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, 2015

LIFE AND ACCIDENT AND HEALTH

2015

66850201520100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2015

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 Bruce E. Wood (Name) 512-719-2238 (Area Code) (Telephone Number) (Extension)

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

OFFICERS

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

VICE-PRESIDENTS

Name	Title	Name	Title
Stephen Christopher Johnson	Sr. VP - Chief Marketing Officer	Carlos Andres Martinez	Sr. VP - International Marketing
Charles D Milos	Sr. VP - Mortgage Loans & Real Estate	Patricia Lubar Scheuer	Sr. VP - Chief Investment Officer
Robert Sweeney	Sr. VP - Chief Administrative Officer	Fabiola Amaro Best	VP - Life Underwriting & New Business
Daniel Rafael Calderon	VP - Client Services	James Dennis Egan	VP - Human Resources
Gary Lynn Fischer	VP - Domestic Marketing	Luis Vincente Freire	VP - International Sales Development
Paul Timothy Garofoli	VP - Domestic Marketing	Mark Douglas Gulas	VP - Associate Actuary
Riad Hasan #	VP - Information Services	Doris Kruse	VP - Policy Benefits
Lawrence Gregory Scott	VP - Actuarial Services	Bruce Edwin Wood	VP - Controller & Assistant Treasurer
Anthony John Zagar	VP - Domestic Marketing		

DIRECTORS OR TRUSTEES

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

State of Texas

County of Travis ss

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

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

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

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	9,816,710,311		9,816,710,311	9,291,949,372
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	287,149,468		287,149,468	275,876,235
3. Mortgage loans on real estate:				
3.1 First liens	68,441,514		68,441,514	117,851,313
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	652,800		652,800	652,800
4.2 Properties held for the production of income (less $ 0 encumbrances)				
4.3 Properties held for sale (less $ 0 encumbrances)	55,578		55,578	56,652
5. Cash ($ (12,865,262)), cash equivalents ($ 0), and short-term investments ($ 47,674,706)	34,809,444		34,809,444	239,760,152
6. Contract loans (including $ 0 premium notes)	61,611,306	164,271	61,447,035	63,462,559
7. Derivatives	25,226,452		25,226,452	114,286,656
8. Other invested assets	12,765,908		12,765,908	12,570,308
9. Receivables for securities	161,668		161,668	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,307,584,449	164,271	10,307,420,178	10,116,466,047
13. Title plants less $ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	98,216,343		98,216,343	90,280,463
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	705,207		705,207	979,523
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	3,729,640		3,729,640	3,402,490
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,387,063		1,387,063	668,719
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	17,731,843		17,731,843	
18.2 Net deferred tax asset	91,315,820	44,784,697	46,531,123	43,396,436
19. Guaranty funds receivable or on deposit	680,131		680,131	791,324
20. Electronic data processing equipment and software	34,235,290	33,650,487	584,803	809,871
21. Furniture and equipment, including health care delivery assets ($ 0)	750,467	750,467		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	400,889		400,889	
24. Health care ($ 0) and other amounts receivable	11,242,347	11,242,347		
25. Aggregate write-ins for other than invested assets	8,508,463	1,228,647	7,279,816	5,952,815
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,576,487,952	91,820,916	10,484,667,036	10,262,747,688
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	10,576,487,952	91,820,916	10,484,667,036	10,262,747,688

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Assets of non-qualified deferred compensation trust	6,010,433		6,010,433	4,683,433
2502. Other Miscellaneous Assets	1,269,383		1,269,383	1,269,382
2503. Prepaid General Expenses	785,993	785,993		
2598. Summary of remaining write-ins for Line 25 from overflow page	442,654	442,654		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	8,508,463	1,228,647	7,279,816	5,952,815

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 8,944,695,263 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	8,944,695,263	8,725,103,979
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	55,765	55,765
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	114,665,370	123,304,888
4. Contract claims:		
4.1 Life	56,115,189	52,250,577
4.2 Accident and health	106,097	90,626
5. Policyholders' dividends $ 99 and coupons $ 278 due and unpaid	377	1,023
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ 0 Modco)	51,595	53,518
6.2 Dividends not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 Modco)	16,362	16,526
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	348,635	334,484
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 2,884,501 ceded	2,884,501	88,720
9.4 Interest Maintenance Reserve	8,731,823	9,630,865
10. Commissions to agents due or accrued-life and annuity contracts $ 3,693,779, accident and health $ 0 and deposit-type contract funds $ 0	3,693,779	5,210,200
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	13,583,079	17,839,447
13. Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	870,411	769,893
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		2,859,433
15.2 Net deferred tax liability		
16. Unearned investment income	1,883,087	2,187,897
17. Amounts withheld or retained by company as agent or trustee	13,911,225	12,670,902
18. Amounts held for agents' account, including $ 3,595,858 agents' credit balances	3,595,858	5,155,115
19. Remittances and items not allocated	18,420,323	16,464,238
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	6,010,433	4,683,433
22. Borrowed money $ 0 and interest thereon $ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	69,383,822	68,093,728
24.02 Reinsurance in unauthorized and certified $ (0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified $ (0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities		1,574,610
24.10 Payable for securities lending		
24.11 Capital notes $ 0 and interest thereon $ 0		
25. Aggregate write-ins for liabilities	31,452,157	28,665,143
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,290,475,151	9,077,105,010
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	9,290,475,151	9,077,105,010
29. Common capital stock	3,636,166	3,636,166
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	40,427,235	40,427,235
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,150,128,484	1,141,579,277
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)		
36.2 0 shares preferred (value included in Line 30 $ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 0 in Separate Accounts Statement)	1,190,555,719	1,182,006,512
38. Totals of Lines 29, 30 and 37	1,194,191,885	1,185,642,678
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,484,667,036	10,262,747,688

DETAILS OF WRITE-IN LINES		
2501. Additional pension liability	31,452,075	28,665,034
2502. Bills payable	82	109
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	31,452,157	28,665,143
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

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	778,414,554	808,561,026	1,109,864,424
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	245,557,272	380,008,788	503,619,491
4. Amortization of Interest Maintenance Reserve (IMR)	2,406,654	2,604,693	3,966,035
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	2	726	726
8.3 Aggregate write-ins for miscellaneous income	28,390,484	30,733,232	40,193,494
9. Totals (Lines 1 to 8.3)	1,054,768,966	1,221,908,465	1,657,644,170
10. Death benefits	38,475,209	32,340,992	42,194,674
11. Matured endowments (excluding guaranteed annual pure endowments)	461,570	858,278	1,091,860
12. Annuity benefits	238,052,727	233,479,968	306,761,428
13. Disability benefits and benefits under accident and health contracts	1,491,898	1,250,304	1,960,468
14. Coupons, guaranteed annual pure endowments and similar benefits	49,154	53,068	74,481
15. Surrender benefits and withdrawals for life contracts	423,196,616	410,134,741	558,714,468
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,037,304	3,948,024	5,027,620
18. Payments on supplementary contracts with life contingencies	64,848	87,101	108,849
19. Increase in aggregate reserves for life and accident and health contracts	215,323,769	327,237,654	441,405,569
20. Totals (Lines 10 to 19)	920,153,095	1,009,390,130	1,357,339,417
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	101,203,334	105,049,327	145,006,882
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	33,874,057	38,079,089	53,411,429
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,406,768	4,949,758	6,171,482
25. Increase in loading on deferred and uncollected premiums	(268,427)	(332,290)	(176,780)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	1,059,368,827	1,157,136,014	1,561,752,430
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(4,599,861)	64,772,451	95,891,740
30. Dividends to policyholders	35,485	38,563	51,180
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(4,635,346)	64,733,888	95,840,560
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,550,612)	11,017,034	21,621,503
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(2,084,734)	53,716,854	74,219,057
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,340,509 (excluding taxes of $ 3,986,616 transferred to the IMR)	1,555,335	2,869,089	3,000,734
35. Net income (Line 33 plus Line 34)	(529,399)	56,585,943	77,219,791
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,185,642,678	1,126,231,946	1,126,231,946
37. Net income (Line 35)	(529,399)	56,585,943	77,219,791
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 0	12,970,574	(7,640,557)	(3,190,730)
39. Change in net unrealized foreign exchange capital gain (loss)	(247,690)	(13,025)	(73,201)
40. Change in net deferred income tax	1,172,040	(3,918,404)	(2,776,411)
41. Change in nonadmitted assets	2,110,517	(123,895)	2,799,209
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(4,267,515)	(4,267,516)	(5,669,613)
44. Change in asset valuation reserve	(1,290,094)	(1,988,408)	(2,947,377)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in		1,401	1,401
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		349,356	349,356
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders		(1,273,019)	(1,273,020)
53. Aggregate write-ins for gains and losses in surplus	(1,369,226)	(775,930)	(5,028,673)
54. Net change in capital and surplus (Lines 37 through 53)	8,549,207	36,935,946	59,410,732
55. Capital and surplus as of statement date (Lines 36 + 54)	1,194,191,885	1,163,167,892	1,185,642,678

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	28,897,814	30,127,855	39,456,454
08.302. Miscellaneous income	(507,330)	605,377	737,040
08.303.			
08.398. Summary of remaining write-ins for Line 08.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	28,390,484	30,733,232	40,193,494
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. Change in benefit plans unassigned funds (SSAP 92 and 102)	(1,369,226)	(775,930)	(5,028,673)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(1,369,226)	(775,930)	(5,028,673)

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	781,440,079	812,591,094	1,110,066,503
2. Net investment income	337,918,288	439,531,650	569,979,706
3. Miscellaneous income	29,181,564	26,960,339	40,194,220
4. Total (Lines 1 to 3)	1,148,539,931	1,279,083,083	1,720,240,429
5. Benefit and loss related payments	699,450,992	677,731,980	919,928,832
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	141,263,401	155,426,614	205,904,951
8. Dividends paid to policyholders	37,647	40,165	53,617
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	20,686,770	27,376,125	32,456,125
10. Total (Lines 5 through 9)	861,438,810	860,574,884	1,158,343,525
11. Net cash from operations (Line 4 minus Line 10)	287,101,121	418,508,199	561,896,904
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	568,009,912	519,418,944	773,201,194
12.2 Stocks	1,016,000		
12.3 Mortgage loans	53,526,120	8,387,017	9,846,333
12.4 Real estate		1,551,502	1,551,502
12.5 Other invested assets		139,375	629,091
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	84,596,449	159,318,678	203,851,783
12.8 Total investment proceeds (Lines 12.1 to 12.7)	707,148,481	688,815,516	989,079,903
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,087,477,622	804,722,551	1,166,325,108
13.2 Stocks			
13.3 Mortgage loans	3,865,810	29,361,376	29,442,656
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	97,781,557	167,337,537	213,951,062
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,189,124,989	1,001,421,464	1,409,718,826
14. Net increase (or decrease) in contract loans and premium notes	(2,033,666)	(2,223,499)	(2,324,107)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(479,942,842)	(310,382,449)	(418,314,816)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		350,757	350,757
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,745,427)	(14,778,941)	(17,468,014)
16.5 Dividends to stockholders			1,273,020
16.6 Other cash provided (applied)	(1,363,560)	48,856,635	11,116,683
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(12,108,987)	34,428,451	(7,273,594)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(204,950,708)	142,554,201	136,308,494
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	239,760,152	103,451,658	103,451,658
19.2 End of period (Line 18 plus Line 19.1)	34,809,444	246,005,859	239,760,152

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

20.0001			
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	219,581,802	219,108,819	301,640,955
3. Ordinary individual annuities	570,679,612	601,663,854	824,457,936
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	818,552	678,694	936,315
7. A & H - group	1,428,168	1,175,422	1,875,802
8. A & H - credit (group and individual)			
9. A & H - other	2,177	2,289	2,660
10. Aggregate of all other lines of business			
11. Subtotal	792,510,311	822,629,078	1,128,913,668
12. Deposit-type contracts	3,460,061	5,313,255	7,876,693
13. Total	795,970,372	827,942,333	1,136,790,361

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

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

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

For the nine months ended September 30, 2015, there were no differences in net income or capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado.

		State of Domicile		2015	2014
	NET INCOME				
1.	National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2)	CO	$	(529,399)	77,219,791
2.	State Prescribed Practices that increase/(decrease) NAIC SSAP:	CO		-	-
3.	State Permitted Practices that increase/(decrease) NAIC SSAP:	CO		-	-
4.	NAIC SSAP (1-2-3=4)	CO	$	(529,399)	77,219,791
	SURPLUS				
5.	National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	CO	$	1,194,191,885	1,185,642,678
6.	State Prescribed Practices that increase/(decrease) NAIC SSAP: Valuation allowance for mortgage loans	CO		-	-
7.	State Permitted Practices that increase/(decrease) NAIC SSAP:	CO		-	-
8.	NAIC SSAP (5-6-7=8)	CO	$	1,194,191,885	1,185,642,678

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

No change

C. Accounting Policy

1-5. No change

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

7-13. No change

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans

No change

B. Debt Restructuring

None

C. Reverse Mortgages

None

D. Loan-Backed Securities

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

(2 – 3) None. The Company has the ability and intends to hold all securities with recognized other-than-temporary impairments for a period of time sufficient to recover the amortized cost basis.

(4) The Company holds impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss. This includes securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains. The following table represents these balances at September 30, 2015:

(a)	The aggregate amount of unrealized losses:		
	1. Less than 12 months in an unrealized loss position	$	924,209
	2. Greater than 12 months in an unrealized loss position	$	1,961,186
(b)	The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 months in an unrealized loss position	$	103,906,526
	2. Greater than 12 months in an unrealized loss position	$	87,722,203

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

E. Repurchase Agreements and/or Securities Lending Transactions

None

F. Real Estate

No change

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

H. Restricted Assets

No change

I. Working Capital Finance Investments

None

J. Offsetting and Netting Assets and Liabilities

None

K. Structured Notes

None

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

None

NOTES TO FINANCIAL STATEMENTS

7. INVESTMENT INCOME

A. No change

B. The total amount excluded:

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

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

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

D – L. No change

11. DEBT

No change

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

A. Defined Benefit Plans

(4)

	Pension Benefits		Other Benefits	
	September 30, 2015	December 31, 2014	September 30, 2015	December 31, 2014
Service cost	$ 346,188	461,656	$ -	-
Interest cost	1,394,323	1,961,489	97,787	110,759
Expected return on plan assets	(990,533)	(1,278,094)	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-
Amount of recognized gains and losses	1,755,347	1,763,830	45,139	(3,430)
Amount of prior service cost recognized	45,808	63,255	77,328	103,104
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-
Total net periodic benefit cost	$ 2,551,133	2,972,136	$ 220,254	210,433

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

No change

14. CONTINGENCIES

A. Contingent Commitments

(1) None

(2) Not applicable

(3) Not applicable

B. Assessments

No change

C. Gain Contingencies

None

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

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

E. Joint and Several Liabilities

None

F. All Other Contingencies

In the normal course of business, the Company is involved or may become involved in various legal actions in which claims for alleged economic and punitive damages have been or may be asserted, some for substantial amounts. In recent years, carriers offering life insurance and annuity products have faced litigation, including class action lawsuits, alleging improper product design, improper sales practices, and similar claims. The Company has been a defendant over the past several years in two such class action lawsuits. Given the uncertainty involved in these types of actions, the ability to make a reliable evaluation of the likelihood of

NOTES TO FINANCIAL STATEMENTS

an unfavorable outcome or an estimate of the amount of or range of potential loss is endemic to the particular circumstances and evolving developments of each individual matter on its own merits.

