				42,990	
58037.	VGB BRITISH VIRGIN ISLANDS	XXX	39,914				39,914	
58038.	ITA ITALY	XXX	36,638	1,125			37,763	
58039.	PRT PORTUGAL	XXX	33,784				33,784	
58040.	AUS AUSTRALIA	XXX	24,964				24,964	
58041.	GBR UNITED KINGDOM	XXX	23,349				23,349	
58042.	MHL MICRONESIA/MARSHALL ISLAND	XXX	22,884				22,884	
58043.	WSM WESTERN SAMOA	XXX	19,398				19,398	
58044.	BLR BELARUS	XXX	18,434				18,434	
58045.	MDA MOLDOVA	XXX	13,342				13,342	
58046.	ANT NETHERLANDS ANTILLES	XXX	12,039				12,039	
58047.	SGP SINGAPORE	XXX	11,276				11,276	
58048.	FIN FINLAND	XXX	10,818				10,818	
58049.	KOR REPUBLIC OF KOREA	XXX	10,577				10,577	
58050.	DNK DENMARK	XXX	7,258				7,258	
58051.	POL POLAND	XXX	6,525				6,525	
58052.	THA THAILAND	XXX	5,873				5,873	
58053.	PYF FRENCH POLYNESIA	XXX	5,556				5,556	
58054.	IND INDIA	XXX	4,780				4,780	
58055.	ISR ISRAEL	XXX	3,345				3,345	
58056.	GRC GREECE	XXX	2,653				2,653	
58057.	SWE SWEDEN	XXX	1,855				1,855	
58058.	NLD NETHERLANDS	XXX	1,468				1,468	
58059.	SVK SLOVAKIA	XXX	900				900	
58060.	SRB SERBIA	XXX	825				825	
58061.	ALB ALBANIA	XXX	361				361	
58062.	UZB UZBEKISTAN	XXX	31				31	
58063.	LVA LATVIA	XXX						
58064.	ARM ARMENIA	XXX						
58065.	CZE CZECH REPUBLIC	XXX						
58066.	NOR NORWAY	XXX						
58067.	NZL NEW ZEALAND	XXX						
58068.	HRV CROATIA	XXX						
58097.	Totals (Lines 58004 through 58096) (Page 11, Line 58998)	XXX	53,752,689	4,992,066			58,744,755	91,750

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,530,411	1,540,612
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		2,460,696
2.2 Additional investment made after acquisition		98,217
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		2,698,737
5. Deduct amounts received on disposals		5,097,475
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		158,913
8. Deduct current year's depreciation	7,650	11,463
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	1,522,761	1,530,411
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	1,522,761	1,530,411

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	118,207,155	140,560,214
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,378,000	15,612,475
2.2 Additional investment made after acquisition	601,393	1,511,594
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	22,171,756	39,879,927
8. Deduct amortization of premium and mortgage interest points and commitment fees	(142,426)	(402,799)
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)	101,157,218	118,207,155
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	100,507,218	117,557,155
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	100,507,218	117,557,155

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	424,857	432,108
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		990,000
2.2 Additional investment made after acquisition	15,254	3,910
3. Capitalized deferred interest and other		
4. Accrual of discount	3,600	4,000
5. Unrealized valuation increase (decrease)	(74,744)	(927,939)
6. Total gain (loss) on disposals		(48,685)
7. Deduct amounts received on disposals	658,125	28,537
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)	(289,158)	424,857
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	(289,158)	424,857

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	8,522,937,054	8,086,286,075
2. Cost of bonds and stocks acquired	1,374,379,476	1,430,918,628
3. Accrual of discount	5,054,476	8,457,611
4. Unrealized valuation increase (decrease)	11,204,471	16,422,802
5. Total gain (loss) on disposals	6,532,438	12,641,085
6. Deduct consideration for bonds and stocks disposed of	830,043,931	1,022,592,366
7. Deduct amortization of premium	3,704,065	7,491,922
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	224,459	1,704,859
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	9,086,135,460	8,522,937,054
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,086,135,460	8,522,937,054

SCHEDULE D - PART 1B

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

	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. Class 1 (a)	5,144,764,496	722,701,525	638,160,918	(96,185,211)	5,173,608,162	5,144,764,496	5,133,119,892	5,094,023,946
2. Class 2 (a)	3,484,420,773	156,047,605	96,924,792	34,441,106	3,332,254,963	3,484,420,773	3,577,984,692	3,255,658,823
3. Class 3 (a)	110,191,032		6,341,576	62,782,744	135,747,899	110,191,032	166,632,200	135,880,280
4. Class 4 (a)	34,954,191		10,045,819	(569,665)	19,428,964	34,954,191	24,338,707	34,476,558
5. Class 5 (a)					16,789,730			9,479,209
6. Class 6 (a)	375,900				375,900	375,900	375,900	375,900
7. Total Bonds	8,774,706,392	878,749,130	751,473,105	468,974	8,678,205,618	8,774,706,392	8,902,451,391	8,529,894,716
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	8,774,706,392	878,749,130	751,473,105	468,974	8,678,205,618	8,774,706,392	8,902,451,391	8,529,894,716

(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 $ 89,890,032; NAIC 2 $ 0; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	74,891,574	X X X	74,891,574	188,431	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	116,553,502	120,468,685
2. Cost of short-term investments acquired	1,327,295,796	2,187,510,334
3. Accrual of discount	67,397	377,654
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,369,025,121	2,191,803,171
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)	74,891,574	116,553,502
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	74,891,574	116,553,502

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)	57,890,076
2.	Cost Paid/(Consideration Received) on additions	45,351,974
3.	Unrealized Valuation increase/(decrease)	58,165,227
4.	Total gain (loss) on termination recognized	68,573,763
5.	Considerations received/(paid) on terminations	110,705,063
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)	119,275,977
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	119,275,977

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

NONE

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	119,275,977	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		119,275,977
4. Part D, Section 1, Column 5	119,275,977	
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	119,275,977	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		119,275,977
10. Part D, Section 1, Column 8	119,275,977	
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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	152,773,789	110,941,822
2. Cost of cash equivalents acquired	177,241,315	652,535,933
3. Accrual of discount	109,354	520,034
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	315,126,000	611,224,000
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)	14,998,458	152,773,789
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,998,458	152,773,789

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
0241700	Houston	TX		07/11/2013	5.500	1,194,000		1,600,000
0241800	Red Bluff	CA		08/19/2013	4.750	1,343,250		2,550,000
0239500	Richmond	TX		03/08/2010	10.000		75,075	8,900,000
0237900	West Lafayette	OH		12/21/2012	5.500		200,000	9,968,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	2,537,250	275,075	23,018,000
0899999 Total Mortgages in good standing				X X X	X X X	2,537,250	275,075	23,018,000
3399999 Totals				X X X	X X X	2,537,250	275,075	23,018,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0225700	Austin	TX		05/13/1996	07/22/2013	2,132,653							1,998,911	1,998,911			
0216000	Chico	CA		09/27/1991	09/01/2013	54,390		44			44		6,185	6,200			
0235400	Dallas	TX		06/30/2003	07/01/2013	92,031		50			50		13,354	13,404			
0235900	Grand Prairie	TX		04/05/2004	09/26/2013	673,400		2,416			2,416		608,875	611,223			
0236400	Spring Lake	NC		01/27/2005	08/02/2013	560,891		623			623		543,078	543,670			
0199999 Mortgages closed by repayment						3,513,365		3,133			3,133		3,170,403	3,173,408			
0232700	Amarillo	TX		06/21/2000		1,589,972		2			2			38,928			
0237200	Amarillo	TX		02/10/2006		1,467,174		213			213			10,956			
0225700	Austin	TX		05/13/1996		2,132,653								19,393			
0230200	Austin	TX		04/15/1999		3,816,647		5			5			75,917			
0235200	Austin	TX		10/28/2002		1,515,164		62			62			14,949			
0216000	Chico	CA		09/27/1991		54,390								12,292			
0240700	Clarksville	TN		07/29/2011		4,939,674		2,545			2,545			22,416			
0236500	Columbus	OH		02/18/2005		319,980		62			62			2,627			
0209900	Conroe	TX		06/16/1989		365,257		22			22			2,063			
0240800	Conroe	TX		12/21/2011		465,010		62			62			9,623			
0239400	Decatur	AL		01/28/2010		5,321,273		694			694			21,320			
0237800	Dickinson	TX		01/12/2007		790,917		119			119			8,562			
0241500	El Paso	TX		11/29/2012		2,587,000		325			325			18,232			
0235800	Elizabeth	NJ		01/14/2004		2,103,389		689			689			25,484			
0238700	Flower Mound	TX		12/09/2008		2,088,214		281			281			11,734			
0238600	Fort Worth	TX		10/24/2008		1,710,928		231			231			9,757			
0236700	Galveston	TX		06/06/2005		2,120,302		306			306			15,269			
0235900	Grand Prairie	TX		04/05/2004		673,400								21,964			
0238900	Hammond	IN		06/05/2009		3,375,207		440			440			11,444			
0226600	Houston	TX		12/16/1996		440,836		588			588			13,682			
0237300	Houston	TX		07/14/2006		1,019,020		156			156			11,666			
0238100	Houston	TX		07/13/2007		541,398		80			80			5,549			
0238200	Houston	TX		07/13/2007		1,592,347		234			234			16,319			
0241100	Houston	TX		07/31/2012		1,295,755		164			164			6,211			
0241700	Houston	TX		07/11/2013				50			50			7,295			
0237000	Hutto	TX		12/22/2005		893,338		130			130			6,775			
0240100	Katy	TX		03/14/2011		4,266,584		587			587			68,569			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0236100	Keller	TX		11/16/2004		983,164		125			125			14,502			
0233600	Kenner	LA		04/19/2001		333,977		75			75			22,415			
0237600	La Porte	TX		11/17/2006		661,473		100			100			7,294			
0238400	Lake Charles	LA		07/30/2008		787,847		113			113			7,480			
0241600	Marana	AZ		05/01/2013				231			231			10,112			
0238500	Mentor	OH		08/22/2008		645,064		87			87			3,734			
0240500	Mont Belvieu	TX		04/21/2011		960,902		110			110			16,463			
0237700	Pasadena	TX		01/12/2007		624,408		94			94			6,759			
0240600	Port Arthur	TX		05/23/2011		2,019,465								314,457			
0238000	Reno	NV		03/27/2007		7,344,049		1,067			1,067			67,130			
0237900	Rockford	IL		02/28/2007		5,408,057		1,888			1,888			59,808			
0241400	Saginaw	TX		11/29/2012		791,025		99			99			8,916			
0234800	San Antonio	TX		05/29/2002		772,173		77			77			7,443			
0237100	San Antonio	TX		12/22/2005		1,128,436		55			55			22,440			
0240200	San Antonio	TX		03/15/2011		439,427		66			66			13,856			
0236000	San Dimas	CA		04/19/2004		1,847,475		204			204			10,711			
0237500	Seabrook	TX		11/17/2006		549,850		83			83			6,064			
0236400	Spring Lake	NC		01/27/2005		560,891								2,618			
0237400	The Woodlands	TX		11/14/2006		729,633		103			103			4,950			
0236300	Waco	TX		12/30/2004		627,068		105			105			8,915			
0241300	Wasilla	AK		09/25/2012		793,616		100			100			3,826			
0239000	Yerington	NV		12/01/2009		1,524,805		206			206			11,871			
0299999 Mortgages with partial repayments						77,018,634		13,035			13,035			1,120,760			
0599999 Totals						80,531,999		16,168			16,168		3,170,403	4,294,168			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Ident-ification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4199999 Totals												X X X

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Ident-ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
00000-00-0	Benbrook Properties, Ltd	Leander	TX	Principal payment	03/01/2013	09/30/2013	994,000		1,200			1,200		660,100	320,625				9,379
1999999 Other - Joint Venture/Partnership Interests - Unaffiliated							994,000		1,200			1,200		660,100	320,625				9,379
3999999 Total Unaffiliated							994,000		1,200			1,200		660,100	320,625				9,379
4199999 Totals							994,000		1,200			1,200		660,100	320,625				9,379