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

On October 26, 2011 the Brazilian Superintendence of Private Insurance (“SUSEP”) attempted to serve the Company with a subpoena regarding an administrative proceeding initiated by SUSEP in which it alleged that the Company was operating as an insurance company in Brazil without due authorization. The Company had been informed that SUSEP was attempting to impose a penal fine of approximately $6.0 billion on the Company. SUSEP unsuccessfully attempted to serve the Company with notice regarding this matter. The Company does not transact business in Brazil and has no officers, employees, property, or assets in Brazil. The Company believes that SUSEP has no jurisdiction over the Company, that SUSEP's attempts at service of process were invalid, and that any penal fine would be unenforceable. For the reasons described above, the Company does not believe that this matter meets the definition of a material pending legal proceeding as such term is defined in Item 103 of Regulation S-K but has included the foregoing description solely due to the purported amount of the fine sought at that time. Nonetheless, the Company has entered into preliminary discussions with SUSEP in an effort to resolve this matter. No conclusion can be drawn at this time as to the outcome of these discussions, or whether they will continue, or how any such outcome may impact the Company’s business, results of operations, or financial condition. However, in light of the pendency of discussions with Brazilian authorities, the Company has determined to cease accepting new applications from residents in Brazil.

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

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

15. LEASES

No change

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

The Company had commitments to originate mortgage loans totaling $9,000,000 and $1,029,000 in the normal course of business at September 30, 2015 and December 31, 2014, respectively.

(1) Not applicable

(2) Not applicable

(3) Not applicable

(4) Not applicable

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

A. The Company had no transfer of receivables reported as sales.

B. The Company had no transfer and servicing of financial assets.

C. The Company had no Wash Sales.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENT

A. Assets Measured at Fair Value on a Recurring Basis

(1) Fair value measurements at reporting date:

	Description for each class of asset or liability		(Level 1)	(Level 2)	(Level 3)	Total
a.	Assets at fair value					
	Perpetual Preferred stock					
	Industrial and Misc	$	-	-	-	-
	Parent, Subsidiaries and Affiliates		-	-	-	-
	Total Perpetual Preferred Stocks		-	-	-	-
	Bonds					
	U.S. Governments		-	-	-	-
	Industrial and Misc		-	-	-	-
	Hybrid Securities		-	-	-	-
	Parent, Subsidiaries and Affiliates		-	-	-	-
	Total Bonds		-	-	-	-
	Common Stock					
	Industrial and Misc		318,493	-	11,333,692	11,652,185
	Parent, Subsidiaries and Affiliates		-	-	275,497,283	275,497,283
	Total Common Stocks		318,493	-	286,830,975	287,149,468
	Derivative assets		-	-	25,226,452	25,226,452
	Interest rate contracts		-		-	-
	Foreign exchange contracts		-		-	-
	Credit contracts		-		-	-
	Commodity futures contracts		-		-	-
	Commodity forward contracts		-		-	-
	Total Derivatives		-	-	25,226,452	25,226,452
	Separate account assets		-	-	-	-
	Total assets at fair value	$	318,493	-	312,057,427	312,375,920
b.	Liabilities at fair value	$				
	Policyholder account balances				51,784,287	51,784,287
	Other liabilities		-	-	4,940,652	4,940,652
	Total liabilities at fair value	$	-	-	56,724,939	56,724,939

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

	Description		Beginning Balance at 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2015
a.	Assets:											
	Loan-Backed and Structured Securities (NAIC 3-6)											
	Residential Mortgaged-Backed Securities	$	-	-	-	-	-	-	-	-	-	-
	Commercial Mortgaged-Backed Securities		-	-	-	-	-	-	-	-	-	-
	Derivatives		114,286,656	-	-	(69,884,246)	-	64,819,660	-	-	(83,995,618)	25,226,452
	Credit Contracts		-	-	-	-	-	-	-	-	-	-
	Other Fund Investments											
	Hedge Fund High-Yield Debt Securities		-	-	-	-	-	-	-	-	-	-
	Private Equity		-	-	-	-	-	-	-	-	-	-
	Common Stock		275,533,805	-	-	-	12,313,170	-	-	-	(1,016,000)	286,830,975
	Total Assets	$	389,820,461	-	-	(69,884,246)	12,313,170	64,819,660	-	-	(85,011,618)	312,057,427
b.	Liabilities:											
	Policyholder account balances	$	133,235,526		-	(62,275,281)	-	64,819,660	-	-	(83,995,618)	51,784,287
	Other liabilities		8,070,938	-	-	(2,732,874)	-	-	-	-	(397,412)	4,940,652
	Total Liabilities	$	141,306,464	-	-	(65,008,155)	-	64,819,660	-	-	(84,393,030)	56,724,939

NOTES TO FINANCIAL STATEMENTS

(3) The Company's policy for determining when a transfer occurs between levels is recognized at the end of the reporting period.

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

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

(5) Not applicable

B. Not provided

C. The following table represents the fair value for financial instruments and the level within the fair value hierarchy:

		September 30, 2015					
Type of Financial Instrument		Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$	10,156,046,395	9,816,710,311	-	10,156,046,395	-	-
Common stock	$	287,149,468	287,149,468	318,493	-	286,830,975	-
Mortgage loans	$	71,914,973	68,441,514	-		71,914,973	-
Cash and short-term investments	$	34,809,444	34,809,444	34,809,444	-	-	-
Contract loans	$	111,616,024	61,447,035	-	-	111,616,024	-
Derivatives	$	25,226,452	25,226,452	-	-	25,226,452	-
Policyholder account balances	$	51,784,287	51,784,287	-	-	51,784,287	-

		December 31, 2014					
Type of Financial Instrument		Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$	9,748,270,308	9,291,949,372	-	9,748,270,308	-	-
Common stock	$	275,876,235	275,876,235	342,430	-	275,533,805	-
Mortgage loans	$	238,130,000	117,851,313	-		238,130,000	-
Cash and short-term investments	$	239,760,152	239,760,152	239,760,152	-	-	-
Contract loans	$	65,969,079	63,462,559	-	-	65,969,079	-
Derivatives	$	114,286,656	114,286,656	-	-	114,286,656	-
Policyholder account balances	$	133,235,526	133,235,526	-	-	133,235,526	-

D. Items for which fair value estimates are not available.

None

21. OTHER ITEMS

A. Extraordinary Items

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

B. Troubled Debt Restructuring

None

C. Other Disclosures and Unusual Items

None

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

None

F. Subprime Mortgage Related Risk Exposure

No change

G. Retained Assets

None

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through 11/12/2015 for the statutory statement issued on 11/12/2015.

None

Type II – Nonrecognized Subsequent Events:

NOTES TO FINANCIAL STATEMENTS

Subsequent events have been considered through 11/12/2015 for the statutory statement issued on 11/12/2015.

On October 1, 2015, National Western completed its previously announced holding company reorganization pursuant to the Agreement and Plan of Merger, dated April 6, 2015, which was approved by the shareholders of National Western at its Annual Meeting of Shareholders held on June 19, 2015. As a result of the reorganization, National Western became a wholly owned subsidiary of National Western Life Group, Inc. ("NWLGI"), a Delaware Corporation, and NWLGI replaced National Western as the publicly held company.

The reorganization effective October 1, 2015 provided for the conversion of each share of Class A common stock, par value $1.00 per share, and each share of Class B common stock, par value $1.00 per share, of NWLIC issued and outstanding immediately prior to the effective time of the merger, into one duly issued, fully paid and non-assessable share of Class A common stock, par value $0.01 per share, and Class B common stock, par value $0.01 per share, of NWLGI. Consequently, NWLGI replaced NWLIC as the publicly held company and is the successor issuer to NWLIC.

On October 2, 2015, the Board of Directors of NWLIC declared a $3.5 million dividend payable October 16, 2015 which was subsequently paid to NWLGI.

23. REINSURANCE

No change.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

None

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

No change

26. INTERCOMPANY POOLING ARRANGEMENTS

None

27. STRUCTURED SETTLEMENTS

None

28. HEALTH CARE RECEIVABLES

A-B None

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No change

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

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

Not applicable

35. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Colorado Division of Insurance

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

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

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

GENERAL INTERROGATORIES

7.2 If yes, give full information

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

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

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

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

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

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 12,765,908

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	$ 265,773,586	$ 275,497,283
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 9,989,194	$ 9,499,892
14.26 All Other	$ 12,468,653	$ 12,654,357
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 288,231,433	$ 297,651,532
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 Post Office, Galveston, TX
JPMorgan Chase	221 W. 6th St., Austin, TX

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

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

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

GENERAL INTERROGATORIES

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 68,441,514
	1.14 Total Mortgages in Good Standing	$ 68,441,514
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 68,441,514
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	0.35 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.	$ 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

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	409,678	2,757,852			3,167,530	
2. Alaska AK	L	12,144	557,050			569,194	
3. Arizona AZ	L	5,118,283	48,136,601			53,254,884	64,531
4. Arkansas AR	L	996,480	3,620,024			4,616,504	
5. California CA	L	14,443,823	99,657,550			114,101,373	792,719
6. Colorado CO	L	1,884,243	16,188,119			18,072,362	
7. Connecticut CT	L	1,904,004	842,971			2,746,975	
8. Delaware DE	L	177,598	203			177,801	
9. District of Columbia DC	L	187,273	29,951			217,224	
10. Florida FL	L	10,449,160	48,721,945	2,177		59,173,282	314,648
11. Georgia GA	L	1,337,375	16,394,237			17,731,612	
12. Hawaii HI	L	1,124,663	1,007,842			2,132,505	274,002
13. Idaho ID	L	446,199	3,594,790			4,040,989	
14. Illinois IL	L	1,674,634	9,381,269			11,055,903	246,927
15. Indiana IN	L	2,539,822	4,063,557			6,603,379	
16. Iowa IA	L	599,079	10,794,649			11,393,728	
17. Kansas KS	L	718,930	10,713,023			11,431,953	93,750
18. Kentucky KY	L	3,725,429	8,755,576			12,481,005	
19. Louisiana LA	L	2,801,267	8,326,410			11,127,677	
20. Maine ME	L	193,597	1,848,016			2,041,613	
21. Maryland MD	L	1,105,673	5,538,233			6,643,906	
22. Massachusetts MA	L	883,566	790,097			1,673,663	
23. Michigan MI	L	4,324,889	61,815,359			66,140,248	153,000
24. Minnesota MN	L	1,535,733	1,845,803			3,381,536	142,023
25. Mississippi MS	L	675,621	3,570,889			4,246,510	
26. Missouri MO	L	829,285	18,755,131			19,584,416	13,000
27. Montana MT	L	548,804	1,251,127			1,799,931	
28. Nebraska NE	L	464,476	10,990,755			11,455,231	
29. Nevada NV	L	592,394	2,910,712			3,503,106	
30. New Hampshire NH	L	6,362	4,182,055			4,188,417	
31. New Jersey NJ	L	61,294	2,838,869			2,900,163	
32. New Mexico NM	L	288,383	7,176,036			7,464,419	
33. New York NY	N	152,500	2,547,442			2,699,942	
34. North Carolina NC	L	2,382,480	18,618,411			21,000,891	25,626
35. North Dakota ND	L	1,235,090	1,575,427			2,810,517	
36. Ohio OH	L	9,544,057	7,285,259			16,829,316	17,520
37. Oklahoma OK	L	2,342,383	12,691,390			15,033,773	
38. Oregon OR	L	52,808	1,083,429			1,136,237	163,578
39. Pennsylvania PA	L	1,118,392	3,836,954			4,955,346	250,696
40. Rhode Island RI	L	2,697	1,118,071			1,120,768	
41. South Carolina SC	L	1,149,084	1,436,833			2,585,917	
42. South Dakota SD	L	646,107	3,999,698			4,645,805	
43. Tennessee TN	L	3,758,870	16,374,069			20,132,939	36,000
44. Texas TX	L	21,821,475	19,063,172	1,412,053		42,296,700	742,578
45. Utah UT	L	444,453	2,402,492			2,846,945	
46. Vermont VT	L	4,432	817,574			822,006	
47. Virginia VA	L	860,362	6,517,131			7,377,493	24,908
48. Washington WA	L	353,851	1,965,307			2,319,158	
49. West Virginia WV	L	353,616	4,703,637			5,057,253	87,797
50. Wisconsin WI	L	844,373	12,434,851			13,279,224	
51. Wyoming WY	L	135,542	790,333			925,875	
52. American Samoa AS	L	234,858	1,200			236,058	
53. Guam GU	L	46,441	537,037			583,478	
54. Puerto Rico PR	L	595,980	26,787,944			27,383,924	
55. US Virgin Islands VI	L	126,912	771,484			898,396	
56. Northern Mariana Islands MP	L	5,720				5,720	
57. Canada CAN	N	104,183				104,183	
58. Aggregate Other Alien OT	XXX	109,293,525	7,084,314			116,377,839	16,758
59. Subtotal	(a) 55	219,670,352	571,500,160	1,414,230		792,584,742	3,460,061
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	219,670,352	571,500,160	1,414,230		792,584,742	3,460,061
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	219,670,352	571,500,160	1,414,230		792,584,742	3,460,061
98. Less Reinsurance Ceded	XXX	11,144,663				11,144,663	
99. Totals (All Business) less Reinsurance Ceded	XXX	208,525,689	571,500,160	1,414,230		781,440,079	3,460,061

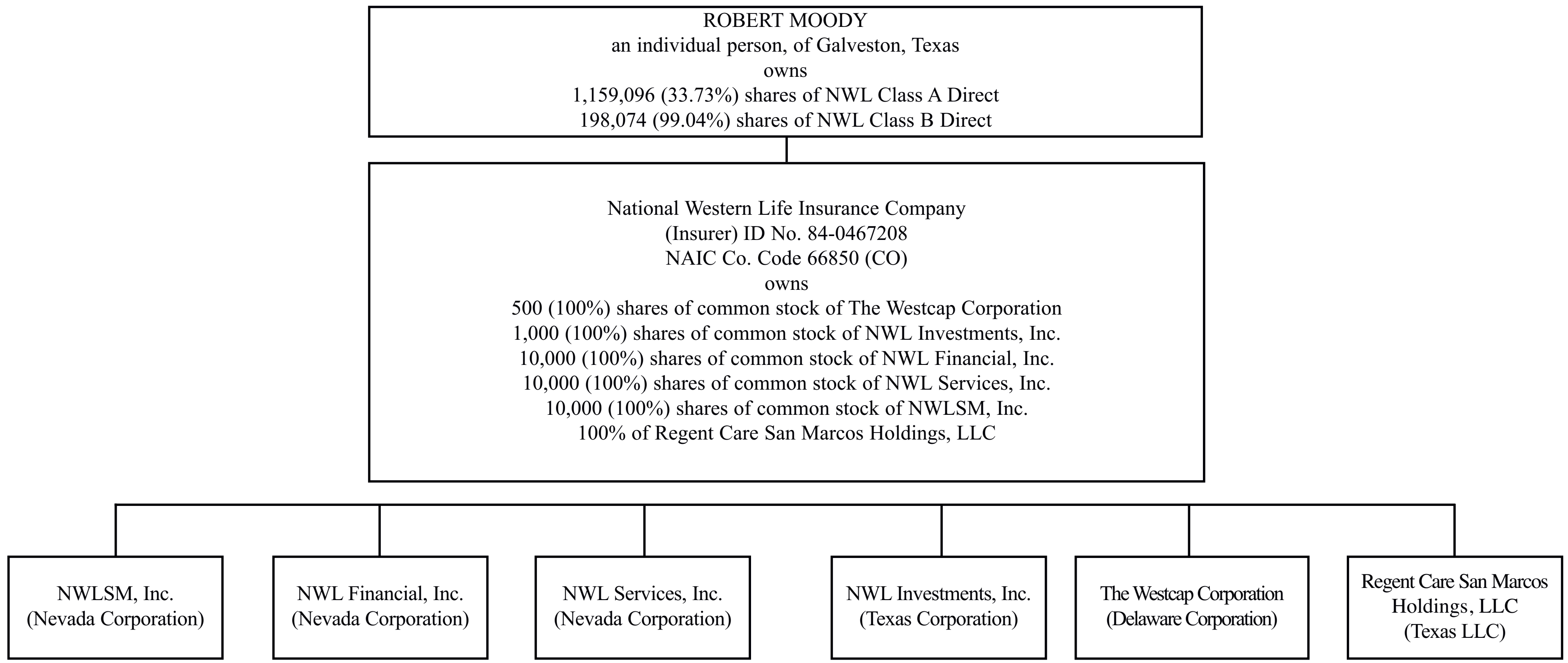
DETAILS OF WRITE-INS							
58001. BRA BRAZIL	XXX	25,900,808	80,000			25,980,808	
58002. VEN VENEZUELA	XXX	14,959,120	221,297			15,180,417	
58003. TWN TAIWAN	XXX	13,824,375	786			13,825,161	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	54,609,222	6,782,231			61,391,453	16,758
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	109,293,525	7,084,314			116,377,839	16,758
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



As of 09/30/2015

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterik	Explanation
0	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		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:

66850201549000103

66850201536500103

66850201544500103

66850201544700103

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Non-vested defined contribution plan contribution	272,970	272,970		
2505. Returned checks and collection items	145,640	145,640		
2506. Utility & other deposits	20,570	20,570		
2507. Bills Receivable	3,474	3,474		
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	442,654	442,654		

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

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	Accident and Health Insurance Premiums, Including Policy,		Total	
REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	Active Status	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	Columns 2 Through 5	Deposit-Type Contracts
58004. PER PERU	XXX	9,480,032				9,480,032	
58005. ARG ARGENTINA	XXX	7,585,129	719,661			8,304,790	16,758
58006. CHL CHILE	XXX	7,454,674	231,861			7,686,535	
58007. COL COLOMBIA	XXX	6,838,537	169,385			7,007,922	
58008. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	XXX	580,425	5,540,071			6,120,496	
58009. ECU ECUADOR	XXX	5,796,371	73,100			5,869,471	
58010. HTI HAITI	XXX	4,385,965	2,910			4,388,875	
58011. RUS RUSSIA	XXX	1,735,919	27,143			1,763,062	
58012. SLV EL SALVADOR	XXX	1,220,574				1,220,574	
58013. PHL PHILIPPINES	XXX	1,074,609				1,074,609	
58014. MEX MEXICO	XXX	996,818				996,818	
58015. DOM DOMINICAN REPUBLIC	XXX	980,024				980,024	
58016. URY URUGUAY	XXX	875,882				875,882	
58017. BOL BOLIVIA	XXX	756,918				756,918	
58018. HND HONDURAS	XXX	619,084				619,084	
58019. GTM GUATEMALA	XXX	610,126				610,126	
58020. CRI COSTA RICA	XXX	582,314				582,314	
58021. KAZ KAZAKHSTAN	XXX	563,533				563,533	
58022. NIC NICARAGUA	XXX	556,532				556,532	
58023. CHN CHINA	XXX	248,988	400			249,388	
58024. PAN REPUBLIC OF PANAMA	XXX	239,549				239,549	
58025. VGB BRITISH VIRGIN ISLANDS	XXX	231,000				231,000	
58026. ESP SPAIN	XXX	167,421				167,421	
58027. PRY PARAGUAY	XXX	164,776				164,776	
58028. BEL BELGIUM	XXX	87,789				87,789	
58029. UKR UKRAINE	XXX	83,475				83,475	
58030. IDN INDONESIA	XXX	83,013				83,013	
58031. CHE SWITZERLAND	XXX	67,720				67,720	
58032. BLR BELARUS	XXX	59,555				59,555	
58033. JAM JAMAICA	XXX	50,990				50,990	
58034. GBR UNITED KINGDOM	XXX	47,925				47,925	
58035. DEU GERMANY	XXX	40,555	6,900			47,455	
58036. THA THAILAND	XXX	43,220				43,220	
58037. AUS AUSTRALIA	XXX	31,928	9,000			40,928	
58038. JPN JAPAN	XXX	40,465				40,465	
58039. FRA FRANCE	XXX	32,049	900			32,949	
58040. ITA ITALY	XXX	28,871	900			29,771	
58041. GUY GUYANA	XXX	23,561				23,561	
58042. ANT NETHERLANDS ANTILLES	XXX	17,297				17,297	
58043. SGP SINGAPORE	XXX	17,198				17,198	
58044. MHL MICRONESIA/MARSHALL ISLAND	XXX	16,472				16,472	
58045. IND INDIA	XXX	11,175				11,175	
58046. UZB UZBEKISTAN	XXX	8,125				8,125	
58047. WSM WESTERN SAMOA	XXX	7,416				7,416	
58048. GRC GREECE	XXX	6,950				6,950	
58049. ISR ISRAEL	XXX	6,927				6,927	
58050. KIRGHIZIA	XXX	5,285				5,285	
58051. DNK DENMARK	XXX	5,229				5,229	
58052. MCO MONACO	XXX	5,025				5,025	
58053. AUT AUSTRIA	XXX	4,446				4,446	
58054. FIN FINLAND	XXX	4,300				4,300	
58055. MDA MOLDOVA	XXX	4,131				4,131	
58056. AZERBAIJAN	XXX	3,785				3,785	
58057. KOR REPUBLIC OF KOREA	XXX	3,524				3,524	
58058. PRT PORTUGAL	XXX	3,393				3,393	
58059. LTU LITHUANIA	XXX	3,000				3,000	
58060. NLD NETHERLANDS	XXX	2,403				2,403	
58061. SWE SWEDEN	XXX	2,000				2,000	
58062. PYF FRENCH POLYNESIA	XXX	1,874				1,874	
58063. SVK SLOVAKIA	XXX	900				900	
58064. POL POLAND	XXX	853				853	
58065. SRB SERBIA	XXX	825				825	
58066. ALB ALBANIA	XXX	361				361	
58067. NOR NORWAY	XXX	12				12	
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	XXX	54,609,222	6,782,231			61,391,453	16,758

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	709,452	1,520,210
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		748,467
5. Deduct amounts received on disposals		1,551,502
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	1,074	7,723
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	708,378	709,452
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	708,378	709,452

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	118,501,313	98,817,330
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,770,851	29,210,215
2.2 Additional investment made after acquisition	94,960	232,441
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	53,526,120	9,846,333
8. Deduct amortization of premium and mortgage interest points and commitment fees	(250,510)	(87,660)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	69,091,514	118,501,313
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	68,441,514	117,851,313
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	68,441,514	117,851,313

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,570,308	12,783,287
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		1,200
5. Unrealized valuation increase (decrease)	195,600	(74,804)
6. Total gain (loss) on disposals		489,717
7. Deduct amounts received on disposals		629,092
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	12,765,908	12,570,308
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	12,765,908	12,570,308

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,567,825,607	9,166,331,150
2. Cost of bonds and stocks acquired	1,087,477,623	1,166,325,108
3. Accrual of discount	5,239,080	7,270,354
4. Unrealized valuation increase (decrease)	12,289,234	(3,084,734)
5. Total gain (loss) on disposals	5,709,054	11,266,815
6. Deduct consideration for bonds and stocks disposed of	569,025,913	773,201,194
7. Deduct amortization of premium	5,654,906	7,081,892
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	10,103,859,779	9,567,825,607
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,103,859,779	9,567,825,607

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,575,771,660	565,852,145	481,934,202	(35,278,704)	5,520,538,770	5,575,771,660	5,624,410,899	5,651,666,882
2. NAIC 2 (a)	4,079,026,552	94,458,563	82,942,359	49,418,503	3,995,629,005	4,079,026,552	4,139,961,259	3,736,706,880
3. NAIC 3 (a)	96,451,975		3,152,344	(15,313,065)	121,581,293	96,451,975	77,986,566	136,373,880
4. NAIC 4 (a)	21,016,697		40,223	(1,124)	21,054,908	21,016,697	20,975,350	21,099,346
5. NAIC 5 (a)				1,050,943			1,050,943	
6. NAIC 6 (a)								
7. Total Bonds	9,772,266,884	660,310,708	568,069,128	(123,447)	9,658,803,976	9,772,266,884	9,864,385,017	9,545,846,988
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	9,772,266,884	660,310,708	568,069,128	(123,447)	9,658,803,976	9,772,266,884	9,864,385,017	9,545,846,988

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:
NAIC 1 $ 47,674,706; 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	47,674,706	X X X	47,674,706	7,581	

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	117,943,657	112,623,777
2. Cost of short-term investments acquired	1,111,118,782	1,828,327,860
3. Accrual of discount	23,109	103,453
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,181,410,842	1,823,111,433
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	47,674,706	117,943,657
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	47,674,706	117,943,657

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	114,286,656
2.	Cost Paid/(Consideration Received) on additions	64,819,660
3.	Unrealized Valuation increase/(decrease)	(100,509,034)
4.	Total gain (loss) on termination recognized	30,624,788
5.	Considerations received/(paid) on terminations	83,995,618
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)	25,226,452
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	25,226,452

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	
4.22	Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999	Totals					XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

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	25,226,452	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		25,226,452
4.	Part D, Section 1, Column 5	25,226,452	
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	25,226,452	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		25,226,452
10.	Part D, Section 1, Column 8	25,226,452	
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	135,953,959	24,994,385
2. Cost of cash equivalents acquired	159,727,360	569,420,875
3. Accrual of discount	127,681	231,699
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	295,809,000	458,693,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		135,953,959
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		135,953,959

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
0242400	Anderson	SC		08/05/2015	4.750	1,751,996		3,220,000
0242500	Huntsville	AL		08/26/2015	4.500	995,000		2,600,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	2,746,996		5,820,000
0899999 Total Mortgages in good standing				X X X	X X X	2,746,996		5,820,000
3399999 Totals				X X X	X X X	2,746,996		5,820,000

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
0235200	Austin	TX		10/28/2002	07/06/2015	1,392,801		562			562		1,353,780	1,354,341			
0240700	Clarksville	TN		07/29/2011	08/05/2015	4,706,084		8,057			8,057		4,500,827	4,508,309			
0237000	Hutto	TX		12/22/2005	07/01/2015	838,805		304			304		824,009	824,312			
0242200	San Antonio	TX		05/20/2014	09/29/2015	26,766,651		111,649			111,649		25,075,308	25,181,625			
0242000	San Marcos	TX		12/17/2013	07/01/2015	6,827,027		57,121			57,121		1,223,961	1,281,082			
0199999 Mortgages closed by repayment						40,531,368		177,693			177,693		32,977,885	33,149,669			
0242300	Akron	OH		03/25/2015										5,645			
0237200	Amarillo	TX		02/10/2006		1,379,009								12,472			
0230200	Austin	TX		04/15/1999		3,192,746								87,290			
0235200	Austin	TX		10/28/2002		1,392,801								5,696			
0241900	Brownsville	TX		10/01/2013		2,607,202								32,158			
0240700	Clarksville	TN		07/29/2011		4,706,084								37,128			
0236500	Columbus	OH		02/18/2005		298,927								1,598			
0240800	Conroe	TX		12/21/2011		386,422								11,065			
0239400	Decatur	AL		01/28/2010		5,151,424								24,636			
0237800	Dickinson	TX		01/12/2007		721,498								9,845			
0241500	El Paso	TX		11/29/2012		2,440,563								20,398			
0235800	Elizabeth	NJ		01/14/2004		1,896,991								29,302			
0238600	Fort Worth	TX		10/24/2008		1,632,667								11,163			
0242100	Glen Saint Mary	FL		03/11/2014		1,332,169								7,276			
0238900	Hammond	IN		06/05/2009		3,284,674								13,158			
0237300	Houston	TX		07/14/2006		924,388								13,414			
0238100	Houston	TX		07/13/2007		496,434								6,380			
0238200	Houston	TX		07/13/2007		1,460,099								18,764			
0241100	Houston	TX		07/31/2012		1,246,271								6,966			
0241700	Houston	TX		07/11/2013		1,072,302								24,549			
0240100	Katy	TX		03/14/2011		3,702,180								79,416			
0236100	Keller	TX		11/16/2004		886,368								10,986			
0233600	Kenner	LA		04/19/2001		149,621								26,290			
0237600	La Porte	TX		11/17/2006		602,322								8,387			
0238400	Lake Charles	LA		07/30/2008		727,332								8,558			
0241600	Marana	AZ		05/01/2013		1,776,460								11,062			
0238500	Mentor	OH		08/22/2008		615,109								4,272			
0240500	Mont Belvieu	TX		04/21/2011		826,478								18,930			