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)
38378A-YY-1	GNMA 2011-157 CV		09/16/2013	Deutsche Bank		3,018,426	2,986,000.00	5,972	1
0599999	Total Bonds U. S. Government				X X X	3,018,426	2,986,000.00	5,972	X X X
649907-XB-3	NEW YORK ST DORM AUTH NYU REV		09/26/2013	JP Morgan		750,000	750,000.00		1FE
649907-XG-2	NEW YORK ST DORM AUTH NYU REV		09/26/2013	JP Morgan		1,705,000	1,705,000.00		1FE
649907-XH-0	NEW YORK ST DORM AUTH NYU REV		09/26/2013	JP Morgan		1,500,000	1,500,000.00		1FE
882135-7J-9	TEXAS ST A & M UNIV REV		09/04/2013	Wells Fargo		2,000,000	2,000,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	5,955,000	5,955,000.00		X X X
3137GA-WM-5	FHLMC 3738 BD		07/16/2013	Credit Suisse Int		12,534,543	12,175,000.00	24,350	1
3137A3-R8-4	FHLMC 3762 WP		08/29/2013	Stifel Nicolaus		2,991,328	3,000,000.00	1,000	1
3137AN-B5-3	FHLMC 4016 VK		07/25/2013	BNP Paribas		12,545,322	12,213,738.00	39,355	1
3137AR-YX-8	FHLMC 4073 VY		08/13/2013	BNP Paribas		19,101,277	18,735,352.00	31,226	1
3137B1-NX-6	FHLMC 4198 JV		07/15/2013	Deutsche Bank		4,954,688	5,000,000.00	8,264	1
3137B3-3H-9	FHLMC 4213 VG		07/23/2013	Bank Of America		17,383,768	17,659,000.00	42,921	1
3137B3-6A-1	FHLMC 4215 VK		07/05/2013	Stifel Nicolaus		6,764,768	6,936,000.00	6,069	1
3137B2-N7-1	FHLMC 4219 HW		07/10/2013	Stifel Nicolaus		12,756,250	13,000,000.00	17,694	1
3136A6-P3-2	FNMA 2012-76 VE		09/05/2013	BNP Paribas		8,501,092	8,572,755.00	8,573	1
3136A8-AY-6	FNMA 2012-98 VB		07/31/2013	BNP Paribas		12,981,315	12,718,986.00	1,413	1
3136AF-S9-6	FNMA 2013-83 BV		09/10/2013	Barclays		9,893,979	10,416,000.00	12,152	1
3136AF-U5-1	FNMA 2013-83 VC		09/10/2013	Barclays		12,666,382	13,273,000.00	15,485	1
3136AF-2N-3	FNMA 2013-86 VM		07/24/2013	Bank Of America		5,621,242	5,770,000.00	16,268	1
3136AG-FS-6	FNMA 2013-92 VD		08/21/2013	Stifel Nicolaus		6,207,948	6,566,000.00	18,512	1
3136AG-LM-2	FNMA 2013-93 BV		09/18/2013	JP Morgan		16,677,930	17,490,000.00	26,484	1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	161,581,832	163,525,831.00	269,766	X X X
012725-AA-5	ALBERMARLE CORP		09/04/2013	Citigroup		2,060,620	2,000,000.00	21,000	2FE
02364W-BD-6	AMERICA MOVIL SAB DE CV	F	07/26/2013	Morgan Stanley		4,704,200	5,000,000.00	6,076	1FE
03076C-AF-3	AMERIPRISE FINANCIAL INC.		09/03/2013	Credit Suisse Int		19,903,600	20,000,000.00		1FE
032095-AB-7	AMPHENOL CORP.		07/10/2013	JP Morgan		4,976,650	5,000,000.00	91,111	2FE
05531G-AA-9	BB&T CORPORATION		07/17/2013	Wells Fargo		2,041,600	2,000,000.00	26,333	1FE
055451-AQ-1	BHP BILLITON FIN USA LTD	F	08/22/2013	Royal Bank of Canada		4,675,650	5,000,000.00	1,198	1FE
055451-AU-2	BHP BILLITON FIN USA LTD	F	09/25/2013	VARIOUS		15,535,570	15,500,000.00		1FE
05565Q-CJ-5	BP CAPITAL MARKETS PLC	F	09/23/2013	Citigroup		2,000,000	2,000,000.00		1FE
15135U-AJ-8	CENOVUS ENERGY INC	A	08/15/2013	Jeffries & Co		2,456,750	2,500,000.00	1,319	2FE
231021-AR-7	CUMMINS INC		09/19/2013	Bank Of America		6,958,140	7,000,000.00		1FE
26442E-AD-2	DUKE ENERGY OHIO INC		09/03/2013	Barclays		4,998,350	5,000,000.00		1FE
283677-AY-8	EL PASO ELECTRIC CO		08/27/2013	Credit Suisse Int		4,617,200	5,000,000.00	34,375	2FE
29250N-AF-2	ENBRIDGE INC	A	09/25/2013	JP Morgan		14,850,150	15,000,000.00		1FE

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
26875P-AK-7	EOG RESOURCES INC		09/05/2013	Royal Bank of Canada		8,994,600	10,000,000.00	127,604	1FE
26884T-AH-5	ERAC USA FINANCE		08/28/2013	JP Morgan		4,886,581	5,243,000.00	66,324	2FE
340711-AV-2	FLORIDA GAS TRANSMISSION		08/26/2013	JP Morgan		2,954,822	2,985,000.00	14,137	2FE
40052V-AB-0	GRUPO BIMBO SAB DE CV 144 A	F	09/11/2013	Credit Suisse Int		1,975,080	2,000,000.00	12,750	2FE
423012-AD-5	HEINEKEN NV	F	09/05/2013	Wells Fargo		3,650,856	4,095,000.00	49,737	2FE
43474T-AC-7	HOLCIM US FINANCE	F	09/05/2013	RBS Securities		4,965,200	5,000,000.00		2FE
437076-BC-5	HOME DEPOT INC.		09/03/2013	Bank Of America		5,968,860	6,000,000.00		1FE
485134-BN-9	KANSAS CITY POWER & LT		08/22/2013	Wells Fargo		4,917,226	5,270,000.00	75,163	2FE
501044-CS-8	KROGER CO.		08/20/2013	VARIOUS		16,972,210	17,000,000.00	5,989	2FE
50540R-AL-6	LAB CORP OF AMER HLDGS		08/15/2013	VARIOUS		6,488,206	6,725,000.00	119,727	2FE
524660-AW-7	LEGGETT & PLATT INC		08/27/2013	Wells Fargo		4,295,070	4,500,000.00	6,375	2FE
548661-CZ-8	LOWE'S COMPANIES INC.		09/04/2013	Bank Of America		6,958,070	7,000,000.00		1FE
579780-AJ-6	MCCORMICK & CO		08/15/2013	VARIOUS		11,888,760	12,000,000.00	194	1FE
670346-AM-7	NUCOR CORP		07/24/2013	Citigroup		4,996,300	5,000,000.00		2FE
709629-AL-3	PENTAIR FINANCE	F	09/20/2013	Wells Fargo		1,837,560	2,000,000.00	1,750	2FE
714264-AH-1	PERNOD-RICARD SA 144 A	F	08/19/2013	Credit Suisse Int		1,997,440	2,000,000.00	8,736	2FE
71654Q-BH-4	PETROLEOS MEXICANOS	F	07/11/2013	Morgan Stanley		9,948,100	10,000,000.00		2FE
74251V-AH-5	PRINCIPAL FINANCIAL GROUP		07/05/2013	Wells Fargo		4,701,150	5,000,000.00	23,872	1FE
775109-AY-7	ROGERS COMMUNICATIONS INC	A	09/25/2013	JP Morgan		6,986,910	7,000,000.00		2FE
775109-AW-1	ROGERS COMMUNICATIONS INC.	A	07/05/2013	Credit Suisse Int		4,562,100	5,000,000.00	51,250	2FE
776696-AE-6	ROPER INDUSTRIES INC.		09/10/2013	Wells Fargo		1,830,920	2,000,000.00	20,486	2FE
822582-AX-0	SHELL INTERNATIONAL FIN	F	08/16/2013	VENDOR CODE U.S. NOT IN T		4,875,800	5,000,000.00	4,250	1FE
883203-BS-9	TEXTRON INC		09/04/2013	Deutsche Bank		2,813,816	2,594,000.00	72,027	2FE
89153V-AG-4	TOTAL CAPITAL INTL SA	F	08/05/2013	Credit Suisse Int		2,992,350	3,000,000.00		1FE
89366L-AA-2	TRANSELEC SA	F	07/24/2013	JP Morgan		14,914,850	15,000,000.00	1,927	2FE
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		07/24/2013	Credit Suisse Int		6,000,000	6,000,000.00		1FE
87305Q-CE-9	TTX CO		09/19/2013	Citigroup		5,499,945	5,500,000.00		2FE
902748-AA-0	UIL HOLDINGS CORP		07/16/2013	Wells Fargo		4,902,380	4,750,000.00	65,906	2FE
92343V-BR-4	VERIZON COMMUNICATIONS		09/11/2013	JP Morgan		6,977,320	7,000,000.00		2FE
92343V-BS-2	VERIZON COMMUNICATIONS		09/11/2013	Bank Of America		1,052,220	1,000,000.00		2FE
92857W-BC-3	VODAFONE GROUP PLC	F	09/13/2013	Citigroup		4,504,000	5,000,000.00	11,882	1FE
960386-AH-3	WABTEC		08/05/2013	JP Morgan		15,013,750	15,000,000.00		2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	281,100,932	286,662,000.00	921,498	X X X
8399997	Total Bonds Part 3				X X X	451,656,190	459,128,831	1,197,236	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	451,656,190	459,128,831.00	1,197,236	X X X
9999999	Totals				X X X	451,656,190	X X X	1,197,236	X X X

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SCHEDULE D - PART 4

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

1	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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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 Desig-nation or Market Indicator (a)
3837H0-QK-2	GNMA 1996-9-PG		09/20/2013	PRINCIPAL RECEIPT		65,185	65,184.80	65,490	65,212		(27)		(27)		65,185				3,130	06/20/2026	1
3837H1-M4-0	GNMA 1998-26-B		09/20/2013	PRINCIPAL RECEIPT		22,188	22,188.40	22,459	22,394		(206)		(206)		22,188				1,043	11/20/2028	1
38373X-R5-7	GNMA 2002-48-OD		09/16/2013	PRINCIPAL RECEIPT		410,678	410,678.00	411,063	410,320		358		358		410,678				16,575	04/16/2032	1
38373S-Q6-7	GNMA 2003-33-PC		08/20/2013	PRINCIPAL RECEIPT		164,401	164,400.60	163,990	163,926		474		474		164,401				5,833	04/20/2032	1
38373Y-D5-0	GNMA 2003-4-MD		08/20/2013	PRINCIPAL RECEIPT		67,330	67,329.50	67,172	67,136		193		193		67,330				2,429	01/20/2032	1
38374G-M7-4	GNMA 2004-34-VK		09/16/2013	PRINCIPAL RECEIPT		2,245,050	2,245,049.50	2,218,916	2,238,441		6,609		6,609		2,245,050				77,122	06/16/2023	1
38374H-KS-8	GNMA 2004-52-VB		09/20/2013	PRINCIPAL RECEIPT		1,545,096	1,545,096.08	1,561,513	1,544,913		183		183		1,545,096				54,252	02/20/2023	1
38374H-HC-7	GNMA 2004-55-VB		09/20/2013	PRINCIPAL RECEIPT		2,347,232	2,347,232.13	2,365,937	2,345,531		1,701		1,701		2,347,232				85,205	09/20/2023	1
38374H-UU-2	GNMA 2004-62-VB		09/20/2013	PRINCIPAL RECEIPT		4,287,891	4,287,890.53	4,380,793	4,290,460		(2,569)		(2,569)		4,287,891				162,009	09/20/2022	1
38374H-W7-1	GNMA 2004-75-VB		09/20/2013	PRINCIPAL RECEIPT		128,377	128,376.67	129,228	128,296		81		81		128,377				4,713	11/20/2027	1
38375J-NL-5	GNMA 2007-11-PD		09/20/2013	PRINCIPAL RECEIPT		1,596,006	1,596,005.68	1,567,577	1,586,627		9,378		9,378		1,596,006				59,026	06/20/2035	1
362159-5X-9	GNMA POOL 158462		09/16/2013	PRINCIPAL RECEIPT		2,231	2,231.10	2,172	2,203		28		28		2,231				135	10/15/2016	1
36217G-F2-8	GNMA POOL 192885		09/16/2013	PRINCIPAL RECEIPT		95	94.80	92	93		1		1		95				6	12/15/2016	1
36218L-J4-8	GNMA POOL 225383		09/16/2013	PRINCIPAL RECEIPT		1,175	1,175.37	1,149	1,160		15		15		1,175				59	06/15/2021	1
0599999	Total - Bonds - U.S. Governments				X X X	12,882,935	12,882,933.16	12,957,551	12,866,712		16,219		16,219		12,882,935				471,537	X X X	X X X
154686-DK-2	CENTRAL OHIO SOLID WASTE AUTH		08/30/2013	CALLED @ 100.000000		730,000	730,000.00	730,000	730,000						730,000				35,654	08/01/2020	1FE
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X	730,000	730,000.00	730,000	730,000						730,000				35,654	X X X	X X X
3133T9-NW-1	FHLMC 1948 PJ		09/16/2013	PRINCIPAL RECEIPT		38,850	38,850.30	38,638	38,683		167		167		38,850				1,768	03/15/2027	1
312903-GL-5	FHLMC 1989-112-I		09/16/2013	PRINCIPAL RECEIPT		14,442	14,441.50	12,275	13,727		714		714		14,442				541	01/15/2021	1
312904-SN-6	FHLMC 1990-1015-F		09/16/2013	PRINCIPAL RECEIPT		19,702	19,702.23	17,948	19,161		541		541		19,702				863	11/15/2020	1
312903-VF-1	FHLMC 1990-139-G		09/16/2013	PRINCIPAL RECEIPT		1,970	1,970.36	1,741	1,896		74		74		1,970				83	04/15/2021	1
312905-FG-2	FHLMC 1991-1053-G		09/16/2013	PRINCIPAL RECEIPT		7,077	7,076.96	6,337	6,794		283		283		7,077				339	03/15/2021	1
312905-GM-8	FHLMC 1991-1055-H		09/16/2013	PRINCIPAL RECEIPT		27,799	27,798.68	25,106	26,882		917		917		27,799				1,302	03/15/2021	1
312905-TW-2	FHLMC 1991-1069-J		09/16/2013	PRINCIPAL RECEIPT		3,010	3,010.44	2,429	2,848		163		163		3,010				140	04/15/2021	1
312906-BR-0	FHLMC 1991-1094-K		09/16/2013	PRINCIPAL RECEIPT		3,904	3,904.00	3,585	3,780		124		124		3,904				189	06/15/2021	1
312906-NM-8	FHLMC 1991-1109-I		09/16/2013	PRINCIPAL RECEIPT		5,720	5,720.00	5,100	5,520		200		200		5,720				265	08/15/2021	1
312906-RX-0	FHLMC 1991-1119-H		09/16/2013	PRINCIPAL RECEIPT		22,194	22,193.85	20,992	21,737		457		457		22,194				1,157	08/15/2021	1
312907-FV-5	FHLMC 1991-1142-IA		09/16/2013	PRINCIPAL RECEIPT		7,130	7,129.50	6,341	6,796		333		333		7,130				323	10/15/2021	1
3133TC-ZY-7	FHLMC 2042 T		09/16/2013	PRINCIPAL RECEIPT		5,819	5,818.50	5,852	5,852		(34)		(34)		5,819				273	03/15/2028	1
31339M-XX-1	FHLMC 2399 EN		09/16/2013	PRINCIPAL RECEIPT		22,122	22,121.80	21,859	21,855		267		267		22,122				950	01/15/2032	1
31339W-GU-4	FHLMC 2424 OP		09/16/2013	PRINCIPAL RECEIPT		183,109	183,108.98	183,510	183,094		15		15		183,109				7,356	03/15/2032	1
31392R-JK-8	FHLMC 2470-QG		09/16/2013	PRINCIPAL RECEIPT		211,000	211,000.30	214,561	212,317		(1,317)		(1,317)		211,000				8,904	07/15/2032	1
31392W-MR-8	FHLMC 2515-GP		07/15/2013	PRINCIPAL RECEIPT		20,935	20,935.38	21,164	20,925		10		10		20,935				823	03/15/2032	1