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
0241000	Oroville	CA		05/07/2012		6,450,000								31,202			
0237700	Pasadena	TX		01/12/2007		569,604								7,772			
0240600	Port Arthur	TX		05/23/2011		1,600,052								21,745			
0241800	Red Bluff	CA		08/19/2013		1,307,806								7,699			
0238000	Reno	NV		03/27/2007		6,796,448								80,315			
0237900	Rockford	IL		02/28/2007		4,391,372								60,215			
0241400	Saginaw	TX		11/29/2012		718,262								9,969			
0234800	San Antonio	TX		05/29/2002		711,377								8,730			
0237100	San Antonio	TX		12/22/2005		945,536								25,043			
0240200	San Antonio	TX		03/15/2011		325,464								16,038			
0242200	San Antonio	TX		05/20/2014		26,766,651								577,114			
0236000	San Dimas	CA		04/19/2004		1,761,336								12,134			
0237500	Seabrook	TX		11/17/2006		500,680								6,972			
0237400	The Woodlands	TX		11/14/2006		689,813								5,664			
0236300	Waco	TX		12/30/2004		554,780								4,264			
0241300	Wasilla	AK		09/25/2012		763,145								4,280			
023790A	West Lafayette	OH		12/21/2012		751,250								6,035			
0299999 Mortgages with partial repayments						100,512,117								1,431,995			
0599999 Totals						141,043,485		177,693			177,693		32,977,885	34,581,664			

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
					NONE							
4699999 Totals												XXX

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
									NONE										
4699999 Totals																			

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
734260-4E-9	PORT HOUSTON TX AUTH		07/22/2015	Citigroup		700,000	700,000.00		1FE
734260-4F-6	PORT HOUSTON TX AUTH		07/22/2015	Citigroup		750,000	750,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	1,450,000	1,450,000.00		X X X
90131H-AE-5	21ST CENTURY FOX AMERICA		08/25/2015	Citigroup		4,907,450	5,000,000.00	83,764	2FE
002824-BB-5	ABBOTT LABORATORIES		07/09/2015	Morgan Stanley		9,669,650	10,000,000.00	101,611	1FE
00440E-AS-6	ACE INA HOLDINGS		08/03/2015	VENDOR CODE U.S. NOT IN TABLE		2,389,499	2,445,000.00	29,951	1FE
0010EP-AN-8	AEP TEXAS CENTRAL CO		09/15/2015	SunTrust Bank		495,105	500,000.00		2FE
001055-AP-7	AFLAC INC.		07/07/2015	Citigroup		2,909,080	3,000,000.00	31,417	1FE
02361D-AP-5	AMEREN ILLINOIS CO.		08/19/2015	Bank Of America		1,564,245	1,571,000.00	24,536	1FE
023770-AA-8	AMERICAN AIRLINES 2015-1 A		09/11/2015	Bank Of America		1,960,000	2,000,000.00	33,750	1FE
02377B-AB-2	AMERICAN AIRLINES 2015-2 AA		09/10/2015	Morgan Stanley		3,000,000	3,000,000.00		1FE
038222-AJ-4	APPLIED MATERIALS INC		09/21/2015	JP Morgan		9,963,800	10,000,000.00		1FE
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		08/25/2015	BBVA Securities		2,027,660	2,000,000.00	29,767	2FE
06051G-FS-3	BANK OF AMERICA CORP		08/05/2015	Bank Of America		7,003,790	7,000,000.00	2,153	1FE
07330M-AB-3	BRANCH BANKING & TRUST		09/09/2015	Deutsche Bank		1,998,660	2,000,000.00		1FE
13645R-AV-6	CANADIAN PACIFIC RR CO	A	09/08/2015	Morgan Stanley		1,990,820	2,000,000.00		2FE
195869-AP-7	COLONIAL PIPELINE CO		09/16/2015	VARIOUS		29,951,010	30,000,000.00		1FE
126650-CL-2	CVS HEALTH CORP		07/13/2015	Barclays		3,959,760	4,000,000.00		2FE
126650-CM-0	CVS HEALTH CORP		07/13/2015	VARIOUS		5,436,565	5,500,000.00		2FE
235851-AQ-5	DANAHER CORP		09/15/2015	VARIOUS		6,994,870	7,000,000.00	558	1FE
25746U-CE-7	DOMINION RESOURCES INC		09/21/2015	Wells Fargo		998,760	1,000,000.00		2FE
292505-AJ-3	ENCANA CORP	A	08/11/2015	VARIOUS		4,443,155	4,430,000.00	37,513	2FE
340711-AW-0	FLORIDA GAS TRANSMISSION		07/07/2015	JP Morgan		2,993,250	3,000,000.00		2FE
402740-AD-6	GULFSTREAM NATURAL GAS		09/23/2015	VARIOUS		16,530,415	16,500,000.00	511	2FE
412822-AD-0	HARLEY-DAVIDSON INC		08/04/2015	VARIOUS		21,228,110	21,215,000.00	7,188	1FE
427866-AU-2	HERSHEY COMPANY		08/18/2015	Citigroup		14,955,450	15,000,000.00		1FE
461070-AM-6	INTERSTATE P&L CO		08/13/2015	Wells Fargo		4,987,000	5,000,000.00		1FE
476556-DC-6	JERSEY CENTRAL PWR & LT		08/11/2015	Mizuho Securities USA		6,977,600	7,000,000.00		2FE
24422E-TC-3	JOHN DEERE CAPITAL CORP		09/08/2015	Citigroup		4,986,150	5,000,000.00		1FE
46625H-KC-3	JPMORGAN CHASE & CO		08/25/2015	Deutsche Bank		958,820	1,000,000.00	3,038	1FE
485134-BP-4	KANSAS CITY POWER & LT		08/13/2015	JP Morgan		498,220	500,000.00		2FE
548661-DH-7	LOWE'S COMPANIES INC.		09/09/2015	JP Morgan		994,210	1,000,000.00		1FE
58933Y-AR-6	MERCK & CO INC		08/05/2015	VARIOUS		5,717,640	6,000,000.00		1FE
59156R-BM-9	METLIFE INC.		07/08/2015	Citigroup		4,806,850	5,000,000.00	53,333	1FE
61945C-AC-7	MOSAIC CO		09/23/2015	Barclays		508,105	500,000.00	7,851	2FE
638602-BP-6	NATIONWIDE BLDG SOCIETY	F	07/15/2015	VARIOUS		14,955,990	15,000,000.00		1FE
720186-AJ-4	PIEDMONT NATURAL GAS CO		09/09/2015	VENDOR CODE U.S. NOT IN TABLE		9,993,500	10,000,000.00		1FE
74005P-BQ-6	PRAXAIR INC		09/21/2015	VARIOUS		9,977,400	10,000,000.00		1FE
871829-AZ-0	SYSCO CORPORATION		09/25/2015	VARIOUS		10,024,540	10,000,000.00	1,250	1FE

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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)
89566E-AG-3	TRISTATE GENERATION & TRANSMISSION		08/26/2015	Goldman Sachs		1,008,860	1,000,000.00	12,333	1FE
87305Q-CF-6	TTX CO		07/10/2015	Citigroup		5,193,900	5,000,000.00		1FE
87305Q-CD-1	TTX COMPANY		09/14/2015	Wells Fargo		1,473,210	1,500,000.00	15,504	1FE
98389B-AR-1	XCEL ENERGY INC		08/18/2015	VARIOUS		2,708,062	2,750,000.00	18,902	2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	243,141,161	244,411,000.00	494,930	X X X
8399997	Total Bonds Part 3				X X X	244,591,161	245,861,000.00	494,930	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	244,591,161	245,861,000.00	494,930	X X X
9999999	Totals				X X X	244,591,161	X X X	494,930	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		09/21/2015	PRINCIPAL RECEIPT		34,918	34,918.00	35,082	34,934		(16)		(16)		34,918				1,595	06/20/2026	1
38373X-R5-7	GNMA 2002-48-OD		09/16/2015	PRINCIPAL RECEIPT		271,799	271,798.90	272,054	271,679		120		120		271,799				10,997	04/16/2032	1
38374K-GS-6	GNMA 2004-105-VE		07/17/2015	PRINCIPAL RECEIPT		362,923	362,922.76	370,430	363,280		(357)		(357)		362,923				11,644	05/17/2024	1
38374H-W7-1	GNMA 2004-75-VB		09/21/2015	PRINCIPAL RECEIPT		143,268	143,268.06	144,218	143,265		3		3		143,268				5,255	11/20/2027	1
38378A-YY-1	GNMA 2011-157 CV		09/16/2015	PRINCIPAL RECEIPT		49	48.57	49	49						49				1	11/16/2030	1
362159-5X-9	GNMA POOL 158462		09/15/2015	PRINCIPAL RECEIPT		1,364	1,364.02	1,328	1,357		7		7		1,364				82	10/15/2016	1
36217G-F2-8	GNMA POOL 192885		09/15/2015	PRINCIPAL RECEIPT		61	60.77	59	60						61				4	12/15/2016	1
36218L-J4-8	GNMA POOL 225383		09/15/2015	PRINCIPAL RECEIPT		1,360	1,360.37	1,330	1,348		13		13		1,360				68	06/15/2021	1
0599999	Total - Bonds - U.S. Governments				X X X	815,742	815,741.45	824,550	815,972		(230)		(230)		815,742				29,646	X X X	X X X
023026-CD-7	AMARILLO TEX ECONOMIC DEV COR		08/17/2015	CALLED @ 100.000000		630,000	630,000.00	630,000	630,000						630,000				32,401	08/15/2019	1FE
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X	630,000	630,000.00	630,000	630,000						630,000				32,401	X X X	X X X
3133T9-NW-1	FHLMC 1948 PJ		09/15/2015	PRINCIPAL RECEIPT		25,499	25,499.43	25,360	25,393		106		106		25,499				1,145	03/15/2027	1
312903-GL-5	FHLMC 1989-112-I		09/15/2015	PRINCIPAL RECEIPT		6,717	6,717.38	5,710	6,432		285		285		6,717				296	01/15/2021	1
312904-SN-6	FHLMC 1990-1015-F		09/15/2015	PRINCIPAL RECEIPT		5,712	5,712.45	5,204	5,564		149		149		5,712				268	11/15/2020	1
312903-VF-1	FHLMC 1990-139-G		09/15/2015	PRINCIPAL RECEIPT		955	954.64	844	920		35		35		955				45	04/15/2021	1
312905-FG-2	FHLMC 1991-1053-G		09/15/2015	PRINCIPAL RECEIPT		1,692	1,691.65	1,515	1,625		67		67		1,692				79	03/15/2021	1
312905-GM-8	FHLMC 1991-1055-H		09/15/2015	PRINCIPAL RECEIPT		12,586	12,586.28	11,367	12,216		370		370		12,586				555	03/15/2021	1
312905-TW-2	FHLMC 1991-1069-J		09/15/2015	PRINCIPAL RECEIPT		4,470	4,470.26	3,607	4,270		200		200		4,470				207	04/15/2021	1
312906-BR-0	FHLMC 1991-1094-K		09/15/2015	PRINCIPAL RECEIPT		1,676	1,675.60	1,539	1,633		42		42		1,676				79	06/15/2021	1
312906-NM-8	FHLMC 1991-1109-I		09/15/2015	PRINCIPAL RECEIPT		4,186	4,185.50	3,732	4,042		144		144		4,186				194	08/15/2021	1
312906-RX-0	FHLMC 1991-1119-H		09/15/2015	PRINCIPAL RECEIPT		10,216	10,216.09	9,663	10,030		186		186		10,216				547	08/15/2021	1
312907-FV-5	FHLMC 1991-1142-IA		09/15/2015	PRINCIPAL RECEIPT		7,241	7,241.30	6,440	6,977		265		265		7,241				336	10/15/2021	1
3133TC-ZY-7	FHLMC 2042 T		09/15/2015	PRINCIPAL RECEIPT		3,660	3,659.55	3,681	3,686		(26)		(26)		3,660				180	03/15/2028	1
31339M-XX-1	FHLMC 2399 EN		09/15/2015	PRINCIPAL RECEIPT		12,462	12,462.15	12,314	12,286		176		176		12,462				539	01/15/2032	1
31339W-GU-4	FHLMC 2424 OP		09/15/2015	PRINCIPAL RECEIPT		9,984	9,983.98	10,006	9,987		(3)		(3)		9,984				400	03/15/2032	1
31392R-JK-8	FHLMC 2470-QG		09/15/2015	PRINCIPAL RECEIPT		46,241	46,241.20	47,022	46,669		(428)		(428)		46,241				1,828	07/15/2032	1
31393F-5Y-8	FHLMC 2522-TC		09/15/2015	PRINCIPAL RECEIPT		355,671	355,671.09	356,001	355,277		394		394		355,671				13,125	11/15/2022	1
31392X-MQ-8	FHLMC 2523-ND		09/15/2015	PRINCIPAL RECEIPT		403,421	403,420.50	413,758	406,524		(3,103)		(3,103)		403,421				16,516	11/15/2022	1
31393G-VM-3	FHLMC 2533-TC		09/15/2015	PRINCIPAL RECEIPT		175,746	175,745.50	177,173	176,040		(295)		(295)		175,746				6,428	12/15/2022	1
31393H-E8-1	FHLMC 2543-BL		09/15/2015	PRINCIPAL RECEIPT		200,522	200,522.11	200,929	200,375		147		147		200,522				7,334	12/15/2022	1
31393F-RL-2	FHLMC 2544-AL		08/17/2015	PRINCIPAL RECEIPT		196,258	196,257.71	194,572	195,668		590		590		196,258				6,926	05/15/2032	1
31393G-BH-6	FHLMC 2545-NB		09/15/2015	PRINCIPAL RECEIPT		207,805	207,804.79	213,130	209,653		(1,848)		(1,848)		207,805				7,600	12/15/2022	1
31393J-DN-5	FHLMC 2553-BG		09/15/2015	PRINCIPAL RECEIPT		269,261	269,260.80	265,716	267,644		1,617		1,617		269,261				9,864	10/15/2032	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)
31393J-6E-3	FHLMC 2556-TC		09/15/2015	PRINCIPAL RECEIPT		384,095	384,094.80	391,837	386,501		(2,406)		(2,406)		384,095				14,159	01/15/2023	1
31393J-LL-0	FHLMC 2557-QU		09/15/2015	PRINCIPAL RECEIPT		745,003	745,002.81	750,670	746,322		(1,319)		(1,319)		745,003				27,549	01/15/2023	1
31393L-NV-1	FHLMC 2564-QD		09/15/2015	PRINCIPAL RECEIPT		235,421	235,420.51	237,333	235,864		(444)		(444)		235,421				8,610	02/15/2023	1
31393K-PE-9	FHLMC 2575-DB		09/15/2015	PRINCIPAL RECEIPT		508,816	508,816.04	508,816	508,816						508,816				18,340	02/15/2023	1
31393K-BX-2	FHLMC 2576-KL		09/15/2015	PRINCIPAL RECEIPT		39,633	39,633.37	39,584	39,585		48		48		39,633				1,459	07/15/2032	1
31393N-N7-0	FHLMC 2590-WK		09/15/2015	PRINCIPAL RECEIPT		529,282	529,281.88	540,655	535,029		(5,747)		(5,747)		529,282				19,436	03/15/2033	1
31393P-CJ-1	FHLMC 2595-CD		09/15/2015	PRINCIPAL RECEIPT		249,199	249,199.24	245,851	247,454		1,745		1,745		249,199				8,485	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		09/15/2015	PRINCIPAL RECEIPT		240,376	240,376.10	245,935	241,682		(1,305)		(1,305)		240,376				8,786	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		09/15/2015	PRINCIPAL RECEIPT		564,354	564,353.65	567,873	565,802		(1,449)		(1,449)		564,354				18,677	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		09/15/2015	PRINCIPAL RECEIPT		612,247	612,246.75	616,360	613,798		(1,551)		(1,551)		612,247				20,744	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		09/15/2015	PRINCIPAL RECEIPT		445,009	445,009.22	446,594	445,281		(272)		(272)		445,009				14,523	07/15/2033	1
31394J-KW-6	FHLMC 2673-QL		09/15/2015	PRINCIPAL RECEIPT		247,348	247,348.20	246,595	246,718		630		630		247,348				8,964	09/15/2023	1
31394L-HB-1	FHLMC 2691-VG		07/15/2015	PRINCIPAL RECEIPT		397,908	397,907.85	396,245	397,850		58		58		397,908				12,998	04/15/2023	1
31394Y-KL-7	FHLMC 2791-PH		09/15/2015	PRINCIPAL RECEIPT		783,078	783,078.42	796,501	785,334		(2,255)		(2,255)		783,078				28,980	05/15/2033	1
31394Y-5K-6	FHLMC 2794-HE		09/15/2015	PRINCIPAL RECEIPT		399,854	399,853.64	393,856	398,448		1,406		1,406		399,854				13,383	05/15/2019	1
31394X-VA-1	FHLMC 2797-VH		09/15/2015	PRINCIPAL RECEIPT		1,165,038	1,165,037.66	1,141,471	1,161,769		3,269		3,269		1,165,038				41,346	07/15/2024	1
31395A-2M-6	FHLMC 2811-VD		09/15/2015	PRINCIPAL RECEIPT		1,075,855	1,075,854.52	1,083,123	1,076,021		(166)		(166)		1,075,855				39,350	07/15/2024	1
31395C-UL-3	FHLMC 2828-VG		09/15/2015	PRINCIPAL RECEIPT		2,410,729	2,410,728.79	2,470,997	2,416,656		(5,927)		(5,927)		2,410,729				92,112	05/15/2021	1
31395F-3W-2	FHLMC 2835-VB		09/15/2015	PRINCIPAL RECEIPT		883,766	883,766.07	902,822	886,505		(2,738)		(2,738)		883,766				32,388	06/15/2021	1
31395E-RH-2	FHLMC 2840-VN		09/15/2015	VARIOUS		3,484,482	3,484,482.02	3,555,577	3,494,487		(10,005)		(10,005)		3,484,482				131,021	09/15/2023	1
31395E-4K-0	FHLMC 2843-VB		09/15/2015	PRINCIPAL RECEIPT		1,019,649	1,019,648.61	1,036,377	1,020,303		(655)		(655)		1,019,649				36,922	08/15/2023	1
31395H-H8-6	FHLMC 2869-NY		09/15/2015	PRINCIPAL RECEIPT		458,469	458,469.49	452,067	455,548		2,921		2,921		458,469				15,131	10/15/2024	1
31395M-UF-4	FHLMC 2922-EC		09/15/2015	PRINCIPAL RECEIPT		167,488	167,488.05	161,417	164,981		2,507		2,507		167,488				5,581	02/15/2025	1
31395T-S6-2	FHLMC 2962-WY		09/15/2015	PRINCIPAL RECEIPT		286,205	286,205.40	290,912	287,706		(1,501)		(1,501)		286,205				10,828	04/15/2025	1
31396R-2K-2	FHLMC 3152-LN		09/15/2015	PRINCIPAL RECEIPT		343,260	343,260.08	347,980	346,003		(2,743)		(2,743)		343,260				12,811	05/15/2036	1
31397F-P4-8	FHLMC 3289-ND		09/15/2015	PRINCIPAL RECEIPT		149,305	149,304.60	150,704	150,020		(716)		(716)		149,305				5,371	06/15/2035	1
31397H-YA-0	FHLMC 3329-JD		09/15/2015	PRINCIPAL RECEIPT		369,886	369,885.85	369,770	369,684		202		202		369,886				14,814	06/15/2036	1
31397J-2R-4	FHLMC 3331-EP		08/17/2015	PRINCIPAL RECEIPT		243,411	243,410.64	244,073	243,369		41		41		243,411				7,895	02/15/2036	1
31397H-N8-7	FHLMC 3337-MD		09/15/2015	PRINCIPAL RECEIPT		228,390	228,390.13	229,389	228,453		(63)		(63)		228,390				8,323	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		09/15/2015	PRINCIPAL RECEIPT		460,103	460,102.82	472,414	471,561		(11,458)		(11,458)		460,103				14,972	06/15/2038	1
31398E-S4-7	FHLMC 3548 EB		09/15/2015	PRINCIPAL RECEIPT		108,126	108,126.34	112,582	110,298		(2,172)		(2,172)		108,126				2,908	07/15/2029	1
31398W-NF-7	FHLMC 3637 KB		09/15/2015	PRINCIPAL RECEIPT		138,338	138,338.00	135,404	136,722		1,616		1,616		138,338				4,529	02/15/2030	1
3137A1-JE-4	FHLMC 3708 BP		09/15/2015	PRINCIPAL RECEIPT		950,322	950,322.40	999,769	980,036		(29,714)		(29,714)		950,322				28,254	02/15/2035	1
3137A3-UK-3	FHLMC 3771 AL		09/15/2015	PRINCIPAL RECEIPT		1,956,140	1,956,140.00	1,866,463	1,899,768		56,372		56,372		1,956,140				49,797	12/15/2030	1
3137AE-CD-5	FHLMC 3912 VG		09/15/2015	PRINCIPAL RECEIPT		3,199,717	3,199,716.53	3,345,579	3,252,379		(52,662)		(52,662)		3,199,717				84,881	12/15/2021	1
3137AE-YE-9	FHLMC 3928 VB		08/17/2015	PRINCIPAL RECEIPT		1,533,981	1,533,980.96	1,598,876	1,552,349		(18,368)		(18,368)		1,533,981				37,324	01/15/2032	1
3137AL-QB-8	FHLMC 4003 WD		09/15/2015	PRINCIPAL RECEIPT		389,830	389,829.56	391,170	390,377		(547)		(547)		389,830				8,755	04/15/2039	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)
313401-WS-6	FHLMC POOL 170208		09/15/2015	PRINCIPAL RECEIPT		212	211.68	211	211						212				13	12/01/2016	1
31344P-Z2-3	FHLMC POOL 285261		09/15/2015	PRINCIPAL RECEIPT		462	461.81	445	457		5		5		462				26	01/01/2017	1
313603-NF-5	FNMA 1989-101-H		09/25/2015	PRINCIPAL RECEIPT		6,267	6,266.81	5,632	6,097		170		170		6,267				255	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		09/25/2015	PRINCIPAL RECEIPT		2,825	2,825.46	2,541	2,737		89		89		2,825				132	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		09/25/2015	PRINCIPAL RECEIPT		12,480	12,479.80	11,138	12,120		360		360		12,480				582	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		09/25/2015	PRINCIPAL RECEIPT		9,551	9,550.80	8,523	9,258		293		293		9,551				471	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		09/25/2015	PRINCIPAL RECEIPT		4,598	4,597.65	3,974	4,395		203		203		4,598				173	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		09/25/2015	PRINCIPAL RECEIPT		2,373	2,372.96	2,142	2,300		73		73		2,373				111	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		09/25/2015	PRINCIPAL RECEIPT		5,577	5,577.36	5,145	5,430		147		147		5,577				264	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		09/25/2015	PRINCIPAL RECEIPT		4,181	4,180.50	4,342	4,250		(70)		(70)		4,181				231	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		09/25/2015	PRINCIPAL RECEIPT		27,093	27,093.00	26,606	26,508		585		585		27,093				1,172	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		09/25/2015	PRINCIPAL RECEIPT		51,779	51,779.10	52,052	51,833		(54)		(54)		51,779				2,187	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		09/25/2015	PRINCIPAL RECEIPT		269,864	269,864.36	265,743	267,718		2,146		2,146		269,864				9,828	11/25/2022	1
31392F-XR-3	FNMA 2002-88-LX		09/25/2015	PRINCIPAL RECEIPT		134,036	134,036.30	134,853	134,055		(19)		(19)		134,036				4,936	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		09/25/2015	PRINCIPAL RECEIPT		537,317	537,317.10	538,157	536,816		501		501		537,317				19,538	01/25/2023	1
31393A-GW-1	FNMA 2003-26-HB		09/25/2015	PRINCIPAL RECEIPT		380,343	380,342.88	373,568	377,553		2,790		2,790		380,343				12,643	04/25/2023	1
31393D-PH-8	FNMA 2003-67-KC		08/25/2015	PRINCIPAL RECEIPT		604,166	604,166.10	601,712	603,383		784		784		604,166				18,165	09/25/2032	1
31394A-GJ-9	FNMA 2004-54-BL		09/25/2015	PRINCIPAL RECEIPT		109,095	109,095.20	105,550	107,273		1,822		1,822		109,095				3,588	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		09/25/2015	PRINCIPAL RECEIPT		239,462	239,461.92	223,057	231,235		8,227		8,227		239,462				7,239	09/25/2024	1
31394B-V8-4	FNMA 2004-95-VB		07/27/2015	PRINCIPAL RECEIPT		155,354	155,354.22	152,690	154,957		397		397		155,354				4,681	08/25/2023	1
31394D-JJ-0	FNMA 2005-29 QE		09/25/2015	PRINCIPAL RECEIPT		181,763	181,762.76	185,341	184,102		(2,339)		(2,339)		181,763				6,026	04/25/2035	1
31394B-7J-7	FNMA 2005-32-AE		09/25/2015	PRINCIPAL RECEIPT		525,334	525,334.80	498,056	514,522		10,812		10,812		525,335				17,212	04/25/2025	1
31395D-LB-3	FNMA 2006-37-DB		09/25/2015	PRINCIPAL RECEIPT		211,267	211,266.55	208,857	209,872		1,394		1,394		211,267				8,108	04/25/2035	1
31397L-AE-9	FNMA 2008-24-VB		08/25/2015	PRINCIPAL RECEIPT		2,260,299	2,260,299.60	2,170,991	2,239,137		21,162		21,162		2,260,300				72,009	09/25/2025	1
31396Q-UH-0	FNMA 2009-64 TB		09/25/2015	PRINCIPAL RECEIPT		182,350	182,350.11	182,350	182,350						182,350				4,832	08/25/2029	1
31396Q-Q9-3	FNMA 2009-66-JB		09/25/2015	PRINCIPAL RECEIPT		583,111	583,111.20	551,575	560,545		22,566		22,566		583,111				15,466	09/25/2029	1
31398M-EV-4	FNMA 2010 14 AC		09/25/2015	PRINCIPAL RECEIPT		319,441	319,440.55	303,119	310,598		8,843		8,843		319,441				8,580	03/25/2030	1
31398M-5N-2	FNMA 2010 32 BL		09/25/2015	PRINCIPAL RECEIPT		699,203	699,202.58	735,474	722,729		(23,526)		(23,526)		699,203				20,876	04/25/2040	1
31397Q-7C-6	FNMA 2011 34 VB		09/25/2015	PRINCIPAL RECEIPT		907,203	907,202.78	893,311	900,589		6,614		6,614		907,203				25,754	04/25/2031	1
3136A1-VZ-5	FNMA 2011-100 VG		09/25/2015	PRINCIPAL RECEIPT		2,213,203	2,213,203.32	2,278,216	2,237,512		(24,309)		(24,309)		2,213,203				59,965	02/25/2032	1
3136A2-JB-0	FNMA 2011-111 VB		08/25/2015	PRINCIPAL RECEIPT		1,853,365	1,853,364.94	1,908,387	1,870,997		(17,632)		(17,632)		1,853,365				45,050	05/25/2030	1
31397Q-PD-4	FNMA 2011-12 MB		09/25/2015	PRINCIPAL RECEIPT		283,386	283,386.60	278,427	280,809		2,577		2,577		283,387				7,413	02/25/2031	1
31371E-VY-8	FNMA POOL 250031		09/25/2015	PRINCIPAL RECEIPT		1,169	1,169.88	1,165	1,165		4		4		1,170				54	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		09/25/2015	PRINCIPAL RECEIPT		1,810	1,809.69	1,802	1,804		6		6		1,810				90	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		09/25/2015	PRINCIPAL RECEIPT		759	758.90	757	757		2		2		759				39	10/01/2024	1
313614-RV-3	FNMA POOL 50000		09/25/2015	PRINCIPAL RECEIPT		1,196	1,196.76	1,132	1,174		22		22		1,197				62	05/01/2017	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 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)
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	42,147,988	42,147,986.99	42,469,965	42,209,638		(61,653)		(61,653)		42,147,993				1,362,668	X X X	X X X
023654-AR-7	AMERICA WEST AIRLINES SER 1998-		07/02/2015	Sink PMT @ 100.00000		117,367	117,366.85	117,367	117,367						117,367				8,063	01/02/2017	2FE
039483-AY-8	ARCHER DANIELS MIDLAND		09/04/2015	CALLED @ 110.539000		445,473	403,000.00	402,992	403,000						403,000		42,473	42,473	13,059	03/15/2018	1FE
05523U-AD-2	BAE SYSTEMS HOLDINGS INC		08/17/2015	MATURITY		5,000,000	5,000,000.00	4,999,000	4,999,938		62		62		5,000,000				260,000	08/15/2015	2FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		09/15/2015	PRINCIPAL RECEIPT		40,223	40,223.30	40,083	40,118		105		105		40,223				1,729	03/15/2029	4AM