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SCHEDULE D - PART 4

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

1	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 Ident- ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ 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 Desig- nation or Market Indicator (a)
31393F-5Y-8	FHLMC 2522-TC		09/16/2013	PRINCIPAL RECEIPT		842,227	842,226.76	843,009	841,271		956		956		842,227				31,491	11/15/2022	1
31392X-MQ-8	FHLMC 2523-ND		09/16/2013	PRINCIPAL RECEIPT		525,300	525,299.70	538,761	528,893		(3,594)		(3,594)		525,300				21,206	11/15/2022	1
31393G-VM-3	FHLMC 2533-TC		09/16/2013	PRINCIPAL RECEIPT		464,795	464,795.40	468,572	465,272		(477)		(477)		464,795				17,364	12/15/2022	1
31393H-E8-1	FHLMC 2543-BL		09/16/2013	PRINCIPAL RECEIPT		531,120	531,120.21	532,199	530,673		447		447		531,120				19,940	12/15/2022	1
31393F-RL-2	FHLMC 2544-AL		09/16/2013	PRINCIPAL RECEIPT		803,270	803,270.26	796,373	800,529		2,741		2,741		803,270				30,969	05/15/2032	1
31393G-BH-6	FHLMC 2545-NB		09/16/2013	PRINCIPAL RECEIPT		550,410	550,410.13	564,514	553,693		(3,282)		(3,282)		550,410				20,563	12/15/2022	1
31393H-MZ-2	FHLMC 2547-BH		07/15/2013	PRINCIPAL RECEIPT		3,498	3,498.10	3,491	3,494		4		4		3,498				125	03/15/2032	1
31393J-DN-5	FHLMC 2553-BG		09/16/2013	PRINCIPAL RECEIPT		830,684	830,683.60	819,748	826,437		4,247		4,247		830,684				30,705	10/15/2032	1
31393J-6E-3	FHLMC 2556-TC		09/16/2013	PRINCIPAL RECEIPT		1,056,639	1,056,639.00	1,077,937	1,061,363		(4,724)		(4,724)		1,056,639				38,982	01/15/2023	1
31393J-LL-0	FHLMC 2557-QU		09/16/2013	PRINCIPAL RECEIPT		939,020	939,020.04	946,163	940,156		(1,136)		(1,136)		939,020				37,104	01/15/2023	1
31393L-NV-1	FHLMC 2564-QD		09/16/2013	PRINCIPAL RECEIPT		623,555	623,555.16	628,622	624,111		(556)		(556)		623,555				23,298	02/15/2023	1
31393K-PE-9	FHLMC 2575-DB		09/16/2013	PRINCIPAL RECEIPT		940,430	940,429.67	940,430	940,430						940,430				35,522	02/15/2023	1
31393K-BX-2	FHLMC 2576-KL		09/16/2013	PRINCIPAL RECEIPT		276,427	276,426.99	276,081	275,886		541		541		276,427				10,519	07/15/2032	1
31393N-N7-0	FHLMC 2590-WK		09/16/2013	PRINCIPAL RECEIPT		2,083,221	2,083,221.37	2,127,987	2,099,010		(15,788)		(15,788)		2,083,221				75,037	03/15/2033	1
31393Q-2X-9	FHLMC 2594-TE		09/16/2013	PRINCIPAL RECEIPT		472,941	472,940.80	468,932	471,452		1,489		1,489		472,941				17,566	12/15/2031	1
31393P-CJ-1	FHLMC 2595-CD		09/16/2013	PRINCIPAL RECEIPT		652,801	652,800.65	644,029	649,354		3,446		3,446		652,801				22,576	04/15/2023	1
31393N-VV-8	FHLMC 2598-QD		09/16/2013	PRINCIPAL RECEIPT		733,091	733,091.00	732,747	731,674		1,417		1,417		733,091				28,167	04/15/2032	1
31393P-AX-2	FHLMC 2604-YC		09/16/2013	PRINCIPAL RECEIPT		674,334	674,333.50	689,927	676,494		(2,161)		(2,161)		674,334				24,622	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		09/16/2013	PRINCIPAL RECEIPT		1,033,857	1,033,857.04	1,040,304	1,035,897		(2,040)		(2,040)		1,033,857				37,035	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		09/16/2013	PRINCIPAL RECEIPT		1,646,450	1,646,449.80	1,657,512	1,649,007		(2,557)		(2,557)		1,646,450				54,383	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		09/16/2013	PRINCIPAL RECEIPT		1,722,126	1,722,125.93	1,728,257	1,721,579		547		547		1,722,126				57,934	07/15/2033	1
31394G-KS-1	FHLMC 2649-VL		09/16/2013	PRINCIPAL RECEIPT		6,013,586	6,013,585.85	6,024,928	6,005,478		8,107		8,107		6,013,586				219,604	09/15/2022	1
31394G-NX-7	FHLMC 2659-NG		09/16/2013	PRINCIPAL RECEIPT		1,321,164	1,321,164.00	1,305,599	1,316,319		4,845		4,845		1,321,164				51,548	09/15/2032	1
31394H-AY-7	FHLMC 2669-DG		09/16/2013	PRINCIPAL RECEIPT		415,809	415,808.89	382,285	409,553		6,256		6,256		415,809				13,097	11/15/2032	1
31394J-BZ-9	FHLMC 2670-QG		08/15/2013	PRINCIPAL RECEIPT		725,920	725,920.32	726,755	724,546		1,374		1,374		725,920				25,623	02/15/2032	1
31394H-V7-3	FHLMC 2671-LC PAC		09/16/2013	PRINCIPAL RECEIPT		137,269	137,269.05	136,744	136,948		321		321		137,269				5,580	05/15/2032	1
31394J-K9-7	FHLMC 2673-PD		09/16/2013	PRINCIPAL RECEIPT		1,072,478	1,072,477.80	1,069,964	1,070,159		2,319		2,319		1,072,478				41,026	02/15/2032	1
31394J-KW-6	FHLMC 2673-QL		09/16/2013	PRINCIPAL RECEIPT		523,189	523,188.70	521,595	521,910		1,279		1,279		523,189				19,477	09/15/2023	1
31394J-V2-0	FHLMC 2677-VD		09/16/2013	PRINCIPAL RECEIPT		3,154,987	3,154,987.00	3,109,141	3,141,541		13,446		13,446		3,154,987				118,871	03/15/2033	1
31394K-PV-0	FHLMC 2686-WG		09/16/2013	PRINCIPAL RECEIPT		553,453	553,453.10	558,512	552,987		467		467		553,453				21,463	07/15/2032	1
31394K-AE-4	FHLMC 2687-PG		08/15/2013	PRINCIPAL RECEIPT		988,294	988,293.75	987,738	986,309		1,985		1,985		988,294				36,864	03/15/2032	1
31394L-HB-1	FHLMC 2691-VG		09/16/2013	PRINCIPAL RECEIPT		2,589,181	2,589,180.63	2,578,363	2,583,173		6,007		6,007		2,589,181				93,145	04/15/2023	1
31394K-F3-3	FHLMC 2693-MC PAC		09/16/2013	PRINCIPAL RECEIPT		240,004	240,003.69	242,779	239,920		84		84		240,004				9,161	07/15/2032	1
31394M-KM-1	FHLMC 2714-LV		09/16/2013	PRINCIPAL RECEIPT		1,916,908	1,916,908.09	1,868,457	1,906,569		10,339		10,339		1,916,908				70,909	08/15/2023	1
31394P-P3-1	FHLMC 2755-VK		09/16/2013	PRINCIPAL RECEIPT		5,822,411	5,822,410.91	5,935,138	5,834,475		(12,064)		(12,064)		5,822,411				217,126	05/15/2024	1
31394W-N7-9	FHLMC 2777-VH		09/16/2013	PRINCIPAL RECEIPT		2,485,429	2,485,428.68	2,462,523	2,476,389		9,040		9,040		2,485,429				88,967	03/15/2024	1
31394Y-KL-7	FHLMC 2791-PH		09/16/2013	PRINCIPAL RECEIPT		2,465,038	2,465,037.76	2,507,290	2,473,784		(8,746)		(8,746)		2,465,038				91,406	05/15/2033	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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 Desig-nation or Market Indicator (a)
31394X-VA-1	FHLMC 2797-VH		09/16/2013	PRINCIPAL RECEIPT		137,868	137,868.18	135,079	137,035		833		833		137,868				5,064	07/15/2024	1
31395A-L8-6	FHLMC 2810-VH		09/16/2013	PRINCIPAL RECEIPT		1,138,404	1,138,403.90	1,143,029	1,136,813		1,591		1,591		1,138,404				44,105	06/15/2026	1
31395A-2M-6	FHLMC 2811-VD		09/16/2013	PRINCIPAL RECEIPT		133,432	133,432.04	134,333	133,383		49		49		133,432				4,904	07/15/2024	1
31395C-QZ-7	FHLMC 2825-QN		09/16/2013	PRINCIPAL RECEIPT		2,365,609	2,365,609.20	2,395,433	2,365,823		(214)		(214)		2,365,609				92,546	09/15/2032	1
31395E-K5-5	FHLMC 2833-JE		09/16/2013	PRINCIPAL RECEIPT		1,301,557	1,301,556.80	1,313,556	1,301,985		(429)		(429)		1,301,557				48,844	05/15/2033	1
31395H-H8-6	FHLMC 2869-NY		09/16/2013	PRINCIPAL RECEIPT		1,235,610	1,235,609.81	1,218,354	1,227,940		7,670		7,670		1,235,610				41,163	10/15/2024	1
31395G-KH-4	FHLMC 2878-OW		09/16/2013	PRINCIPAL RECEIPT		1,670,427	1,670,427.18	1,713,754	1,676,966		(6,538)		(6,538)		1,670,427				60,161	01/15/2027	1
31395M-UF-4	FHLMC 2922-EC		09/16/2013	PRINCIPAL RECEIPT		418,141	418,140.90	402,983	412,013		6,128		6,128		418,141				13,802	02/15/2025	1
31395R-5B-0	FHLMC 2947-DM		09/16/2013	PRINCIPAL RECEIPT		2,320,653	2,320,652.67	2,319,355	2,316,329		4,324		4,324		2,320,653				88,373	07/15/2033	1
31395T-QW-7	FHLMC 2962-JQ		09/16/2013	PRINCIPAL RECEIPT		1,481,851	1,481,851.00	1,489,161	1,481,008		843		843		1,481,851				55,191	01/15/2034	1
31395R-GT-9	FHLMC 2966-XD		09/16/2013	PRINCIPAL RECEIPT		1,034,687	1,034,686.90	1,046,085	1,035,068		(382)		(382)		1,034,687				41,115	09/15/2033	1
31395U-DZ-1	FHLMC 2980-LD		09/16/2013	PRINCIPAL RECEIPT		924,821	924,820.90	899,750	917,809		7,012		7,012		924,821				34,882	12/15/2033	1
31396E-K2-1	FHLMC 3078-BD		09/16/2013	PRINCIPAL RECEIPT		877,873	877,872.75	846,633	868,258		9,614		9,614		877,873				32,476	02/15/2034	1
31396G-7D-7	FHLMC 3094-PC		09/16/2013	PRINCIPAL RECEIPT		534,051	534,051.12	529,295	532,157		1,895		1,895		534,051				20,173	04/15/2034	1
31396J-AE-5	FHLMC 3133-TD		09/16/2013	PRINCIPAL RECEIPT		779,168	779,167.72	784,403	779,053		115		115		779,168				32,443	09/15/2034	1
31396R-ET-0	FHLMC 3149-HD		09/16/2013	PRINCIPAL RECEIPT		1,891,439	1,891,438.96	1,908,672	1,891,984		(545)		(545)		1,891,439				74,618	06/15/2034	1
31396R-HA-8	FHLMC 3149-PD		09/16/2013	PRINCIPAL RECEIPT		1,915,896	1,915,896.32	1,898,534	1,908,457		7,439		7,439		1,915,896				80,867	10/15/2034	1
31396R-LB-1	FHLMC 3153-NE		07/15/2013	PRINCIPAL RECEIPT		135,875	135,874.70	134,251	135,330		545		545		135,875				4,786	05/15/2034	1
31396N-VP-8	FHLMC 3161-PD		09/16/2013	PRINCIPAL RECEIPT		853,880	853,880.35	837,336	848,007		5,874		5,874		853,880				31,856	10/15/2034	1
31396T-GD-9	FHLMC 3169-VB		09/16/2013	PRINCIPAL RECEIPT		4,006,839	4,006,838.80	4,018,922	4,003,163		3,676		3,676		4,006,839				165,800	11/15/2026	1
31396T-U9-2	FHLMC 3171-MG		09/16/2013	PRINCIPAL RECEIPT		3,047,062	3,047,061.60	3,072,930	3,046,883		178		178		3,047,062				130,173	08/15/2034	1
31396U-DR-8	FHLMC 3192-GD		09/16/2013	PRINCIPAL RECEIPT		1,813,277	1,813,277.07	1,823,509	1,813,992		(715)		(715)		1,813,277				74,808	08/15/2035	1
31397A-ZB-2	FHLMC 3213-JD		07/15/2013	PRINCIPAL RECEIPT		146,350	146,349.69	147,982	146,368		(18)		(18)		146,350				5,815	02/15/2035	1
31397F-3R-1	FHLMC 3273-VB		09/16/2013	PRINCIPAL RECEIPT		1,927,151	1,927,151.20	1,962,081	1,929,760		(2,609)		(2,609)		1,927,151				75,307	09/15/2026	1
31397G-6P-0	FHLMC 3287-PM		09/16/2013	PRINCIPAL RECEIPT		673,081	673,080.90	669,637	671,033		2,048		2,048		673,081				28,321	10/15/2035	1
31397F-P4-8	FHLMC 3289-ND		09/16/2013	PRINCIPAL RECEIPT		3,606,740	3,606,740.00	3,640,553	3,614,375		(7,635)		(7,635)		3,606,740				135,925	06/15/2035	1
31397F-SF-0	FHLMC 3294-ND		09/16/2013	PRINCIPAL RECEIPT		2,316,457	2,316,457.20	2,327,714	2,315,363		1,095		1,095		2,316,457				86,905	05/15/2035	1
31397G-UD-0	FHLMC 3305-PD		09/16/2013	PRINCIPAL RECEIPT		2,874,210	2,874,210.33	2,836,081	2,852,369		21,841		21,841		2,874,210				106,950	11/15/2035	1
31397J-2R-4	FHLMC 3331-EP		09/16/2013	PRINCIPAL RECEIPT		1,405,710	1,405,710.46	1,409,534	1,403,920		1,791		1,791		1,405,710				52,343	02/15/2036	1
31397J-6G-4	FHLMC 3331-VB		09/16/2013	PRINCIPAL RECEIPT		1,445,855	1,445,854.78	1,429,476	1,439,835		6,020		6,020		1,445,855				59,252	01/15/2025	1
31397H-QY-7	FHLMC 3332-VB		09/16/2013	PRINCIPAL RECEIPT		3,031,131	3,031,131.11	2,994,189	3,017,197		13,935		13,935		3,031,131				130,629	07/15/2026	1
31397H-N8-7	FHLMC 3337-MD		09/16/2013	PRINCIPAL RECEIPT		1,465,203	1,465,203.24	1,471,611	1,465,244		(40)		(40)		1,465,203				53,739	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		09/16/2013	PRINCIPAL RECEIPT		1,417,899	1,417,899.27	1,455,839	1,440,179		(22,280)		(22,280)		1,417,899				46,419	06/15/2038	1
3137A1-JE-4	FHLMC 3708 BP		09/16/2013	PRINCIPAL RECEIPT		40,040	40,039.65	42,123	41,383		(1,343)		(1,343)		40,040				1,185	02/15/2035	1
313401-WS-6	FHLMC POOL 170208		09/16/2013	PRINCIPAL RECEIPT		288	288.08	288	287		1		1		288				15	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		09/16/2013	PRINCIPAL RECEIPT		396	396.22	382	386		11		11		396				19	01/01/2017	1
31344Y-CK-9	FHLMC POOL 291874		09/16/2013	PRINCIPAL RECEIPT		1,326	1,326.24	1,266	1,302		24		24		1,326				63	04/01/2017	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	Foreign	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)
3128F2-HR-9	FHLMC POOL D62940 GOLD		09/16/2013	PRINCIPAL RECEIPT		903	902.95	881	889		14		14		903				42	08/01/2025	1
313603-NF-5	FNMA 1989-101-H		09/25/2013	PRINCIPAL RECEIPT		6,726	6,725.62	6,045	6,514		211		211		6,726				272	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		09/25/2013	PRINCIPAL RECEIPT		9,928	9,927.54	8,929	9,547		380		380		9,928				468	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		09/25/2013	PRINCIPAL RECEIPT		43,446	43,446.00	38,776	41,858		1,588		1,588		43,446				2,051	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		09/25/2013	PRINCIPAL RECEIPT		6,495	6,495.48	5,796	6,250		245		245		6,495				306	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		09/25/2013	PRINCIPAL RECEIPT		6,295	6,294.76	5,441	5,968		327		327		6,295				231	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		09/25/2013	PRINCIPAL RECEIPT		3,295	3,295.28	2,974	3,170		125		125		3,295				154	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		09/25/2013	PRINCIPAL RECEIPT		81,715	81,714.58	75,382	79,394		2,320		2,320		81,715				4,196	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		09/25/2013	PRINCIPAL RECEIPT		10,355	10,354.75	10,754	10,550		(195)		(195)		10,355				585	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		09/25/2013	PRINCIPAL RECEIPT		31,828	31,828.40	31,256	31,267		561		561		31,828				1,379	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		09/25/2013	PRINCIPAL RECEIPT		147,538	147,537.70	148,316	147,599		(61)		(61)		147,538				6,399	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		09/25/2013	PRINCIPAL RECEIPT		589,853	589,853.26	580,844	585,479		4,374		4,374		589,853				21,521	11/25/2022	1
31392F-WU-7	FNMA 2002-86-AL		09/25/2013	PRINCIPAL RECEIPT		659,247	659,247.00	658,917	658,406		841		841		659,247				24,971	05/25/2032	1
31392F-XR-3	FNMA 2002-88-LX		09/25/2013	PRINCIPAL RECEIPT		313,765	313,764.81	315,677	313,543		222		222		313,765				11,484	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		09/25/2013	PRINCIPAL RECEIPT		1,511,599	1,511,598.96	1,513,961	1,508,671		2,928		2,928		1,511,599				55,222	01/25/2023	1
31393A-NY-9	FNMA 2003-22-KL		09/25/2013	PRINCIPAL RECEIPT		273,314	273,313.59	273,314	273,314						273,314				10,021	09/25/2032	1
31393A-GW-1	FNMA 2003-26-HB		09/25/2013	PRINCIPAL RECEIPT		931,681	931,680.67	915,085	924,233		7,448		7,448		931,681				31,037	04/25/2023	1
31393B-LJ-2	FNMA 2003-32-BW		09/25/2013	PRINCIPAL RECEIPT		307,734	307,733.58	305,714	306,483		1,250		1,250		307,734				12,168	03/25/2032	1
31393D-PH-8	FNMA 2003-67-KC		09/25/2013	PRINCIPAL RECEIPT		3,897,481	3,897,480.60	3,881,647	3,883,733		13,747		13,747		3,897,481				127,976	09/25/2032	1
31393E-CV-9	FNMA 2003-74-VL		09/25/2013	PRINCIPAL RECEIPT		5,273,386	5,273,386.40	5,275,366	5,256,958		16,429		16,429		5,273,386				201,408	11/25/2022	1
31393E-R4-3	FNMA 2003-86-DB		09/25/2013	PRINCIPAL RECEIPT		646,415	646,414.80	635,810	643,680		2,734		2,734		646,415				25,031	03/25/2031	1
31394A-GJ-9	FNMA 2004-54-BL		09/25/2013	PRINCIPAL RECEIPT		319,451	319,451.00	309,069	314,998		4,453		4,453		319,451				10,746	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		09/25/2013	PRINCIPAL RECEIPT		680,434	680,433.84	633,820	662,224		18,209		18,209		680,434				20,835	09/25/2024	1
31394C-FA-5	FNMA 2005-1-VQ		09/25/2013	PRINCIPAL RECEIPT		2,222,390	2,222,389.62	2,189,054	2,207,116		15,274		15,274		2,222,390				75,676	09/25/2023	1
31394B-7J-7	FNMA 2005-32-AE		09/25/2013	PRINCIPAL RECEIPT		1,435,369	1,435,369.35	1,360,835	1,405,765		29,604		29,604		1,435,369				47,498	04/25/2025	1
31394B-6W-9	FNMA 2005-6-VK		09/25/2013	PRINCIPAL RECEIPT		3,325,604	3,325,603.69	3,328,721	3,317,411		8,193		8,193		3,325,604				114,589	07/25/2023	1
31395D-LB-3	FNMA 2006-37-DB		09/25/2013	PRINCIPAL RECEIPT		566,869	566,868.55	560,403	563,134		3,735		3,735		566,869				22,982	04/25/2035	1
31395D-CP-2	FNMA 2006-41-VW		09/25/2013	PRINCIPAL RECEIPT		1,872,731	1,872,730.92	1,850,299	1,861,441		11,290		11,290		1,872,731				76,212	12/25/2024	1
31396W-V9-4	FNMA 2007-76 PD		09/25/2013	PRINCIPAL RECEIPT		1,619,066	1,619,065.63	1,622,782	1,615,562		3,504		3,504		1,619,066				69,279	03/25/2036	1
31396Q-Q9-3	FNMA 2009-66-JB		09/25/2013	PRINCIPAL RECEIPT		1,550,137	1,550,136.80	1,466,302	1,500,449		49,688		49,688		1,550,137				41,108	09/25/2029	1
31371E-VY-8	FNMA POOL 250031		09/25/2013	PRINCIPAL RECEIPT		918	918.23	914	914		4		4		918				46	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		09/25/2013	PRINCIPAL RECEIPT		806	805.69	802	802		3		3		806				42	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		09/25/2013	PRINCIPAL RECEIPT		2,470	2,470.08	2,464	2,462		8		8		2,470				122	10/01/2024	1
313614-RV-3	FNMA POOL 50000		09/25/2013	PRINCIPAL RECEIPT		1,115	1,114.64	1,055	1,083		32		32		1,115				60	05/01/2017	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	127,146,715	127,146,708.12	127,002,362	126,857,926		288,782		288,782		127,146,715				4,761,405	X X X	X X X