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT		07/02/2015	Sink PMT @ 100.00000		15,600	15,600.00	15,600	15,600						15,600				970	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT		07/07/2015	Sink PMT @ 100.00000		356,926	356,926.32	356,926	356,926						356,926				29,105	07/02/2018	1FE
185508-AD-0	CLECO POWER LLC		07/15/2015	MATURITY		7,000,000	7,000,000.00	6,977,210	6,998,475		1,525		1,525		7,000,000				346,500	07/15/2015	2FE
1912EQ-AD-4	COCA COLA HBC FINANCE	F	09/17/2015	MATURITY		4,000,000	4,000,000.00	4,059,520	4,004,715		(4,715)		(4,715)		4,000,000				220,000	09/17/2015	2FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1A		09/15/2015	Sink PMT @ 100.00000		2,032	2,031.71	2,034	2,032						2,032				135	03/15/2019	1FE
21079V-AA-1	CONTINENTAL AIRLINES 2010-1A		07/13/2015	Sink PMT @ 100.00000		156,083	156,083.20	154,620	155,080		1,003		1,003		156,083				7,555	07/12/2022	1FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		09/25/2015	PRINCIPAL RECEIPT		231,276	231,275.76	231,270	231,026		250		250		231,276				8,389	02/25/2035	1FM
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		09/25/2015	PRINCIPAL RECEIPT		197,440	197,439.90	197,431	197,239		201		201		197,440				7,667	01/25/2035	1FM
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5		09/25/2015	PRINCIPAL RECEIPT		23,308	23,308.47	17,574	19,881		3,427		3,427		23,308				1,087	02/25/2028	3AM
126410-LM-9	CSX TRANSPORTATION INC		07/15/2015	Sink PMT @ 100.00000		234,612	234,611.54	234,612	234,612						234,612				14,666	01/15/2023	1FE
261561-AB-0	DRESDNER BANK - NY SUB DEBENT		09/15/2015	MATURITY		3,000,000	3,000,000.00	3,166,560	3,013,248		(13,248)		(13,248)		3,000,000				217,500	09/15/2015	3FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199		09/21/2015	PRINCIPAL RECEIPT		25,772	25,772.24	25,772	25,772						25,772				1,194	12/20/2029	1FM
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		09/25/2015	PRINCIPAL RECEIPT		5,869	5,869.60	5,844	5,841		28		28		5,870				293	09/25/2028	3FM
39121J-AH-3	GREAT RIVER ENERGY		07/01/2015	Sink PMT @ 100.00000		374,000	374,000.00	374,000	374,000						374,000				8,374	07/04/2030	1FE
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-		09/15/2015	PRINCIPAL RECEIPT		85,252	85,252.68	84,889	85,251		1		1		85,253				3,991	02/15/2029	1FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		09/25/2015	PRINCIPAL RECEIPT		50,367	50,367.04	51,595	51,090		(723)		(723)		50,367				1,926	11/25/2034	2FM
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A1		09/25/2015	PRINCIPAL RECEIPT		146,475	146,474.70	137,115	136,580		9,895		9,895		146,475				5,528	01/25/2036	3FM
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N		09/25/2015	PRINCIPAL RECEIPT		9,407	9,406.88	9,407	9,407						9,407				353	12/25/2032	1FM
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3		09/25/2015	PRINCIPAL RECEIPT		93,980	93,980.85	92,512	93,246		734		734		93,981				3,428	11/25/2033	1FM
585055-AH-9	MEDTRONIC, INC		09/15/2015	MATURITY		4,500,000	4,500,000.00	4,246,380	4,475,246		24,754		24,754		4,500,000				213,750	09/15/2015	1FE
63859W-AA-7	NATIONWIDE BUILDING SOCIETY	F	08/03/2015	MATURITY		15,000,000	15,000,000.00	14,926,200	14,995,311		4,689		4,689		15,000,000				750,000	08/01/2015	2FE
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199		09/15/2015	PRINCIPAL RECEIPT		100,412	100,412.34	100,397	100,311		101		101		100,412				4,455	04/15/2029	2AM
737662-BR-6	POTOMAC EDISON CO		08/17/2015	MATURITY		7,000,000	7,000,000.00	6,969,330	6,997,591		2,409		2,409		7,000,000				358,750	08/15/2015	2FE
760985-L6-6	RAMP 2003-RS11-AI6B		09/25/2015	PRINCIPAL RECEIPT		103,217	103,216.85	103,215	103,082		135		135		103,217				3,956	12/25/2033	1FM
76110W-UL-8	RASC HEL 2003-KS9-AI5		09/25/2015	PRINCIPAL RECEIPT		49,926	49,925.85	31,547	35,014		14,912		14,912		49,926				1,822	11/25/2033	1FM
76111J-7K-4	RFMSI 2003-S10-A5		09/25/2015	PRINCIPAL RECEIPT		461,674	461,673.60	479,756	464,755		(3,081)		(3,081)		461,674				17,042	06/25/2033	1FM
78401S-AA-7	SCA COORD SVENSKA CELLULOSA	F	07/15/2015	MATURITY		13,000,000	13,000,000.00	12,712,580	12,976,612		23,388		23,388		13,000,000				585,000	07/15/2015	1FE
83851M-AS-6	SOUTH JERSEY GAS CO		08/03/2015	MATURITY		5,000,000	5,000,000.00	4,994,700	4,999,632		368		368		5,000,000				269,350	08/01/2015	1FE
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A		08/03/2015	Sink PMT @ 100.00000		104,882	104,881.86	102,837	103,591		1,291		1,291		104,882				6,450	08/01/2022	1FE
871829-AU-1	SYSCO CORPORATION		07/14/2015	CALLED @ 101.000000		7,070,000	7,000,000.00	6,983,140	6,983,521		763		763		6,984,284		85,716	85,716	191,919	10/02/2024	1FE
871829-AV-9	SYSCO CORPORATION		07/14/2015	CALLED @ 101.000000		10,100,000	10,000,000.00	10,077,690	10,076,996		(11,643)		(11,643)		10,065,353		34,647	34,647	340,750	10/02/2034	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
89655V-AA-0	TRINITY RAIL LEASING 2003-1		09/14/2015	Sink PMT @ 100.00000		74,205	74,204.58	74,205	74,205						74,205				2,725	11/12/2026	1FE
89655N-AA-8	TRINITY RAIL LEASING 2004-1A		09/15/2015	Sink PMT @ 100.00000		138,205	138,204.72	138,205	138,205						138,205				4,665	08/14/2027	1FE
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		09/16/2015	Sink PMT @ 100.00000		52,850	52,850.35	52,850	52,850						52,850				2,350	11/16/2039	1FE
89656C-AA-1	TRINITY RAIL LEASING 2010-1		09/16/2015	Sink PMT @ 100.00000		74,413	74,413.08	75,848	75,698		(1,285)		(1,285)		74,413				2,474	10/16/2040	1FE
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		09/15/2015	Sink PMT @ 100.00000		54,806	54,806.34	54,806	54,806						54,806				1,353	07/15/2043	1FE
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4		09/17/2015	PRINCIPAL RECEIPT		107,323	107,323.71	106,810	107,268		55		55		107,324				5,006	01/15/2029	1FE
90263B-GT-9	UCFC HEL 1998-C-A6		09/15/2015	PRINCIPAL RECEIPT		70,555	70,554.60	69,441	69,407		1,148		1,148		70,555				3,478	11/15/2029	1FM
90783T-AA-8	UNION PACIFIC SER 2004-1		07/02/2015	Sink PMT @ 100.00000		30,350	30,349.77	30,350	30,350						30,350				1,640	07/02/2025	1FE
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE		07/03/2015	Sink PMT @ 100.00000		55,993	55,993.20										55,993	55,993		02/19/2016	6FE
92178P-AD-9	VANDERBILT MTG 2002-1-A4		09/08/2015	PRINCIPAL RECEIPT		142,230	142,229.60	142,177	142,164		66		66		142,230				6,186	05/07/2027	1FE
921796-MP-0	VANDERBILT MTG 2002-C-A4		09/08/2015	PRINCIPAL RECEIPT		178,582	178,581.90	178,506	178,513		69		69		178,582				7,776	08/07/2024	1FE
921796-MZ-8	VANDERBILT MTG 2003-A A4		09/08/2015	PRINCIPAL RECEIPT		101,802	101,802.64	101,773	101,773		29		29		101,803				4,192	05/07/2026	1FE
931422-AE-9	WALGREEN CO		08/10/2015	CALLED @ 111.734168		4,201,205	3,760,000.00	3,740,335	3,750,813		1,262		1,262		3,752,074		449,131	449,131	207,706	01/15/2019	2FE
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		09/25/2015	PRINCIPAL RECEIPT		213,182	213,182.70	220,711	215,247		(2,065)		(2,065)		213,183				8,279	06/25/2033	2FM
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		09/25/2015	PRINCIPAL RECEIPT		217,949	217,949.00	225,254	219,518		(1,569)		(1,569)		217,949				8,087	06/25/2033	1FM
939640-AD-0	WASHINGTON POST CO		07/06/2015	Morgan Stanley		778,127	700,000.00	720,489	710,077		(1,121)		(1,121)		708,956		69,171	69,171	47,649	02/01/2019	2FE
949757-AG-3	WELLS FARGO 2004-6-A7		09/25/2015	PRINCIPAL RECEIPT		154,314	154,313.60	151,444	153,105		1,209		1,209		154,314				5,499	06/25/2034	1FM
958587-BF-3	WESTERN MASSACHUSETTS ELEC		08/03/2015	MATURITY		5,000,000	5,000,000.00	4,998,550	4,999,886		114		114		5,000,000				262,000	08/01/2015	1FE
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	95,747,664	95,015,861.33	94,563,459	94,955,991		54,543		54,543		95,010,539		737,131	737,131	4,485,821	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	139,341,394	138,609,589.77	138,487,974	138,611,601		(7,340)		(7,340)		138,604,274		737,131	737,131	5,910,536	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	139,341,394	138,609,589.77	138,487,974	138,611,601		(7,340)		(7,340)		138,604,274		737,131	737,131	5,910,536	X X X	X X X
9999999	Totals					139,341,394	X X X	138,487,974	138,611,601		(7,340)		(7,340)		138,604,274		737,131	737,131	5,910,536	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)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/03/2014	10/05/2015	13,619	26,800,004	-1967.9	857,332			1,061,019		1,061,019	(457,597)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/06/2014	10/06/2015	6,515	12,799,997	-1964.82	405,376			491,175		491,175	(256,135)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	22,454	42,799,995	-1906.13	1,519,400			3,221,726		3,221,726	(410,001)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/13/2014	10/13/2015	4,641	8,699,993	-1874.74	327,120			798,812		798,812	(68,036)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/17/2014	10/19/2015	7,314	13,800,000	-1886.76	546,480			1,270,937		1,270,937	(63,135)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2014	10/20/2015	5,620	10,700,003	-1904.01	404,460			886,266		886,266	(61,374)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/24/2014	10/26/2015	7,941	15,600,003	-1964.58	552,240			663,773		663,773	(312,504)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/27/2014	10/27/2015	5,964	11,700,000	-1961.63	407,160			524,407		524,407	(225,459)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/03/2014	11/03/2015	8,970	18,099,998	-2017.81	575,580			245,313		245,313	(512,190)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/06/2014	11/06/2015	5,908	12,000,003	-2031.21	385,200			28,818		28,818	(423,047)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/10/2014	11/10/2015	6,918	14,100,000	-2038.26	417,360			47,152		47,152	(441,098)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/13/2014	11/13/2015	5,051	10,300,000	-2039.33	316,210			25,358		25,358	(325,886)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/17/2014	11/17/2015	5,536	11,300,000	-2041.32	345,780			57,977		57,977	(328,990)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/20/2014	11/20/2015	4,872	9,999,992	-2052.75	309,000			36,442		36,442	(271,715)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/26/2014	11/27/2015	10,517	21,799,995	-2072.83	662,720			171		171	(589,583)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/05/2014	12/04/2015	12,046	24,999,990	-2075.37	762,500			77		77	(693,784)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	10,488	20,999,997	-2002.33	819,000			316,647		316,647	(781,564)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/19/2014	12/18/2015	13,184	27,300,009	-2070.65	952,770			10,829		10,829	(802,930)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/29/2014	12/29/2015	12,867	26,899,991	-2090.57	906,530			171		171	(737,561)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/02/2015	01/04/2016	2,721	5,600,000	-2058.2		209,440		2,261		2,261	(207,179)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/06/2015	01/06/2016	10,436	20,899,999	-2002.61		854,810		203,664		203,664	(651,146)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/09/2015	01/08/2016	17,263	35,300,005	-2044.81		1,260,210		86,020		86,020	(1,174,190)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2015	01/13/2016	5,190	10,500,000	-2023.03		392,700		79,150		79,150	(313,550)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	4,160	8,400,000	-2019.42		316,680		103,610		103,610	(213,070)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	4,499	9,100,000	-2022.55		350,350		96,505		96,505	(253,845)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/23/2015	01/25/2016	2,681	5,500,006	-2051.82		183,150		5,224		5,224	(177,926)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2015	01/27/2016	6,553	13,300,000	-2029.55		464,170		69,479		69,479	(394,691)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2015	02/03/2016	4,293	8,800,000	-2050.03		306,240		17,710		17,710	(288,530)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/06/2015	02/05/2016	9,536	19,599,996	-2055.47		707,560		18,768		18,768	(688,792)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2015	02/10/2016	2,997	6,199,999	-2068.59		222,580		4,801		4,801	(217,779)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	8,584	17,999,996	-2096.99		597,600		1,411		1,411	(596,189)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/17/2015	02/17/2016	2,619	5,500,000	-2100.34		183,700		1,343		1,343	(182,357)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/20/2015	02/19/2016	6,113	12,899,990	-2110.3		423,120		1,277		1,277	(421,843)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/24/2015	02/24/2016	3,214	6,799,999	-2115.48		210,800		175		175	(210,625)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	7,318	15,400,000	-2104.5		477,400		1,448		1,448	(475,952)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/03/2015	03/03/2016	6,168	13,000,007	-2107.78		399,100		1,166		1,166	(397,934)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2015	03/04/2016	4,876	10,100,000	-2071.26		317,140		6,912		6,912	(310,228)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	5,870	11,999,996	-2044.16		411,600		47,974		47,974	(363,626)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2015	03/11/2016	5,308	10,900,002	-2053.4		383,680		30,593		30,593	(353,087)						100/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	6,556	13,599,996	-2074.28		465,120		24,861		24,861	(440,259)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/19/2015	03/18/2016	6,270	13,100,000	-2089.27		430,990		11,961		11,961	(419,029)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2015	03/24/2016	6,168	12,899,996	-2091.5		411,510		4,728		4,728	(406,782)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2015	03/24/2016	8,879	18,300,003	-2061.02		627,690		36,753		36,753	(590,937)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	04/02/2015	04/05/2016	10,692	22,099,998	-2066.96		753,610		36,157		36,157	(717,453)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/07/2015	04/07/2016	7,754	16,100,008	-2076.33		528,080		16,178		16,178	(511,902)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2015	04/08/2016	17,602	36,999,998	-2102.06		1,135,900		18,296		18,296	(1,117,604)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	5,448	11,399,998	-2092.43		355,680		9,413		9,413	(346,267)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/17/2015	04/19/2016	8,313	17,299,996	-2081.18		560,520		33,604		33,604	(526,916)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/21/2015	04/21/2016	5,960	12,499,995	-2097.29		385,000		9,754		9,754	(375,246)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/24/2015	04/25/2016	9,161	19,400,010	-2117.69		589,760		2,946		2,946	(586,814)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2015	04/27/2016	4,931	10,399,991	-2108.92		319,280		4,299		4,299	(314,981)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/04/2015	05/04/2016	6,668	14,099,990	-2114.49		432,870		5,777		5,777	(427,093)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	11,297	23,499,995	-2080.15		787,250		32,311		32,311	(754,939)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/11/2015	05/11/2016	4,085	8,600,000	-2105.33		270,040		9,003		9,003	(261,037)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/13/2015	05/13/2016	9,674	20,300,000	-2098.48		647,570		28,802		28,802	(618,768)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/18/2015	05/18/2016	5,542	11,800,000	-2129.2		359,900		6,989		6,989	(352,911)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2015	05/20/2016	7,197	15,299,998	-2125.85		457,470		7,663		7,663	(449,807)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/22/2015	05/25/2016	4,468	9,500,000	-2126.06		283,100		4,187		4,187	(278,913)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	9,053	19,200,000	-2120.79		587,520		9,231		9,231	(578,289)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	4,541	9,599,992	-2114.07		295,680		7,170		7,170	(288,510)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/05/2015	06/06/2016	11,850	24,800,000	-2092.83		813,440		40,324		40,324	(773,116)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/10/2015	06/10/2016	3,705	7,800,000	-2105.2		246,480		13,330		13,330	(233,150)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	10,219	21,400,003	-2094.11		680,520		43,708		43,708	(636,812)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2015	06/17/2016	3,523	7,399,997	-2100.44		