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										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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 Desig-nation or Market Indicator (a)
01877K-AD-5	ALLIANCE PIPELINE US 144A		07/03/2013	Sink PMT @ 100.00000		300,000	300,000.00	294,637	296,752		3,248		3,248		300,000					12/31/2025	1FE
023654-AR-7	AMERICA WEST AIRLINES SER 1998-		07/02/2013	Sink PMT @ 100.00000		310,919	310,919.30	310,919	310,919						310,919				10,794	01/02/2017	3FE
00182E-AJ-8	ANZ NATIONAL INTL NZ	F	07/19/2013	MATURITY		10,000,000	10,000,000.00	10,009,360	10,001,182		(1,182)		(1,182)		10,000,000				620,000	07/19/2013	1FE
09643P-AB-4	BLYTH INC NTS		07/10/2013	CALLED @ 101.611000		10,161,100	10,000,000.00	9,978,500	9,997,758		1,394		1,394		9,999,153		161,947	161,947	380,420	11/01/2013	4FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		09/16/2013	PRINCIPAL RECEIPT		46,666	46,665.85	46,504	46,507		159		159		46,666				2,021	03/15/2029	4AM
101137-AB-3	BOSTON SCIENTIFIC		09/12/2013	CALLED @ 103.934000		13,511,420	13,000,000.00	13,000,680	13,000,083		(39)		(39)		13,000,044		511,376	511,376	525,460	06/15/2014	2FE
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT		07/02/2013	Sink PMT @ 100.00000		12,539	12,539.30	12,539	12,539						12,539				460	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		07/02/2013	Sink PMT @ 100.00000		9,108	9,107.52	9,108	9,108						9,108				363	07/02/2018	1FE
151191-AL-7	CELULOSA ARAUCO NTS	F	07/09/2013	MATURITY		15,000,000	15,000,000.00	14,753,160	14,983,129		16,871		16,871		15,000,000				768,750	07/09/2013	2FE
16675H-AL-6	CHEVRON CORP		07/01/2013	CALLED @ 178.266180		274,257	153,847.17	153,847	153,847						153,847		120,410	120,410	27,724	01/01/2014	1FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1A		09/16/2013	Sink PMT @ 100.00000		176,045	176,044.56	176,204	176,068		(23)		(23)		176,045				13,258	03/15/2019	2FE
21079V-AA-1	CONTINENTAL AIRLINES 2010-1A		07/12/2013	Sink PMT @ 100.00000		155,480	155,480.30	154,023	154,230		1,250		1,250		155,480				7,510	07/12/2022	2FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		09/25/2013	PRINCIPAL RECEIPT		110,729	110,729.12	110,726	110,522		207		207		110,729				3,882	02/25/2035	2FM
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		09/25/2013	PRINCIPAL RECEIPT		54,369	54,368.82	54,366	54,263		106		106		54,369				1,906	01/25/2035	2FM
12667F-K9-5	COUNTRYWIDE ALTNVT LOAN TR 20		09/25/2013	PRINCIPAL RECEIPT		177,121	177,120.90	167,273	167,273		9,848		9,848		177,121				6,357	02/25/2035	1FM
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5		09/25/2013	PRINCIPAL RECEIPT		30,099	30,098.88	22,694	23,685		6,414		6,414		30,099				1,461	02/25/2028	4AM
126408-GD-9	CSX CORPORATION NTS		08/01/2013	MATURITY		10,000,000	10,000,000.00	9,971,180	9,997,846		2,154		2,154		10,000,000				550,000	08/01/2013	2FE
126410-LM-9	CXS TRANSPORTATION INC		07/15/2013	Sink PMT @ 100.00000		234,599	234,598.50	234,599	234,599						234,599				14,665	01/15/2023	1FE
251547-AE-5	DEUTSCHE FINANCIAL CAP 1997-1-A		09/16/2013	PRINCIPAL RECEIPT		51,568	51,567.75	51,517	51,426		141		141		51,568				2,570	09/15/2027	1FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		09/20/2013	PRINCIPAL RECEIPT		25,351	25,350.52	25,351	25,351						25,351				1,197	12/20/2029	1FM
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		09/25/2013	PRINCIPAL RECEIPT		34,204	34,203.80	34,054	34,054		150		150		34,204				1,392	09/25/2028	2FM
37247D-AF-3	GENWORTH FINANCIAL CIN		09/16/2013	CALLED @ 108.771000		16,315,650	15,000,000.00	14,736,750	14,913,805		21,009		21,009		14,934,815		1,380,835	1,380,835	711,570	10/01/2015	2FE
39121J-AH-3	GREAT RIVER ENERGY		07/01/2013	Sink PMT @ 100.00000		676,000	676,000.00	676,000	676,000						676,000				30,271	07/04/2030	1FE
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-		09/16/2013	PRINCIPAL RECEIPT		93,504	93,504.06	93,105	93,500		4		4		93,504				4,506	02/15/2029	1FE
393505-VW-9	GREEN TREE FINANCIAL CORP 1997-		09/16/2013	PRINCIPAL RECEIPT		89,945	89,944.70	76,553	85,216		4,728		4,728		89,945				4,181	05/15/2029	1FE
402479-BT-5	GULF POWER CO		07/15/2013	MATURITY		1,000,000	1,000,000.00	939,760	995,550		4,450		4,450		1,000,000				43,500	07/15/2013	1FE
441060-AK-6	HOSPIRA INC		09/16/2013	CALLED @ 109.142000		6,548,520	6,000,000.00	6,097,910	6,042,771		(12,114)		(12,114)		6,030,657		517,863	517,863	317,868	05/15/2015	3FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		09/25/2013	PRINCIPAL RECEIPT		258,376	258,375.50	264,677	261,632		(3,257)		(3,257)		258,376				9,986	11/25/2034	2FM
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		09/25/2013	PRINCIPAL RECEIPT		395,095	395,095.15	369,849	374,078		25,278	4,261	21,017		395,095				14,705	01/25/2036	1FM
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N		09/25/2013	PRINCIPAL RECEIPT		275,127	275,127.48	275,127	275,127						275,127				11,162	12/25/2032	1FM
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		09/25/2013	PRINCIPAL RECEIPT		174,902	174,901.95	172,169	173,646		1,256		1,256		174,902				6,528	11/25/2033	1FM
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		09/16/2013	PRINCIPAL RECEIPT		134,092	134,091.65	134,071	133,830		262		262		134,092				6,010	04/15/2029	3AM
695114-BW-7	PACIFICORP		09/16/2013	MATURITY		1,765,000	1,765,000.00	1,774,284	1,765,886		(886)		(886)		1,765,000				96,193	09/15/2013	1FE
716442-AG-3	PETRO-CANADA	A	07/15/2013	MATURITY		10,000,000	10,000,000.00	9,594,400	9,971,686		28,314		28,314		10,000,000				400,000	07/15/2013	2FE
693627-AX-9	PSI ENERGY INC SR NTS		09/16/2013	MATURITY		10,000,000	10,000,000.00	9,924,200	9,993,340		6,660		6,660		10,000,000				500,000	09/15/2013	2FE
74456Q-AL-0	PUBLIC SERVICE ELECTRIC & GAS M		09/03/2013	MATURITY		7,000,000	7,000,000.00	6,992,580	6,999,370		630		630		7,000,000				376,250	09/01/2013	1FE
760985-L6-6	RAMP 2003-RS11-AI6B		09/25/2013	PRINCIPAL RECEIPT		48,558	48,557.50	48,557	48,458		100		100		48,558				1,890	12/25/2033	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	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	Foreign	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)
76111J-7K-4	RFMSI 2003-S10-A5		09/25/2013	PRINCIPAL RECEIPT		384,755	384,754.95	399,825	388,499		(3,744)		(3,744)		384,755				13,732	06/25/2033	1FM
771196-AS-1	ROCHE HOLDINGS INC		08/29/2013	CALLED @ 120.235000		1,815,549	1,510,000.00	1,486,263	1,493,746		1,462		1,462		1,495,207		320,341	320,341	49,279	03/01/2019	1FE
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A		08/01/2013	Sink PMT @ 100.00000		112,822	112,821.84	110,623	111,104		1,718		1,718		112,822				6,939	08/01/2022	1FE
884903-AT-2	THOMSON CORPORATION	A	08/15/2013	MATURITY		11,816,000	11,816,000.00	11,880,121	11,821,686		(5,686)		(5,686)		11,816,000				620,340	08/15/2013	1FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1		09/12/2013	Sink PMT @ 100.00000		72,687	72,687.48	72,687	72,687						72,687				2,675	11/12/2026	1FE
89655N-AA-8	TRINITY RAIL LEASING 2004-1A		09/16/2013	Sink PMT @ 100.00000		105,814	105,814.48	105,814	105,814						105,814				3,574	08/14/2027	1FE
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		09/16/2013	Sink PMT @ 100.00000		54,978	54,977.70	54,978	54,978						54,978				2,344	11/16/2039	1FE
89656C-AA-1	TRINITY RAIL LEASING 2010-1		09/16/2013	Sink PMT @ 100.00000		71,511	71,510.81	72,890	72,860		(1,349)		(1,349)		71,511				2,378	10/16/2040	1FE
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		09/15/2013	Sink PMT @ 100.00000		22,345	22,344.84	22,345							22,345				34	07/15/2043	1
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		09/16/2013	PRINCIPAL RECEIPT		53,973	53,972.85	53,715	53,815		158		158		53,973				2,564	01/15/2029	1FE
90263B-GT-9	UCFC HEL 1998-C-A6		09/16/2013	PRINCIPAL RECEIPT		183,047	183,046.60	180,156	182,043		2,901	1,898	1,003		183,047				8,924	11/15/2029	1FM
90783T-AA-8	UNION PACIFIC SER 2004-1		07/02/2013	Sink PMT @ 100.00000		85,413	85,412.91	85,413	85,413						85,413				2,308	07/02/2025	1FE
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		07/01/2013	Sink PMT @ 100.00000		55,993	55,993.17										55,993	55,993		02/19/2015	6
92178P-AD-9	VANDERBILT MTG 2002-1-A4		09/09/2013	PRINCIPAL RECEIPT		147,774	147,774.45	147,720	147,640		135		135		147,774				6,490	05/07/2027	1FE
921796-LW-6	VANDERBILT MTG 2002-A-A4		09/09/2013	PRINCIPAL RECEIPT		137,365	137,365.10	145,950	139,438		(2,073)		(2,073)		137,365				6,008	05/07/2026	1FE
921796-MP-0	VANDERBILT MTG 2002-C-A4		09/09/2013	PRINCIPAL RECEIPT		152,950	152,949.75	152,885	152,805		145		145		152,950				6,801	08/07/2024	1FE
921796-MZ-8	VANDERBILT MTG 2003-A-A4		09/09/2013	PRINCIPAL RECEIPT		81,710	81,709.56	81,677	81,637		73		73		81,710				3,431	05/07/2026	1FE
92239M-AD-3	VECTREN UTILITY HOLDINGS SR NT		08/01/2013	MATURITY		11,000,000	11,000,000.00	10,960,480	10,997,083		2,917		2,917		11,000,000				577,500	08/01/2013	1FE
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		09/25/2013	PRINCIPAL RECEIPT		66,640	66,640.00	68,993	67,176		(536)		(536)		66,640				2,288	06/25/2033	1FM
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		09/25/2013	PRINCIPAL RECEIPT		606,303	606,302.80	626,623	611,314		(5,011)		(5,011)		606,303				22,128	06/25/2033	1FM
949757-AG-3	WELLS FARGO 2004-6-A7		09/25/2013	PRINCIPAL RECEIPT		240,215	240,214.70	235,748	238,183		2,031		2,031		240,215				8,640	06/25/2034	1FM
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	142,718,187	139,755,534.27	138,686,139	139,522,957		110,273	6,159	104,114		139,649,421		3,068,765	3,068,765	6,823,187	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	283,477,837	280,515,176	279,376,052	279,977,595		415,274	6,159	409,115		280,409,071		3,068,765	3,068,765	12,091,783	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	283,477,837	280,515,175.55	279,376,052	279,977,595		415,274	6,159	409,115		280,409,071		3,068,765	3,068,765	12,091,783	X X X	X X X
9999999	Totals					283,477,837	X X X	279,376,052	279,977,595		415,274	6,159	409,115		280,409,071		3,068,765	3,068,765	12,091,783	X X X	X X X

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/04/2012	10/04/2013	1,848	1,848	1460.93	128,250			537,128		537,128	408,878						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/11/2012	10/11/2013	1,680	1,680	1428.59	119,040			600,984		600,984	481,944						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/18/2012	10/18/2013	1,605	1,605	1433.19	111,550			505,085		505,085	393,535						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/25/2012	10/25/2013	1,275	1,275	1411.94	89,640			415,492		415,492	325,852						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/01/2012	11/01/2013	707	707	1414.2	50,100			214,751		214,751	164,651						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/05/2012	11/06/2013	1,470	1,470	1428.39	104,370			471,063		471,063	366,693						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/12/2012	11/13/2013	1,310	1,310	1374.53	88,740			510,146		510,146	421,406						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/19/2012	11/20/2013	1,441	1,441	1387.81	97,400			501,116		501,116	403,716						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/27/2012	11/28/2013	1,419	1,419	1409.93	94,000			460,990		460,990	366,990						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/04/2012	12/05/2013	1,206	1,206	1409.28	80,410			372,504		372,504	292,094						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/11/2012	12/12/2013	1,400	1,400	1428.48	94,800			436,498		436,498	341,698						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/18/2012	12/19/2013	1,045	1,045	1435.81	70,800			279,467		279,467	208,667						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/27/2012	12/27/2013	1,355	1,355	1402.43	95,760			331,647		331,647	235,887						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/03/2013	01/03/2014	1,909	1,909	1466.47		139,160		403,403		403,403	264,243						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2013	01/10/2014	1,427	1,427	1472.05		93,030		318,620		318,620	225,590						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/17/2013	01/17/2014	673	673	1485.98		46,300		144,780		144,780	98,480						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/24/2013	01/24/2014	998	998	1502.96		64,650		203,517		203,517	138,867						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/05/2013	02/06/2014	926	926	1512.12		64,260		169,232		169,232	104,972						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/14/2013	02/14/2014	1,184	1,184	1519.79		84,780		272,873		272,873	188,093						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/21/2013	02/21/2014	792	792	1515.6		57,360		171,323		171,323	113,963						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2013	02/28/2014	660	660	1514.68		50,200		132,399		132,399	82,199						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/05/2013	03/06/2014	649	649	1541.46		47,600		105,518		105,518	57,918						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/07/2013	03/07/2014	645	645	1551.18		47,800		87,635		87,635	39,835						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/12/2013	03/13/2014	643	643	1554.52		47,700		97,929		97,929	50,229						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/14/2013	03/14/2014	705	705	1560.7		50,600		91,298		91,298	40,698						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/19/2013	03/20/2014	1,091	1,091	1558.71		80,580		149,662		149,662	69,082						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/26/2013	03/27/2014	640	640	1562.85		49,100		89,993		89,993	40,893						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/04/2013	04/04/2014	1,288	1,288	1553.28		93,400		190,305		190,305	96,905						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2013	04/11/2014	1,506	1,506	1593.37		116,160		147,324		147,324	31,164						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/17/2013	04/18/2014	1,232	1,232	1541.61		98,800		196,904		196,904	98,104						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/24/2013	04/25/2014	757	757	1585.16		60,480		64,175		64,175	3,695						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/09/2013	05/09/2014	3,428	3,428	1633.7		277,760		149,922		149,922	(127,838)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/17/2013	05/20/2014	1,020	1,020	1666.29		90,950		29,382		29,382	(61,568)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/23/2013	05/23/2014	1,394	1,394	1649.6		140,990		76,241		76,241	(64,749)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/05/2013	06/06/2014	1,294	1,294	1622.56		128,520		181,085		181,085	52,565						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/12/2013	06/13/2014	1,406	1,406	1636.36		142,830		266,753		266,753	123,923						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/19/2013	06/20/2014	1,637	1,637	1588.19		166,400		311,425		311,425	145,025						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/26/2013	06/27/2014	1,488	1,488	1613.2		159,840		252,177		252,177	92,337						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/02/2013	07/03/2014	2,476	2,476	1615.41		254,800		417,975		417,975	163,175						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	07/11/2013	07/11/2014	1,666	1,666	1680.19		161,000		182,787		182,787	21,787						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/18/2013	07/18/2014	1,182	1,182	1692.09		112,000		121,605		121,605	9,605						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/25/2013	07/25/2014	1,478	1,478	1691.65		130,000		143,340		143,340	13,340						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/01/2013	08/01/2014	1,111	1,111	1709.67		99,750		87,370		87,370	(12,380)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/05/2013	08/06/2014	1,119	1,119	1697.37		98,800		96,999		96,999	(1,801)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/08/2013	08/08/2014	887	887	1691.42		79,950		96,101		96,101	16,151						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/15/2013	08/15/2014	1,208	1,208	1655.83		107,200		120,540		120,540	13,340						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/19/2013	08/20/2014	666	666	1652.35		59,730		88,014		88,014	28,284						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/22/2013	08/22/2014	1,323	1,323	1663.5		121,000		152,490		152,490	31,490						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/26/2013	08/27/2014	736	736	1630.48		65,280		100,357		100,357	35,077						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/06/2013	09/05/2014	1,873	1,873	1655.17		180,730		199,898		199,898	19,168						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/12/2013	09/12/2014	772	772	1683.42		71,370		63,273		63,273	(8,097)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/19/2013	09/19/2014	1,219	1,219	1722.34		113,400		71,172		71,172	(42,228)						100%/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/26/2013	09/26/2014	1,060	1,060	1698.67		94,500		70,267		70,267	(24,233)						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/02/2012	11/01/2013	2,051	2,051	1414.2	71,630			286,503		286,503	214,873						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2013	01/10/2014	204	204	1472.12		2,880		12,386		12,386	9,506						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	1,009	1,009	1485.98		34,200		72,646		72,646	38,446						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	798	798	1502.96		26,280		44,336		44,336	18,056						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/01/2013	02/03/2014	991	991	1513.17		32,550		65,493		65,493	32,943						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/08/2013	02/10/2014	1,581	1,581	1517.93		53,520		184,922		184,922	131,402						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	987	987	1519.79		33,900		57,712		57,712	23,812						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/01/2013	03/03/2014	1,647	1,647	1518.2		56,750		102,055		102,055	45,305						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/08/2013	03/10/2014	1,354	1,354	1551.18		48,300		122,844		122,844	74,544						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	944	944	1588.85		35,100		54,241		54,241	19,141						100%/0001
S&P 500 Option - 1 Yr Libe	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	364	364	1649.6		5,700		1,182		1,182	(4,518)						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/02/2013	08/01/2014	468	468	1709.67		15,040		8,249		8,249	(6,791)						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	1,123	1,123	1691.42		35,530		28,509		28,509	(7,021)						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	483	483	1655.83		14,000		12,423		12,423	(1,577)						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	781	781	1663.5		23,010		25,343		25,343	2,333						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/03/2013	09/03/2014	732	732	1639.77		23,760		30,326		30,326	6,566						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	14,306	14,306	1460.93	708,510			1,507,533		1,507,533	799,023						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2012	10/10/2013	7,190	7,190	1432.56	372,860			1,031,014		1,031,014	658,154						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2012	10/11/2013	8,470	8,470	1428.59	429,550			1,254,961		1,254,961	825,411						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	9,350	9,350	1433.19	473,020			1,387,669		1,387,669	914,649						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	10,199	10,199	1411.94	522,720			1,707,414		1,707,414	1,184,694						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/02/2012	11/01/2013	7,283	7,283	1414.2	357,410			1,252,041		1,252,041	894,631						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	5,741	5,741	1428.39	286,180			923,726		923,726	637,546						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/09/2012	11/08/2013	9,276	9,276	1379.85	490,240			2,050,627		2,050,627	1,560,387						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	5,368	5,368	1359.88	283,240			1,311,193		1,311,193	1,027,953						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	6,197	6,197	1387.81	304,440			1,326,175		1,326,175	1,021,735						100%/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/28/2012	11/27/2013	7,447	7,447	1409.93	369,600			1,420,167		1,420,167	1,050,567						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/05/2012	12/05/2013	10,360	10,360	1409.28	522,680			2,081,571		2,081,571	1,558,891						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2012	12/12/2013	9,311	9,311	1428.48	461,510			1,802,747		1,802,747	1,341,237						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2012	12/19/2013	9,960	9,960	1435.81	503,360			1,889,637		1,889,637	1,386,277						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/28/2012	12/27/2013	9,983	9,983	1402.43	562,800			2,204,118		2,204,118	1,641,318						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	8,797	8,797	1466.47		424,410		1,403,737		1,403,737	979,327						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2013	01/10/2014	7,676	7,676	1472.12		369,510		1,279,822		1,279,822	910,312						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	5,435	5,435	1472.05		259,200		917,225		917,225	658,025						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/18/2013	01/17/2014	7,604	7,604	1485.98		351,430		1,188,116		1,188,116	836,686						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2013	01/24/2014	6,454	6,454	1502.96		273,540		850,190		850,190	576,650						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/01/2013	02/03/2014	5,750	5,750	1513.17		248,820		726,373		726,373	477,553						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	5,754	5,754	1512.12		257,520		747,415		747,415	489,895						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/08/2013	02/10/2014	7,576	7,576	1517.93		333,500		1,015,099		1,015,099	681,599						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/15/2013	02/14/2014	7,896	7,896	1519.79		342,000		1,057,004		1,057,004	715,004						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	9,171	9,171	1515.6		417,000		1,218,901		1,218,901	801,901						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/01/2013	03/03/2014	5,533	5,533	1518.2		266,280		742,929		742,929	476,649						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2013	03/06/2014	4,995	4,995	1541.46		231,770		558,766		558,766	326,996						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/08/2013	03/10/2014	6,318	6,318	1551.18		289,100		704,757		704,757	415,657						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	9,739	9,739	1560.7		431,680		1,010,908		1,010,908	579,228						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/22/2013	03/24/2014	7,130	7,130	1556.89		339,660		735,672		735,672	396,012						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2013	03/27/2014	8,382	8,382	1562.85		393,000		825,925		825,925	432,925						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/05/2013	04/04/2014	12,554	12,554	1553.28		602,550		1,388,382		1,388,382	785,832						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2013	04/10/2014	8,629	8,629	1587.73		390,450		747,542		747,542	357,092						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/12/2013	04/11/2014	8,308	8,308	1588.85		384,120		701,694		701,694	317,574						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2013	04/17/2014	11,831	11,831	1555.25		592,480		1,422,777		1,422,777	830,297						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/26/2013	04/25/2014	11,819	11,819	1582.24		553,520		1,079,001		1,079,001	525,481						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/03/2013	05/02/2014	14,185	14,185	1614.42		652,650		852,038		852,038	199,388						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/10/2013	05/09/2014	10,100	10,100	1633.7		501,600		568,360		568,360	66,760						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/17/2013	05/16/2014	13,434	13,434	1667.47		707,840		492,473		492,473	(215,367)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/24/2013	05/23/2014	12,609	12,609	1649.6		696,800		561,258		561,258	(135,542)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2013	06/03/2014	7,437	7,437	1640.42		433,100		392,629		392,629	(40,471)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/06/2013	06/06/2014	10,354	10,354	1622.56		616,560		680,110		680,110	63,550						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/10/2013	06/10/2014	5,174	5,174	1642.81		289,000		287,375		287,375	(1,625)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/13/2013	06/13/2014	7,150	7,150	1636.36		423,540		440,042		440,042	16,502						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/17/2013	06/17/2014	7,077	7,077	1639.04		414,120		424,593		424,593	10,473						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/20/2013	06/20/2014	6,926	6,926	1588.19		413,600		688,181		688,181	274,581						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/24/2013	06/24/2014	5,467	5,467	1573.09		336,260		613,008		613,008	276,748						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/27/2013	06/27/2014	6,385	6,385	1613.2		375,950		503,307		503,307	127,357						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/05/2013	07/03/2014	15,136	15,136	1631.89		864,500		1,011,180		1,011,180	146,680						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2013	07/10/2014	12,041	12,041	1652.62		654,710		664,020		664,020	9,310						100%/0001