244,200		16,557		16,557	(227,643)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/18/2015	06/17/2016	4,196	8,900,002	-2121.24		268,780		11,574		11,574	(257,206)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/19/2015	06/20/2016	5,261	11,100,000	-2109.99		347,430		20,974		20,974	(326,456)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/24/2015	06/24/2016	4,458	9,400,007	-2108.58		283,880		10,527		10,527	(273,353)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/25/2015	06/24/2016	4,899	10,300,000	-2102.31		315,180		13,831		13,831	(301,349)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/26/2015	06/27/2016	5,805	12,200,000	-2101.49		385,520		19,900		19,900	(365,620)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	10,924	22,600,003	-2068.76		788,740		92,148		92,148	(696,592)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/07/2015	07/07/2016	8,889	18,499,991	-2081.34		634,550		60,507		60,507	(574,043)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/10/2015	07/08/2016	21,525	44,699,993	-2076.62		1,528,740		187,766		187,766	(1,340,974)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/13/2015	07/13/2016	5,477	11,499,992	-2099.6		361,100		30,886		30,886	(330,214)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	6,113	13,000,001	-2126.64		377,000		20,260		20,260	(356,740)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/20/2015	07/20/2016	7,518	16,000,000	-2128.28		456,000		27,531		27,531	(428,469)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/24/2015	07/26/2016	8,319	17,300,000	-2079.65		541,490		70,042		70,042	(471,448)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/27/2015	07/27/2016	6,142	12,700,000	-2067.64		419,100		69,600		69,600	(349,500)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/03/2015	08/03/2016	7,245	15,200,006	-2098.04		466,640		46,212		46,212	(420,428)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/05/2015	08/05/2016	6,715	14,100,000	-2099.84		425,820		48,443		48,443	(377,377)						100/0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/06/2015	08/05/2016	8,159	17,000,000	-2083.56		540,600		77,864		77,864	(462,736)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	08/11/2015	08/11/2016	5,134	10,699,991	-2084.07		347,750		52,091		52,091	(295,659)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/12/2015	08/12/2016	5,081	10,600,000	-2086.05		348,740		52,799		52,799	(295,941)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/13/2015	08/12/2016	4,944	10,300,000	-2083.39		324,450		54,278		54,278	(270,172)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/18/2015	08/18/2016	4,817	10,100,004	-2096.92		314,110		42,427		42,427	(271,683)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/19/2015	08/19/2016	3,991	8,300,000	-2079.61		270,580		50,853		50,853	(219,727)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/20/2015	08/19/2016	4,961	10,100,000	-2035.73		355,520		116,804		116,804	(238,716)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	08/25/2015	08/25/2016	8,460	15,800,000	-1867.61		693,620		880,194		880,194	186,574						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	08/26/2015	08/26/2016	4,947	9,600,000	-1940.51		465,600		309,565		309,565	(156,035)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	08/27/2015	08/26/2016	6,238	12,399,997	-1987.66		504,680		252,737		252,737	(251,943)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	09/04/2015	09/06/2016	22,017	42,300,000	-1921.22		2,144,610		1,654,830		1,654,830	(489,780)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	09/11/2015	09/12/2016	14,023	27,500,000	-1961.05		1,254,000		779,424		779,424	(474,576)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	09/18/2015	09/16/2016	14,658	28,700,000	-1958.03		1,188,180		885,666		885,666	(302,514)						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo	KB1H1DSPR	09/25/2015	09/23/2016	16,206	31,300,000	-1931.34		1,289,560		1,232,809		1,232,809	(56,751)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/02/2014	10/02/2015	1,524	3,000,005	-1967.9	141,000			351,479		351,479	124,100						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	10/09/2014	10/09/2015	1,574	3,000,001	-1906.13	138,900			443,644		443,644	140,201						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	10/16/2014	10/16/2015	1,484	2,800,008	-1886.76	156,800			512,500		512,500	165,978						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/24/2014	10/27/2015	1,274	2,499,999	-1961.63	123,000			372,761		372,761	129,170						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	10/30/2014	10/30/2015	496	1,000,004	-2018.05	46,800			87,996		87,996	29,784						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/05/2014	11/06/2015	1,329	2,700,006	-2031.21	136,890			203,974		203,974	56,191						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	11/12/2014	11/13/2015	1,471	2,999,997	-2039.33	148,500			205,394		205,394	63,488						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	11/19/2014	11/20/2015	1,120	2,300,004	-2052.75	114,080			167,497		167,497	52,385						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	11/26/2014	11/27/2015	1,258	2,599,998	-2067.56	125,580			122,009		122,009	24,102						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas	ROMUWSFP	12/04/2014	12/04/2015	867	1,800,010	-2075.37	90,540			41,481		41,481	(31,481)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	12/11/2014	12/11/2015	1,448	2,899,995	-2002.33	152,830			207,238		207,238	30,619						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/18/2014	12/18/2015	1,062	2,200,004	-2070.65	117,920			129,267		129,267	20,191						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	12/29/2014	12/30/2015	1,682	3,500,002	-2080.35	184,800			191,159		191,159	14,785						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	01/05/2015	01/06/2016	1,348	2,699,999	-2002.61		141,750		226,628		226,628	84,878						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/12/2015	01/13/2016	692	1,399,997	-2023.03		75,600		89,640		89,640	14,040						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/15/2015	01/15/2016	545	1,099,998	-2019.42		58,080		72,112		72,112	14,032						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/22/2015	01/22/2016	536	1,100,001	-2051.82		56,210		31,858		31,858	(24,352)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	01/26/2015	01/27/2016	493	1,000,000	-2029.55		50,500		23,498		23,498	(27,002)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	02/02/2015	02/03/2016	634	1,300,006	-2050.03		67,080		31,600		31,600	(35,480)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays	G5GSEF7VJ	02/12/2015	02/12/2016	811	1,700,009	-2096.99		84,490		21,235		21,235	(63,255)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse	E58DKGMJY	02/19/2015	02/19/2016	474	1,000,008	-2110.3		49,500		7,106		7,106	(42,394)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	02/25/2015	02/26/2016	948	1,999,989	-2110.74		89,400		3,966		3,966	(85,434)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/05/2015	03/04/2016	821	1,700,007	-2071.26		75,990		3,845		3,845	(72,145)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	03/09/2015	03/10/2016	636	1,300,004	-2044.16		58,890		8,495		8,495	(50,395)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer	B4TYDEB6G	03/12/2015	03/11/2016	487	1,000,006	-2053.4		46,100		3,724		3,724	(42,376)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o	ES7IP3U3RH	03/16/2015	03/17/2016	675	1,399,994	-2074.28		65,380		3,909		3,909	(61,471)						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)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/19/2015	03/18/2016	474	999,998	-2108.1		46,400		1,148		1,148	(45,252)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/26/2015	03/25/2016	679	1,400,010	-2061.02		64,540		3,371		3,371	(61,169)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	04/01/2015	04/01/2016	1,451	3,000,006	-2066.96		146,700		3,392		3,392	(143,308)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/09/2015	04/08/2016	1,142	2,400,006	-2102.06		121,680		649		649	(121,031)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/16/2015	04/15/2016	1,009	2,099,994	-2081.18		104,790		1,508		1,508	(103,282)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	04/24/2015	04/27/2016	806	1,700,000	-2108.92		88,400		593		593	(87,807)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/29/2015	04/29/2016	480	1,000,002	-2085.51		52,500		772		772	(51,728)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	623	1,300,010	-2088		67,470		1,920		1,920	(65,550)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/12/2015	05/13/2016	1,001	2,099,991	-2098.48		108,570		2,648		2,648	(105,922)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/19/2015	05/20/2016	1,599	3,399,999	-2125.85		166,940		1,922		1,922	(165,018)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/27/2015	05/27/2016	566	1,200,007	-2120.79		60,960		562		562	(60,398)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/04/2015	06/03/2016	1,338	2,799,997	-2092.83		143,640		2,625		2,625	(141,015)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/11/2015	06/10/2016	860	1,799,950	-2094.11		90,720		2,390		2,390	(88,330)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	06/17/2015	06/17/2016	471	999,995	-2121.24		53,000		2,334		2,334	(50,666)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/18/2015	06/17/2016	853	1,799,990	-2109.99		94,320		4,032		4,032	(90,288)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/25/2015	06/24/2016	1,094	2,299,997	-2101.49		117,300		1,809		1,809	(115,491)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/06/2015	07/07/2016	1,682	3,500,002	-2081.34		191,450		17,813		17,813	(173,637)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/09/2015	07/08/2016	1,348	2,799,990	-2076.62		159,880		10,222		10,222	(149,658)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/16/2015	07/15/2016	799	1,699,993	-2126.64		82,450		2,787		2,787	(79,663)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/23/2015	07/22/2016	577	1,200,000	-2079.65		57,000		2,300		2,300	(54,700)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/24/2015	07/27/2016	629	1,300,008	-2067.64		62,140		4,660		4,660	(57,480)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/03/2015	08/04/2016	812	1,700,006	-2093.32		79,900		4,744		4,744	(75,156)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/05/2015	08/05/2016	768	1,600,007	-2083.56		75,840		2,790		2,790	(73,050)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/10/2015	08/11/2016	672	1,399,995	-2084.07		66,920		3,527		3,527	(63,393)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/12/2015	08/12/2016	480	1,000,006	-2083.39		52,000		4,212		4,212	(47,788)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/17/2015	08/18/2016	477	1,000,000	-2096.92		49,900		5,759		5,759	(44,141)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/19/2015	08/19/2016	737	1,500,007	-2035.73		76,650		17,569		17,569	(59,081)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/24/2015	08/25/2016	910	1,699,992	-1867.61		112,200		76,579		76,579	(35,621)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/26/2015	08/26/2016	503	999,992	-1987.66		66,500		25,730		25,730	(40,770)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/03/2015	09/02/2016	2,290	4,399,997	-1921.22		286,000		206,443		206,443	(79,557)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/10/2015	09/09/2016	867	1,699,995	-1961.05		112,030		64,692		64,692	(47,338)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/17/2015	09/16/2016	1,277	2,499,993	-1958.03		149,750		101,004		101,004	(48,746)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/24/2015	09/23/2016	932	1,800,009	-1931.34		113,040		91,651		91,651	(21,389)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2014	10/09/2015	7,240	13,800,000	-1906.13	445,740			255,303		255,303	(396,194)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	01/09/2015	01/08/2016	6,211	12,700,008	-2044.81		424,180		112,754		112,754	(311,426)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/10/2015	04/08/2016	5,185	10,900,000	-2102.06		341,170		105,466		105,466	(235,704)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/10/2015	04/08/2016	476	1,000,000	-2102.06		33,200		9,998		9,998	(23,202)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/10/2015	07/08/2016	5,153	10,699,992	-2076.62		325,280		169,548		169,548	(155,732)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/10/2015	07/08/2016	1,059	2,199,992	-2076.62		69,080		35,762		35,762	(33,318)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	12,755	25,099,994	-1967.9	225,900						(245,006)						100/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	1,169	2,300,003	-1967.9	26,220						(33,204)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	813	1,600,001	-1967.9	27,680						(40,823)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/03/2014	10/05/2015	254	500,004	-1967.9	15,350			798		798	(24,286)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	3,512	6,899,996	-1964.82	62,100						(67,618)						100/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	305	599,997	-1964.82	10,260						(15,351)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	204	399,998	-1964.82	8,160						(12,688)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	2,748	5,399,993	-1964.82	127,980						(203,849)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2014	10/06/2015	814	1,599,992	-1964.82	43,360						(68,852)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	9,181	17,500,008	-1906.13	150,500						(151,977)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	525	999,994	-1906.13	10,800						(12,888)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	630	1,200,004	-1906.13	19,560						(27,349)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	210	400,001	-1906.13	9,080			56		56	(13,446)						100/0001
S&P 500 Option - DIUL & I	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2014	10/09/2015	34,573	65,900,003	-1906.13	1,937,460			156,711		156,711	(2,800,556)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	2,560	4,800,009	-1874.74	42,720						(31,136)						100/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	640	1,200,002	-1874.74	19,680						(23,128)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	160	299,996	-1874.74	5,850						(7,328)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	853	1,599,997	-1874.74	36,320						(47,715)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2014	10/13/2015	160	299,996	-1874.74	7,800			123		123	(10,484)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/17/2014	10/19/2015	8,639	16,300,003	-1886.76	153,220						(165,564)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/17/2014	10/19/2015	848	1,600,000	-1886.76	18,400						(18,756)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/17/2014	10/19/2015	530	1,000,002	-1886.76	16,700						(23,995)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/17/2014	10/19/2015	424	800,005	-1886.76	18,400						(27,338)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	2,521	4,800,009	-1904.01	45,120						(47,061)						100/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	420	800,008	-1904.01	13,360						(18,591)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	315	599,992	-1904.01	11,820						(16,945)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2014	10/20/2015	998	1,899,993	-1904.01	43,510						(63,337)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/24/2014	10/26/2015	10,588	20,799,991	-1964.58	199,680						(200,132)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	764	1,499,996	-1964.58	18,750						(18,481)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	356	699,999	-1964.58	12,250						(14,511)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	255	500,005	-1964.58	10,000						(12,534)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/24/2014	10/26/2015	305	600,002	-1964.58	16,500						(22,624)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/27/2014	10/27/2015	2,039	3,999,999	-1961.63	39,200						(34,261)						100/0001