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S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/12/2013	07/11/2014	9,463	9,463	1680.19		513,570		378,856		378,856	(134,714)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	12,470	12,470	1692.09		658,320		433,998		433,998	(224,322)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/26/2013	07/25/2014	12,709	12,709	1691.65		664,350		452,868		452,868	(211,482)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/02/2013	08/01/2014	9,651	9,651	1709.67		481,800		269,978		269,978	(211,822)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/06/2013	08/06/2014	8,543	8,543	1697.37		427,750		294,971		294,971	(132,779)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/09/2013	08/08/2014	6,563	6,563	1691.42		338,550		256,697		256,697	(81,853)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	5,903	5,903	1694.16		304,000		228,225		228,225	(75,775)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/16/2013	08/18/2014	6,160	6,160	1655.83		334,254		386,693		386,693	52,439						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/20/2013	08/20/2014	5,870	5,870	1652.35		312,340		377,827		377,827	65,487						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/23/2013	08/22/2014	9,739	9,739	1663.5		512,730		563,814		563,814	51,084						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/27/2013	08/27/2014	7,237	7,237	1630.48		400,610		574,400		574,400	173,790						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/03/2013	09/03/2014	3,415	3,415	1639.77		199,920		253,530		253,530	53,610						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/06/2013	09/05/2014	13,292	13,292	1655.17		748,000		866,289		866,289	118,289						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2013	09/12/2014	10,633	10,633	1683.42		562,060		534,257		534,257	(27,803)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	11,322	11,322	1722.34		598,650		378,139		378,139	(220,511)						100%/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2013	09/26/2014	11,185	11,185	1698.67		589,000		508,254		508,254	(80,746)						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2012	10/10/2013	1,955	1,955	1432.56	81,760			173,769		173,769	92,009						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2012	10/10/2013	1,326	1,326	1432.56	57,380			122,600		122,600	65,220						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2013	01/10/2014	3,804	3,804	1472.12		159,600		307,041		307,041	147,441						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2013	04/10/2014	945	945	1587.73		41,850		59,580		59,580	17,730						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/10/2013	04/10/2014	2,960	2,960	1587.73		138,650		199,035		199,035	60,385						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2013	07/10/2014	1,150	1,150	1652.62		57,950		62,463		62,463	4,513						100%/0001
S&P 500 Option - DIUL An	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2013	07/10/2014	3,449	3,449	1652.62		178,410		192,762		192,762	14,352						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	280	280	1428.39	6,200			11,741		11,741	5,541						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	210	210	1428.39	5,280			10,119		10,119	4,839						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/09/2012	11/08/2013	217	217	1379.85	4,770			9,315		9,315	4,545						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	288	288	1387.81	6,280			12,328		12,328	6,048						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/28/2012	11/27/2013	284	284	1409.93	6,520			12,179		12,179	5,659						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/05/2012	12/05/2013	213	213	1409.28	4,560			8,646		8,646	4,086						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2012	12/12/2013	280	280	1428.48	6,360			11,987		11,987	5,627						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2012	12/19/2013	209	209	1435.81	4,590			8,442		8,442	3,852						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/28/2012	12/27/2013	214	214	1402.43	4,920			8,957		8,957	4,037						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	1,568	1,568	1466.47		35,420		62,543		62,543	27,123						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	205	205	1466.47		5,220		9,354		9,354	4,134						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/18/2013	01/17/2014	202	202	1485.98		4,740		8,349		8,349	3,609						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	264	264	1515.6		6,040		9,834		9,834	3,794						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	192	192	1560.7		4,470		6,670		6,670	2,200						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	192	192	1560.7		4,650		6,986		6,986	2,336						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2013	03/27/2014	192	192	1562.85		4,770		6,612		6,612	1,842						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/12/2013	04/11/2014	252	252	1588.85		6,120		8,174		8,174	2,054						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2013	04/17/2014	321	321	1555.25		7,750		11,008		11,008	3,258						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/03/2013	05/02/2014	310	310	1614.42		7,500		9,450		9,450	1,950						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/10/2013	05/09/2014	245	245	1633.7		5,920		7,152		7,152	1,232						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/17/2013	05/16/2014	180	180	1667.47		4,440		4,734		4,734	294						100%/0001
S&P 500 Option - Global a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/06/2013	06/06/2014	555	555	1622.56		14,040		16,264		16,264	2,224						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	274	274	1460.93	8,040			15,962		15,962	7,922						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2012	10/11/2013	700	700	1428.59	19,800			39,820		39,820	20,020						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	212	212	1411.94	5,970			11,857		11,857	5,887						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/02/2012	11/01/2013	212	212	1414.2	6,000			11,801		11,801	5,801						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/09/2012	11/08/2013	435	435	1379.85	11,820			23,635		23,635	11,815						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/05/2012	12/05/2013	568	568	1409.28	15,600			30,649		30,649	15,049						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/12/2012	12/12/2013	350	350	1428.48	9,800			18,965		18,965	9,165						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2012	12/19/2013	209	209	1435.81	5,910			11,206		11,206	5,296						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/28/2012	12/27/2013	285	285	1402.43	8,080			15,121		15,121	7,041						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/04/2013	01/03/2014	205	205	1466.47		5,970		10,806		10,806	4,836						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	204	204	1472.05		5,880		10,741		10,741	4,861						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/01/2013	02/03/2014	264	264	1513.17		7,800		13,304		13,304	5,504						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	397	397	1512.12		11,820		19,920		19,920	8,100						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/08/2013	02/10/2014	593	593	1517.93		17,460		29,426		29,426	11,966						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	264	264	1515.6		7,720		12,947		12,947	5,227						100%/0001
S&P 500 Option - Global A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2013	03/06/2014	195	195	1541.46		5,910		9,194		9,194	3,284						100%/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/11/2013	01/10/2014	476	476	1472.05		9,590		41,179		41,179	31,589						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2012	10/04/2013	548	548	1460.93	10,960			29,754		29,754	18,794						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/12/2012	10/11/2013	210	210	1428.59	4,110			17,388		17,388	13,278						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	209	209	1433.19	4,200			3,301		3,301	(899)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/09/2012	11/08/2013	507	507	1379.85	9,380			72,638		72,638	63,258						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/28/2012	11/27/2013	213	213	1409.93	4,080			5,954		5,954	1,874						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	210	210	1428.48	3,960			20,450		20,450	16,490						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2012	12/19/2013	209	209	1435.81	4,020			7,418		7,418	3,398						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	285	285	1402.43	5,440			9,944		9,944	4,504						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/04/2013	01/03/2014	341	341	1466.47		6,850		22,743		22,743	15,893						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/18/2013	01/17/2014	202	202	1485.98		3,480		3,845		3,845	365						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	397	397	1512.12		6,960		16,136		16,136	9,176						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/15/2013	02/14/2014	395	395	1519.79		7,140		6,451		6,451	(689)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/22/2013	02/24/2014	462	462	1515.6		8,330		6,043		6,043	(2,287)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2013	03/06/2014	519	519	1541.46		9,600		15,090		15,090	5,490						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/08/2013	03/10/2014	193	193	1551.18		3,390		9,363		9,363	5,973						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	578	578	1556.89		9,810		6,227		6,227	(3,583)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	512	512	1562.85		8,960		6,150		6,150	(2,810)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	579	579	1553.28		9,630		13,756		13,756	4,126						100%/0001

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S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	378	378	1588.85		6,660		8,031		8,031	1,371						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	414	414	1692.09		6,650		1,768		1,768	(4,882)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/26/2013	07/25/2014	591	591	1691.65		9,600		3,262		3,262	(6,338)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	412	412	1697.37		7,350		4,145		4,145	(3,205)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	414	414	1691.42		7,350		5,886		5,886	(1,464)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	236	236	1694.16		3,880		2,265		2,265	(1,615)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	302	302	1655.83		4,700		2,705		2,705	(1,995)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	242	242	1652.35		3,800		2,606		2,606	(1,194)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	240	240	1663.5		3,800		2,909		2,909	(891)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2013	08/27/2014	552	552	1630.48		8,280		6,812		6,812	(1,468)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2013	09/05/2014	544	544	1655.17		8,280		6,765		6,765	(1,515)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2013	09/05/2014	302	302	1655.17		8,550		9,673		9,673	1,123						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2013	09/12/2014	356	356	1683.42		10,560		8,776		8,776	(1,784)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	406	406	1722.34		6,720		2,204		2,204	(4,516)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	290	290	1722.34		8,900		5,157		5,157	(3,743)						100%/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2013	09/26/2014	530	530	1698.67		8,640		4,694		4,694	(3,946)						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	205	205	1460.93	4,890			9,428		9,428	4,538						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2012	10/11/2013	350	350	1428.59	7,600			14,941		14,941	7,341						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	209	209	1433.19	5,250			10,254		10,254	5,004						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	698	698	1433.19	15,400			29,737		29,737	14,337						100%/0001
S&P 500 Option - Impact A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	212	212	1411.94	4,800			9,346		9,346	4,546						100%/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/24/2013	06/24/2014	636	636	1573.09		19,100		27,739		27,739	8,639						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	496	496	1411.94	24,710			76,648		76,648	51,938						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2012	11/06/2013	210	210	1428.39	10,920			42,030		42,030	31,110						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	294	294	1359.88	14,040			60,755		60,755	46,715						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	426	426	1409.28	20,880			88,803		88,803	67,923						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	210	210	1428.48	10,410			45,816		45,816	35,406						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	428	428	1402.43	20,340			62,529		62,529	42,189						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/04/2013	01/03/2014	273	273	1466.47		14,120		41,694		41,694	27,574						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	266	266	1502.96		13,720		25,731		25,731	12,011						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2013	02/06/2014	198	198	1512.12		10,740		25,662		25,662	14,922						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	329	329	1519.79		15,650		29,030		29,030	13,380						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	198	198	1515.6		9,510		15,709		15,709	6,199						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2013	03/06/2014	195	195	1541.46		10,050		19,086		19,086	9,036						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/15/2013	03/17/2014	256	256	1560.7		12,640		16,148		16,148	3,508						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	192	192	1562.85		10,080		15,130		15,130	5,050						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	193	193	1553.28		9,840		18,424		18,424	8,584						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/19/2013	04/17/2014	321	321	1555.25		16,150		16,761		16,761	611						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/26/2013	04/25/2014	190	190	1582.24		9,690		11,779		11,779	2,089						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/03/2013	05/02/2014	186	186	1614.42		9,690		9,481		9,481	(209)						100%/0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/10/2013	05/09/2014	245	245	1633.7		13,440		17,579		17,579	4,139						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/17/2013	05/16/2014	180	180	1667.47		10,050		6,904		6,904	(3,146)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	182	182	1649.6		10,170		8,013		8,013	(2,157)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	308	308	1622.56		16,500		22,216		22,216	5,716						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	244	244	1636.36		13,240		18,431		18,431	5,191						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	183	183	1639.04		9,990		13,805		13,805	3,815						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/20/2013	06/20/2014	315	315	1588.19		16,450		21,367		21,367	4,917						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2013	06/27/2014	310	310	1613.2		16,250		20,619		20,619	4,369						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/19/2013	07/18/2014	177	177	1692.09		9,810		5,180		5,180	(4,630)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/06/2013	08/06/2014	295	295	1697.37		16,650		10,027		10,027	(6,623)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	181	181	1655.83		10,260		10,994		10,994	734						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2013	08/27/2014	184	184	1630.48		9,120		12,010		12,010	2,890						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2013	09/12/2014	297	297	1683.42		15,050		14,360		14,360	(690)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	232	232	1722.34		12,160		8,621		8,621	(3,539)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	349	349	1433.19	5,100			676		676	(4,424)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	210	210	1428.48	2,850			13,207		13,207	10,357						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/10/2013	05/09/2014	184	184	1633.7		2,910		2,709		2,709	(201)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	1,291	1,291	1472.05		36,670		160,139		160,139	123,469						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	1,884	1,884	1485.98		54,040		108,548		108,548	54,508						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	1,796	1,796	1502.96		53,460		80,001		80,001	26,541						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2012	10/10/2013	838	838	1432.56	20,160			106,048		106,048	85,888						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/16/2012	11/15/2013	7,207	7,207	1359.88	157,780			679,329		679,329	521,549						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/01/2013	03/03/2014	7,641	7,641	1518.2		165,880		249,140		249,140	83,260						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2013	07/25/2014	473	473	1691.65		11,760		8,171		8,171	(3,589)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/02/2013	08/01/2014	760	760	1709.67		20,410		9,643		9,643	(10,767)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/09/2013	08/08/2014	591	591	1691.42		15,500		12,323		12,323	(3,177)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/16/2013	08/18/2014	846	846	1655.83		20,300		16,445		16,445	(3,855)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	842	842	1663.5		20,580		21,011		21,011	431						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2013	09/05/2014	423	423	1655.17		9,940		10,559		10,559	619						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2013	09/12/2014	950	950	1683.42		23,520		17,752		17,752	(5,768)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	406	406	1722.34		10,430		5,342		5,342	(5,088)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2013	09/26/2014	530	530	1698.67		13,320		9,766		9,766	(3,554)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2012	10/04/2013	16,154	16,154	1460.93	389,400			1,199,864		1,199,864	810,464						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/12/2012	10/11/2013	9,380	9,380	1428.59	222,440			1,012,851		1,012,851	790,411						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	11,443	11,443	1433.19	272,240			346,444		346,444	74,204						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/26/2012	10/25/2013	12,678	12,678	1411.94	288,190			797,131		797,131	508,941						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/02/2012	11/01/2013	10,677	10,677	1414.2	249,150			870,752		870,752	621,602						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2012	11/06/2013	7,071	7,071	1428.39	167,660			738,544		738,544	570,884						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/09/2012	11/08/2013	12,755	12,755	1379.85	283,360			2,150,272		2,150,272	1,866,912						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/20/2012	11/20/2013	8,070	8,070	1387.81	183,680			391,886		391,886	208,206						100%/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/28/2012	11/27/2013	10,568	10,568	1409.93	244,360			442,412		442,412	198,052						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	11,069	11,069	1409.28	248,040			1,246,445		1,246,445	998,405						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	9,451	9,451	1428.48	214,650			1,130,768		1,130,768	916,118						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2012	12/19/2013	11,352	11,352	1435.81	264,060			562,320		562,320	298,260						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	14,404	14,404	1402.43	327,240			708,419		708,419	381,179						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/04/2013	01/03/2014	9,138	9,138	1466.47		221,100		789,099		789,099	567,999						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/18/2013	01/17/2014	9,691	9,691	1485.98		197,280		297,869		297,869	100,589						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2013	01/24/2014	7,186	7,186	1502.96		153,360		160,794		160,794	7,434						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/01/2013	02/03/2014	7,005	7,005	1513.17		151,580		217,201		217,201	65,621						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2013	02/06/2014	3,836	3,836	1512.12		82,360		206,330		206,330	123,970						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/08/2013	02/10/2014	10,145	10,145	1517.93		218,680		751,928		751,928	533,248						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/15/2013	02/14/2014	7,304	7,304	1519.79		158,730		190,029		190,029	31,299						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/22/2013	02/24/2014	9,963	9,963	1515.6		214,420		228,629		228,629	14,209						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2013	03/06/2014	3,892	3,892	1541.46		85,800		151,674		151,674	65,874						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/08/2013	03/10/2014	8,316	8,316	1551.18		181,890		511,360		511,360	329,470						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	10,764	10,764	1560.7		238,560		222,574		222,574	(15,986)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	8,157	8,157	1556.89		173,990		148,635		148,635	(25,355)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	4,671	4,671	1562.85		100,740		89,502		89,502	(11,238)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/10/2013	04/10/2014	1,512	1,512	1587.73		35,760		70,157		70,157	34,397						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	9,693	9,693	1588.85		210,980		287,405		287,405	76,425						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	13,520	13,520	1553.28		281,400		461,690		461,690	180,290						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2013	04/17/2014	7,009	7,009	1555.25		152,600		65,948		65,948	(86,652)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/20/2013	06/20/2014	5,667	5,667	1588.19		122,400		109,362		109,362	(13,038)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/24/2013	06/24/2014	3,242	3,242	1573.09		68,850		85,278		85,278	16,428						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2013	06/27/2014	6,137	6,137	1613.2		137,610		106,518		106,518	(31,092)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/05/2013	07/03/2014	8,273	8,273	1631.89		184,950		179,920		179,920	(5,030)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/10/2013	07/10/2014	545	545	1652.62		12,780		14,625		14,625	1,845						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/12/2013	07/11/2014	7,440	7,440	1680.19		177,500		149,929		149,929	(27,571)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	10,047	10,047	1692.09		202,300		74,788		74,788	(127,512)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	1,064	1,064	1692.09		26,280		12,131		12,131	(14,149)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/26/2013	07/25/2014	12,355	12,355	1691.65		240,350		120,181		120,181	(120,169)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/02/2013	08/01/2014	11,347	11,347	1709.67		234,740		64,146		64,146	(170,594)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	5,361	5,361	1697.37		118,300		74,666		74,666	(43,634)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/09/2013	08/08/2014	9,637	9,637	1691.42		208,640		168,191		168,191	(40,449)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	2,715	2,715	1694.16		56,120		38,648		38,648	(17,472)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/16/2013	08/18/2014	8,938	8,938	1655.83		174,640		123,320		123,320	(51,320)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	4,721	4,721	1652.35		92,820		76,778		76,778	(16,042)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/23/2013	08/22/2014	8,476	8,476	1663.5		167,790		153,509		153,509	(14,281)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2013	08/27/2014	2,760	2,760	1630.48		51,750		50,870		50,870	(880)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/03/2013	09/03/2014	2,256	2,256	1639.77		41,810		43,379		43,379	1,569						100%/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2013	09/05/2014	18,246	18,246	1655.17		347,300		334,936		334,936	(12,364)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2013	09/12/2014	10,871	10,871	1683.42		217,770		142,900		142,900	(74,870)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	10,683	10,683	1722.34		220,800		95,691		95,691	(125,109)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2013	09/26/2014	9,360	9,360	1698.67		190,800		124,761		124,761	(66,039)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	479	479	1460.93	17,850			64,443		64,443	46,593						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	279	279	1433.19	10,960			27,489		27,489	16,529						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2012	11/06/2013	2,450	2,450	1428.39	86,450			381,010		381,010	294,560						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2013	01/24/2014	399	399	1502.96		14,940		26,141		26,141	11,201						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2013	02/06/2014	2,050	2,050	1512.12		61,380		163,564		163,564	102,184						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/08/2013	02/10/2014	1,054	1,054	1517.93		32,160		107,467		107,467	75,307						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	1,184	1,184	1519.79		36,900		55,440		55,440	18,540						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	660	660	1515.6		20,800		28,556		28,556	7,756						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2013	03/06/2014	2,011	2,011	1541.46		63,550		118,852		118,852	55,302						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/15/2013	03/17/2014	1,666	1,666	1560.7		53,040		54,270		54,270	1,230						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	1,413	1,413	1556.89		44,000		49,697		49,697	5,697						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	1,024	1,024	1562.85		32,320		37,621		37,621	5,301						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	1,094	1,094	1553.28		33,150		59,520		59,520	26,370						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/12/2013	04/11/2014	1,448	1,448	1588.85		46,920		69,415		69,415	22,495						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/06/2013	08/06/2014	2,533	2,533	1697.37		107,070		58,630		58,630	(48,440)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	826	826	1694.16		34,720		30,139		30,139	(4,581)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	1,634	1,634	1652.35		65,880		72,382		72,382	6,502						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2013	08/27/2014	1,656	1,656	1630.48		63,720		81,055		81,055	17,335						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2013	09/12/2014	772	772	1683.42		30,940		28,446		28,446	(2,494)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	2,439	2,439	1722.34		100,800		67,257		67,257	(33,543)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/26/2013	09/26/2014	1,472	1,472	1698.67		59,500		59,500		59,500							100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/06/2013	09/05/2014	2,598	2,598	1655.17		98,900		92,748		92,748	(6,152)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/06/2013	09/05/2014	181	181	1655.17		7,860		7,317		7,317	(543)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	342	342	1460.93	10,800			37,477		37,477	26,677						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2012	10/11/2013	210	210	1428.59	5,790			27,310		27,310	21,520						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2012	10/11/2013	210	210	1428.59	6,480			32,428		32,428	25,948						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	279	279	1433.19	8,840			18,542		18,542	9,702						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	294	294	1359.88	7,720			33,481		33,481	25,761						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	576	576	1387.81	15,440			38,372		38,372	22,932						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/28/2012	11/27/2013	284	284	1409.93	7,720			16,132		16,132	8,412						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	1,260	1,260	1428.48	34,020			179,130		179,130	145,110						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	202	202	1485.98		5,040		8,673		8,673	3,633						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2013	01/24/2014	998	998	1502.96		26,100		35,104		35,104	9,004						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2013	02/06/2014	794	794	1512.12		20,760		53,129		53,129	32,369						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/08/2013	02/10/2014	527	527	1517.93		14,320		45,578		45,578	31,258						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/15/2013	02/14/2014	526	526	1519.79		14,640		18,917		18,917	4,277						100%/0001

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S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/22/2013	02/24/2014	990	990	1515.6		25,650		33,310		33,310	7,660						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2013	03/06/2014	1,233	1,233	1541.46		32,680		60,790		60,790	28,110						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/15/2013	03/17/2014	256	256	1560.7		6,920		7,444		7,444	524						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	771	771	1556.89		20,040		20,230		20,230	190						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	576	576	1562.85		15,210		15,834		15,834	624						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	579	579	1553.28		14,670		25,549		25,549	10,879						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2013	04/17/2014	321	321	1555.25		8,500		4,876		4,876	(3,624)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/10/2013	05/09/2014	184	184	1633.7		5,400		7,128		7,128	1,728						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	628	628	1433.19	17,460			29,858		29,858	12,398						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	779	779	1411.94	21,120			60,521		60,521	39,401						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/06/2012	11/06/2013	1,050	1,050	1428.39	30,300			129,518		129,518	99,218						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/09/2012	11/08/2013	580	580	1379.85	15,680			109,031		109,031	93,351						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	639	639	1409.28	16,920			83,724		83,724	66,804						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/19/2012	12/19/2013	1,045	1,045	1435.81	28,950			62,797		62,797	33,847						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2013	04/17/2014	4,694	4,694	1555.25		83,220		23,540		23,540	(59,680)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2013	04/25/2014	5,183	5,183	1582.24		96,760		43,052		43,052	(53,708)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/03/2013	05/02/2014	5,761	5,761	1614.42		111,600		57,756		57,756	(53,844)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/10/2013	05/09/2014	7,529	7,529	1633.7		148,830		160,014		160,014	11,184						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/17/2013	05/16/2014	5,517	5,517	1667.47		109,480		52,389		52,389	(57,091)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	5,395	5,395	1649.6		103,240		35,959		35,959	(67,281)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/03/2013	06/03/2014	2,926	2,926	1640.42		54,720		18,814		18,814	(35,906)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	3,759	3,759	1622.56		68,320		67,127		67,127	(1,193)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2013	06/10/2014	2,678	2,678	1642.81		50,600		62,780		62,780	12,180						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	2,261	2,261	1636.36		41,440		54,392		54,392	12,952						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	2,257	2,257	1639.04		41,810		39,693		39,693	(2,117)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/20/2013	06/20/2014	2,267	2,267	1588.19		39,960		29,622		29,622	(10,338)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/24/2013	06/24/2014	2,543	2,543	1573.09		44,400		47,494		47,494	3,094						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2013	06/27/2014	2,542	2,542	1613.2		47,150		28,738		28,738	(18,412)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/05/2013	07/03/2014	9,069	9,069	1631.89		164,280		136,468		136,468	(27,812)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/10/2013	07/10/2014	847	847	1652.62		16,240		16,706		16,706	466						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/12/2013	07/11/2014	4,702	4,702	1680.19		91,640		69,232		69,232	(22,408)						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	998	998	1402.43	25,340			64,503		64,503	39,163						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/04/2013	01/03/2014	1,091	1,091	1466.47		30,880		109,342		109,342	78,462						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/10/2012	10/10/2013	2,862	2,862	1432.56	131,200			629,160		629,160	497,960						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/10/2013	01/10/2014	21,602	21,602	1472.12		1,122,540		3,975,987		3,975,987	2,853,447						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2013	04/10/2014	3,779	3,779	1587.73		213,000		335,737		335,737	122,737						100%/0001
S&P 500 Option - One Year	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2013	07/10/2014	16,943	16,943	1652.62		826,000		818,570		818,570	(7,430)						100%/0001
S&P 500 Option One Year -	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/10/2012	10/10/2013	15,916	15,916	1432.56	798,000			3,585,963		3,585,963	2,787,963						100%/0001
S&P 500 Option One Year -	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2013	04/10/2014	16,879	16,879	1587.73		879,040		1,443,372		1,443,372	564,332						100%/0001
S&P 500 Option One Year -	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2013	07/10/2014	4,599	4,599	1652.62		245,480		238,509		238,509	(6,971)						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	3,559	3,559	1460.93	123,760			445,619		445,619	321,859						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2012	10/10/2013	209	209	1432.56	7,200			40,724		40,724	33,524						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/12/2012	10/11/2013	2,520	2,520	1428.59	85,680			438,448		438,448	352,768						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2012	10/18/2013	2,233	2,233	1433.19	80,640			192,649		192,649	112,009						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2012	10/25/2013	2,833	2,833	1411.94	100,800			317,218		317,218	216,418						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/09/2012	11/08/2013	2,174	2,174	1379.85	75,300			500,748		500,748	425,448						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/16/2012	11/15/2013	1,250	1,250	1359.88	43,010			201,686		201,686	158,676						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2012	11/20/2013	2,234	2,234	1387.81	78,430			234,784		234,784	156,354						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/28/2012	11/27/2013	1,844	1,844	1409.93	65,780			164,750		164,750	98,970						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2012	12/05/2013	4,045	4,045	1409.28	143,070			663,092		663,092	520,022						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2012	12/12/2013	2,450	2,450	1428.48	87,850			442,989		442,989	355,139						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/19/2012	12/19/2013	2,856	2,856	1435.81	103,730			262,979		262,979	159,249						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/28/2012	12/27/2013	3,351	3,351	1402.43	113,740			327,140		327,140	213,400						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/04/2013	01/03/2014	2,318	2,318	1466.47		86,020		288,688		288,688	202,668						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2013	01/10/2014	1,766	1,766	1472.05		65,780		285,528		285,528	219,748						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/18/2013	01/17/2014	606	606	1485.98		22,770		48,725		48,725	25,955						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/22/2013	02/24/2014	1,650	1,650	1515.6		57,500		87,032		87,032	29,532						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/15/2013	03/17/2014	1,025	1,025	1560.7		36,320		41,754		41,754	5,434						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/22/2013	03/24/2014	963	963	1556.89		34,950		41,592		41,592	6,642						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2013	03/27/2014	448	448	1562.85		16,450		20,905		20,905	4,455						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/05/2013	04/04/2014	1,352	1,352	1553.28		47,880		87,601		87,601	39,721						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/19/2013	04/17/2014	3,536	3,536	1555.25		113,300		71,208		71,208	(42,092)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/26/2013	04/25/2014	3,413	3,413	1582.24		112,320		97,685		97,685	(14,635)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/03/2013	05/02/2014	3,902	3,902	1614.42		131,040		104,478		104,478	(26,562)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/10/2013	05/09/2014	3,367	3,367	1633.7		116,050		149,784		149,784	33,734						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/17/2013	05/16/2014	3,238	3,238	1667.47		112,320		65,501		65,501	(46,819)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	3,274	3,274	1649.6		110,700		71,930		71,930	(38,770)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	3,082	3,082	1622.56		98,500		125,110		125,110	26,610						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2013	06/10/2014	1,400	1,400	1642.81		46,920		65,462		65,462	18,542						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	2,017	2,017	1636.36		65,010		95,416		95,416	30,406						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	2,013	2,013	1639.04		65,670		84,766		84,766	19,096						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/20/2013	06/20/2014	1,889	1,889	1588.19		58,800		64,363		64,363	5,563						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2013	06/27/2014	1,922	1,922	1613.2		59,830		61,642		61,642	1,812						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/05/2013	07/03/2014	3,186	3,186	1631.89		101,920		117,794		117,794	15,874						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/12/2013	07/11/2014	1,250	1,250	1680.19		43,050		39,432		39,432	(3,618)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/19/2013	07/18/2014	2,187	2,187	1692.09		77,700		31,402		31,402	(46,298)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/26/2013	07/25/2014	2,069	2,069	1691.65		73,500		61,895		61,895	(11,605)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	707	707	1697.37		22,200		15,450		15,450	(6,750)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	649	649	1694.16		19,910		16,219		16,219	(3,691)						100%/0001
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	545	545	1652.35		16,020		16,053		16,053	33						100%/0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option-Ultra 3rd	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2013	08/27/2014	736	736	1630.48		20,520		24,206		24,206	3,686						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/20/2013	06/20/2014	441	441	1588.19		11,550		11,625		11,625	75						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/27/2013	06/27/2014	434	434	1613.2		11,690		10,569		10,569	(1,121)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/05/2013	07/03/2014	490	490	1631.89		13,200		14,285		14,285	1,085						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/12/2013	07/11/2014	417	417	1680.19		12,040		10,763		10,763	(1,277)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/13/2013	08/13/2014	354	354	1694.16		12,840		10,877		10,877	(1,963)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/27/2013	08/27/2014	307	307	1630.48		10,150		12,515		12,515	2,365						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/20/2013	08/20/2014	605	605	1652.35		21,000		22,254		22,254	1,254						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2013	07/18/2014	1,655	1,655	1692.09		49,560		26,510		26,510	(23,050)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/26/2013	07/25/2014	946	946	1691.65		28,320		22,052		22,052	(6,268)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2013	09/05/2014	2,115	2,115	1655.17		71,050		83,069		83,069	12,019						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2013	09/12/2014	1,426	1,426	1683.42		50,160		43,823		43,823	(6,337)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/19/2013	09/19/2014	1,277	1,277	1722.34		46,200		28,919		28,919	(17,281)						100%/0001
S&P 500 Option-Ultra 5 Ne	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/26/2013	09/26/2014	706	706	1698.67		25,320		21,066		21,066	(4,254)						100%/0001
S&P 500 Option-Ultra 5, Gl	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/06/2013	08/06/2014	707	707	1697.37		26,040		18,787		18,787	(7,253)						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/06/2013	06/06/2014	8,628	8,628	1622.56		191,800		215,380		215,380	23,580						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/10/2013	06/10/2014	3,104	3,104	1642.81		72,420		95,992		95,992	23,572						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2013	06/13/2014	6,050	6,050	1636.36		136,620		190,767		190,767	54,147						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/17/2013	06/17/2014	6,101	6,101	1639.04		138,000		152,736		152,736	14,736						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/05/2012	10/04/2013	684	684	1460.93	19,300			64,036		64,036	44,736						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2013	01/10/2014	815	815	1472.12		20,400		93,590		93,590	73,190						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/11/2013	01/10/2014	8,831	8,831	1472.05		215,800		935,564		935,564	719,764						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/26/2013	04/25/2014	7,963	7,963	1582.24		182,700		115,346		115,346	(67,354)						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/03/2013	05/02/2014	9,911	9,911	1614.42		236,800		154,184		154,184	(82,616)						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/10/2013	05/09/2014	9,671	9,671	1633.7		233,840		273,869		273,869	40,029						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/17/2013	05/16/2014	10,255	10,255	1667.47		251,370		150,002		150,002	(101,368)						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/24/2013	05/23/2014	9,214	9,214	1649.6		217,360		103,584		103,584	(113,776)						100%/0001
S&P 500 Option-Ultra Rene	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/03/2013	06/03/2014	4,999	4,999	1640.42		114,800		54,312		54,312	(60,488)						100%/0001
0089999 Call Options and Warrants - Hedging Other - Purchased Optio						XXX	XXX	XXX	XXX	14,375,330	45,351,974		119,275,977	XXX	119,275,977	59,548,673					XXX	XXX
0149999 Subtotal - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	14,375,330	45,351,974		119,275,977	XXX	119,275,977	59,548,673					XXX	XXX
0369999 Subtotal - Call Options and Warrants - Purchased Options						XXX	XXX	XXX	XXX	14,375,330	45,351,974		119,275,977	XXX	119,275,977	59,548,673					XXX	XXX
0429999 Subtotal - Total Purchased Options						XXX	XXX	XXX	XXX	14,375,330	45,351,974		119,275,977	XXX	119,275,977	59,548,673					XXX	XXX
1409999 Subtotal - Hedging Other - Totals						XXX	XXX	XXX	XXX	14,375,330	45,351,974		119,275,977	XXX	119,275,977	59,548,673					XXX	XXX
1449999 Total						XXX	XXX	XXX	XXX	14,375,330	45,351,974		119,275,977	XXX	119,275,977	59,548,673					XXX	XXX

SCHEDULE DB - PART A - SECTION 1

(a)

Code	Description of Hedged Risk(s)
0	0

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness percentage is not calculated per option. The aggregate percentage at currrent statement date is 103.2%

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

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	B4TYDEB6GKMZO031MB27	Y	Y	16,771,045	20,097,836		3,326,791	20,097,836		3,326,791		
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y	18,186,893	25,542,534		7,355,641	25,542,534		7,355,641		
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	16,815,728	18,858,627		2,042,899	18,858,627		2,042,899		
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Y	Y	29,839,394	27,134,441			27,134,441				
JP Morgan	7H6GLXDRUGQFU57RNE97	Y	Y	2,980,810	7,643,745		4,662,935	7,643,745		4,662,935		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	4,239,915	3,667,600			3,667,600				
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	7,626,113	16,331,194		8,705,081	16,331,194		8,705,081		
0299999 Total NAIC 1 Designation				96,459,898	119,275,977		26,093,347	119,275,977		26,093,347		
0899999 Aggregate Sum of Central Clearinghouses												
0999999 Total				96,459,898	119,275,977		26,093,347	119,275,977		26,093,347		

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	313371-W5-1	FHLB 1.250% 12/12/14	1,516,620	1,500,000	X X X	12/12/2014	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	313373-CR-1	FHLB 1.280% 1/13/14	2,232,565	2,225,000	X X X	1/13/2014	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3133XW-KV-0	FHLB 2.375% 3/14/14	3,228,132	3,195,000	X X X	3/14/2014	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	3133XH-W5-7	FHLB 4.875% 12/13/13	1,771,830	1,755,000	X X X	12/13/2013	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	31398A-4M-1	FNMA 1.625% 10/26/15	3,549,754	3,465,000	X X X	10/26/2015	V
Bank of America	B4TYDEB6GKMZO031MB27	Treasury	912828-PJ-3	U S TREAS NTS 1.375% 11/30/15	4,386,956	4,295,000	X X X	11/30/2015	V
Bank of America	B4TYDEB6GKMZO031MB27	Accrued Income	00000-00-0	Accrued Income	85,188		X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912796-AE-9	U S TREAS BILLS 11/14/13	4,442,867	4,443,000	X X X	11/14/2013	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912810-QL-5	U S TREAS BDS 4.250% 11/15/40	2,131,223	1,923,000	X X X	11/15/2040	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-UM-0	U S TREAS NTS 0.375% 2/15/16	1,411,559	1,413,000	X X X	2/15/2016	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-RB-8	U S TREAS NTS 0.500% 8/15/14	1,715,746	1,710,000	X X X	8/15/2014	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-VE-7	U S TREAS NTS 1.000% 5/31/18	2,033,611	2,060,000	X X X	5/31/2018	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-KW-9	U S TREAS NTS 3.250% 5/31/16	979,698	914,000	X X X	5/31/2016	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912828-DV-9	U S TREAS NTS 4.125% 5/15/15	3,942,320	3,710,000	X X X	5/15/2015	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	912833-XN-5	U S TREAS SEC STRIPPED 2/15/29	1,422,520	2,440,000	X X X	2/15/2029	V
Barclays	G5GSEF7VJP5I7OUK5573	Accrued Income	00000-00-0	Accrued Income	107,349		X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912810-FG-8	U S TREAS BDS 5.250% 2/15/29	1,371,426	1,097,000	X X X	2/15/2029	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-UH-1	U S TREAS INFL IDX 0.125% 1/15/23	2,884,537	2,965,160	X X X	1/15/2023	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-SR-2	U S TREAS NTS 0.250% 4/30/14	1,678,711	1,677,000	X X X	4/30/2014	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-TG-5	U S TREAS NTS 0.500% 7/31/17	3,122,083	3,182,000	X X X	7/31/2017	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-TM-2	U S TREAS NTS 0.625% 8/31/17	6,056,336	6,152,000	X X X	8/31/2017	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912828-KD-1	U S TREAS NTS 2.750% 2/15/19	1,681,215	1,580,000	X X X	2/15/2019	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	2	2	X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Accrued Income	00000-00-0	Accrued Income	21,418		X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-SS-0	U S TREAS NTS 0.875% 4/30/17	25,667,907	25,690,000	X X X	4/30/2017	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-SM-3	U S TREAS NTS 1.000% 3/31/17	1,224,619	1,219,000	X X X	3/31/2017	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Treasury	912828-FF-2	U S TREAS NTS 5.125% 5/15/16	2,793,731	2,493,000	X X X	5/15/2016	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	10,775	10,775	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Accrued Income	00000-00-0	Accrued Income	142,362		X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Money Market	4812C2-68-4	JPMORGAN US GOVT MMKT INSTITUTION	2,980,794	2,980,794	X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Accrued Income	00000-00-0	Accrued Income	16		X X X		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796-BU-2	U S TREAS BILLS 1/16/14	4,239,915	4,240,000	X X X	1/16/2014	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31403D-T8-2	FNMA POOL #745875A 6.49999% 9/01/36	2,931,379	2,652,303	X X X	9/1/2036	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31412S-PW-9	FNMA POOL #933437A 5.000% 3/01/38	1,193,845	1,103,359	X X X	3/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31412V-2T-4	FNMA POOL #936486A 6.500% 9/01/21	1,790,845	1,590,788	X X X	9/1/2021	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414D-YA-8	FNMA POOL #963405A 5.000% 6/01/38	1,143,341	1,056,682	X X X	6/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31414M-CW-4	FNMA POOL #969985A 5.000% 5/01/38	624,605	577,264	X X X	5/1/2038	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash Equivalents	00000-00-0	Cash Equivalents	(92,291)		X X X		V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Accrued Income	00000-00-0	Accrued Income	34,389		X X X		V
0299999 Total Collateral Pledged to Reporting Entity					96,459,898	95,315,127	X X X	X X X	X X X

NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
Moody National Bank	Galveston, TX			1,351	150	(28,813,155)	(27,530,715)	(23,867,677)	
Steiermarkische Bank	Hartberg, Austria					1,537,446	64,698	87,223	
Capital Bank	Port-au-Prince, Haiti					1,204,495	1,176,560	1,072,959	
Sogebel Bank	Port-au-Prince, Haiti		0.150	1,087	1	14,835	14,836	14,846	
Republic of Haiti	Port-au-Prince, Haiti					23,454	23,457	23,471	
0199998 Deposits in (3) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		X X X	X X X	97	155	246,650	328,844	196,612	X X X
0199999 Total - Open Depositories		X X X	X X X	2,535	306	(25,786,275)	(25,922,320)	(22,472,566)	X X X
Suspended Depositories									
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories		X X X	X X X						X X X
0299999 Total Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash on Deposit		X X X	X X X	2,535	306	(25,786,275)	(25,922,320)	(22,472,566)	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	7,243	7,243	7,243	X X X
0599999 Total		X X X	X X X	2,535	306	(25,779,032)	(25,915,077)	(22,465,323)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
CREDIT AGRI NORTH AMERICA		08/13/2013		10/11/2013	9,999,458		2,654
SOCIETE GENERALE N AMER		08/13/2013		10/31/2013	4,999,000		1,633
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					14,998,458		4,287
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					14,998,458		4,287
7799999 Total Bonds - Subtotals - Issuer Obligations					14,998,458		4,287
8399999 Total Bonds - Subtotals - Bonds					14,998,458		4,287
8699999 Total Cash Equivalents					14,998,458		4,287