S&P 500 Option - Impact	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/27/2014	10/27/2015	153	299,992	-1961.63	5,340						(6,462)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/27/2014	10/27/2015	255	500,000	-1961.63	10,350						(12,576)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/27/2014	10/27/2015	1,223	2,399,995	-1961.63	56,400						(68,910)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	7,186	14,500,003	-2017.81	149,350						(124,413)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	446	900,004	-2017.81	11,160						(10,873)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	1,239	2,500,006	-2017.81	45,250						(48,279)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	149	300,008	-2017.81	6,360						(6,879)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	2,280	4,600,001	-2017.81	110,400			146		146	(121,983)						100/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/03/2014	11/03/2015	149	300,008	-2017.81	8,880			164		164	(9,954)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2014	11/06/2015	9,551	19,400,005	-2031.21	188,180						(153,245)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/06/2014	11/06/2015	443	900,009	-2031.21	11,070						(10,886)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/10/2014	11/10/2015	4,366	8,900,001	-2038.26	88,110						(60,416)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/10/2014	11/10/2015	589	1,200,005	-2038.26	15,000						(12,550)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	981	2,000,002	-2038.26	36,400						(33,242)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	196	400,009	-2038.26	8,600						(7,824)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	687	1,399,999	-2038.26	33,880						(31,372)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/10/2014	11/10/2015	147	299,991	-2038.26	9,000			196		196	(8,122)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/13/2014	11/13/2015	6,375	12,999,995	-2039.33	130,000						(62,363)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2014	11/13/2015	441	899,997	-2039.33	12,150						(7,123)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2014	11/13/2015	245	500,003	-2039.33	12,550						(9,550)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/13/2014	11/13/2015	245	500,003	-2039.33	15,350			148		148	(12,104)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	4,409	8,999,996	-2041.32	90,900						(47,313)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	392	799,993	-2041.32	10,400						(6,815)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	735	1,500,003	-2041.32	28,200						(24,264)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/17/2014	11/17/2015	196	399,997	-2041.32	8,880						(8,077)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/17/2014	11/17/2015	1,372	2,799,997	-2041.32	69,720			185		185	(59,640)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	6,918	14,200,000	-2052.75	139,160						(153,079)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	341	700,000	-2052.75	8,610						(9,987)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	244	500,000	-2052.75	8,700						(10,272)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	146	300,000	-2052.75	6,240						(7,379)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/20/2014	11/20/2015	292	600,000	-2052.75	14,580						(16,295)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/26/2014	11/27/2015	6,609	13,699,997	-2072.83	139,740						(96,382)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/26/2014	11/27/2015	5,259	10,899,997	-2072.83	141,700						(113,752)						100/0001
S&P 500 Option - Ultra V1	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/26/2014	11/27/2015	386	800,009	-2072.83	12,640						(10,382)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/26/2014	11/27/2015	579	1,200,003	-2072.83	22,920						(18,210)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/26/2014	11/27/2015	289	600,001	-2072.83	13,380						(11,131)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/26/2014	11/27/2015	1,592	3,300,008	-2072.83	81,840						(72,260)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	11/26/2014	11/27/2015	193	399,994	-2072.83	12,520						(10,256)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/05/2014	12/04/2015	3,662	7,600,005	-2075.37	78,280						(42,049)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/05/2014	12/04/2015	6,119	12,699,998	-2075.37	167,640						(111,500)						100/0001
S&P 500 Option - Ultra V1	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/05/2014	12/04/2015	530	1,100,008	-2075.37	17,710						(13,027)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/05/2014	12/04/2015	1,397	2,899,998	-2075.37	56,260						(44,396)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/05/2014	12/04/2015	723	1,499,994	-2075.37	32,850						(23,782)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/05/2014	12/04/2015	1,927	4,000,006	-2075.37	100,000						(75,151)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/05/2014	12/04/2015	289	600,010	-2075.37	18,360			36		36	(14,548)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/12/2014	12/11/2015	4,095	8,200,002	-2002.33	79,540						(42,024)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	6,842	13,700,002	-2002.33	164,400			590		590	(141,151)						100/0001
S&P 500 Option - Ultra V1	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	449	900,007	-2002.33	13,050			605		605	(12,205)						100/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	749	1,500,005	-2002.33	25,950			2,451		2,451	(25,270)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	350	699,995	-2002.33	14,210			1,777		1,777	(14,306)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	1,548	3,100,007	-2002.33	72,850			11,061		11,061	(74,537)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/12/2014	12/11/2015	250	500,002	-2002.33	15,150			2,956		2,956	(15,521)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2014	12/18/2015	3,815	7,900,006	-2070.65	82,160						(64,196)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2014	12/18/2015	7,437	15,400,004	-2070.65	201,740						(145,479)						100/0001
S&P 500 Option - Ultra V1	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/19/2014	12/18/2015	483	1,000,000	-2070.65	15,700						(13,053)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2014	12/18/2015	966	1,999,999	-2070.65	37,800						(32,773)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/19/2014	12/18/2015	435	900,008	-2070.65	20,340						(14,302)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2014	12/18/2015	1,497	3,099,991	-2070.65	79,360			195		195	(66,805)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/19/2014	12/18/2015	241	500,000	-2070.65	16,200			333		333	(14,066)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/29/2014	12/29/2015	13,346	27,899,995	-2090.57	290,160						(151,703)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/29/2014	12/29/2015	431	899,990	-2090.57	11,970						(7,554)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	1,674	3,499,990	-2090.57	67,200						(46,871)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	383	799,998	-2090.57	18,160						(12,484)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	1,387	2,899,997	-2090.57	73,950						(51,371)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/29/2014	12/29/2015	335	700,006	-2090.57	21,840						(15,173)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	2,381	4,899,998	-2058.2		49,980					(49,980)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	340	699,994	-2058.2		9,100					(9,100)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	146	300,003	-2058.2		5,850					(5,850)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/02/2015	01/04/2016	486	999,997	-2058.2		25,900		293		293	(25,607)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2015	01/06/2016	8,789	17,600,000	-2002.61		176,000					(176,000)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2015	01/06/2016	949	1,900,000	-2002.61		33,820		4,957		4,957	(28,863)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/06/2015	01/06/2016	649	1,300,000	-2002.61		28,080		3,848		3,848	(24,232)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2015	01/06/2016	2,896	5,799,999	-2002.61		143,840		16,190		16,190	(127,650)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/06/2015	01/06/2016	300	600,002	-2002.61		18,300		3,181		3,181	(15,119)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/09/2015	01/08/2016	4,646	9,500,003	-2044.81		95,000					(95,000)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/09/2015	01/08/2016	342	700,000	-2044.81		8,820					(8,820)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/09/2015	01/08/2016	538	1,100,000	-2044.81		20,570		629		629	(19,941)						100/0001
S&P 500 Option - DIUL	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/09/2015	01/08/2016	32,424	66,299,999	-2044.81		2,048,670		178,279		178,279	(1,870,391)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2015	01/13/2016	5,240	10,600,000	-2023.03		104,940					(104,940)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2015	01/13/2016	346	700,009	-2023.03		13,300		225		225	(13,075)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2015	01/13/2016	297	599,990	-2023.03		13,320		520		520	(12,800)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/13/2015	01/13/2016	1,087	2,200,005	-2023.03		55,000		3,327		3,327	(51,673)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/16/2015	01/15/2016	5,200	10,499,994	-2019.42		103,950					(103,950)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	495	1,000,000	-2019.42		12,800					(12,800)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/16/2015	01/15/2016	545	1,100,000	-2019.42		20,350		611		611	(19,739)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	4,054	8,200,000	-2022.55		81,180					(81,180)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	148	300,000	-2022.55		5,370		179		179	(5,191)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2015	01/20/2016	593	1,200,000	-2022.55		25,920		1,649		1,649	(24,271)						100/0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/20/2015	01/20/2016	1,137	2,300,003	-2022.55		57,500		2,329		2,329	(55,171)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/20/2015	01/20/2016	198	400,000	-2022.55		13,000		999		999	(12,001)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/23/2015	01/25/2016	3,412	7,000,010	-2051.82		69,300					(69,300)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/23/2015	01/25/2016	146	299,997	-2051.82		4,320					(4,320)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/27/2015	01/27/2016	6,504	13,199,990	-2029.55		129,360					(129,360)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2015	01/27/2016	641	1,300,000	-2029.55		24,310					(24,310)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2015	01/27/2016	197	400,000	-2029.55		9,000		246		246	(8,754)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2015	01/27/2016	1,774	3,599,995	-2029.55		89,280		1,954		1,954	(87,326)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	01/27/2015	01/27/2016	148	300,008	-2029.55		9,120		585		585	(8,535)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/03/2015	02/03/2016	4,488	9,200,002	-2050.03		90,160					(90,160)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/03/2015	02/03/2016	146	300,001	-2050.03		3,750					(3,750)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2015	02/03/2016	585	1,200,000	-2050.03		22,440		407		407	(22,033)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2015	02/05/2016	6,714	13,799,994	-2055.47		136,620					(136,620)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2015	02/05/2016	389	800,009	-2055.47		10,080					(10,080)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/06/2015	02/05/2016	195	399,994	-2055.47		9,040		231		231	(8,809)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/06/2015	02/05/2016	1,411	2,900,001	-2055.47		73,660		2,825		2,825	(70,835)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2015	02/10/2016	4,738	9,800,007	-2068.59		97,020					(97,020)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/10/2015	02/10/2016	1,209	2,500,000	-2068.59		46,000		1,320		1,320	(44,680)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	4,673	9,800,010	-2096.99		98,000					(98,000)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	286	599,991	-2096.99		7,620					(7,620)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	286	599,991	-2096.99		11,280		133		133	(11,147)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2015	02/12/2016	477	999,992	-2096.99		22,400		534		534	(21,866)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/13/2015	02/12/2016	1,574	3,299,991	-2096.99		85,140		1,597		1,597	(83,543)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/13/2015	02/12/2016	286	599,991	-2096.99		18,960		604		604	(18,356)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2015	02/17/2016	3,285	6,899,995	-2100.34		69,000					(69,000)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2015	02/17/2016	524	1,099,990	-2100.34		20,900		438		438	(20,462)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2015	02/19/2016	5,118	10,800,009	-2110.3		108,000					(108,000)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/20/2015	02/19/2016	332	700,008	-2110.3		8,890					(8,890)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/20/2015	02/19/2016	284	600,000	-2110.3		13,620		128		128	(13,492)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/20/2015	02/19/2016	663	1,399,994	-2110.3		36,400		587		587	(35,813)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/20/2015	02/19/2016	237	499,993	-2110.3		16,050		484		484	(15,566)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2015	02/24/2016	2,884	6,100,008	-2115.48		62,220					(62,220)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2015	02/24/2016	189	399,995	-2115.48		5,200					(5,200)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2015	02/24/2016	1,087	2,299,992	-2115.48		45,080					(45,080)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/27/2015	02/26/2016	5,179	10,900,005	-2104.5		111,180					(111,180)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/27/2015	02/26/2016	190	400,002	-2104.5		5,200					(5,200)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	428	900,010	-2104.5		17,910					(17,910)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	998	2,099,996	-2104.5		46,830		193		193	(46,637)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	523	1,100,001	-2104.5		27,940		406		406	(27,534)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/27/2015	02/26/2016	333	699,999	-2104.5		22,400		737		737	(21,663)						100/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/03/2015	03/03/2016	4,128	8,700,009	-2107.78		88,740					(88,740)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/03/2015	03/03/2016	332	699,994	-2107.78		9,100					(9,100)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	03/03/2015	03/03/2016	1,186	2,499,996	-2107.78		48,750		124		124	(48,626)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/03/2015	03/03/2016	1,139	2,400,003	-2107.78		54,240		691		691	(53,549)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/03/2015	03/03/2016	901	1,899,995	-2107.78		48,830		994		994	(47,836)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2015	03/04/2016	6,421	13,299,995	-2071.26		136,990					(136,990)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/06/2015	03/04/2016	338	700,003	-2071.26		9,380		12		12	(9,368)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/10/2015	03/10/2016	5,039	10,300,000	-2044.16		105,060					(105,060)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/10/2015	03/10/2016	342	700,000	-2044.16		8,680		181		181	(8,499)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	978	2,000,006	-2044.16		37,400		3,471		3,471	(33,929)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	783	1,600,005	-2044.16		35,040		4,460		4,460	(30,580)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	245	500,002	-2044.16		12,650		2,021		2,021	(10,629)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2015	03/10/2016	245	500,002	-2044.16		16,100		3,509		3,509	(12,591)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2015	03/11/2016	5,649	11,600,006	-2053.4		116,000		620		620	(115,380)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/13/2015	03/11/2016	195	400,002	-2053.4		9,880		1,752		1,752	(8,128)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	4,917	10,200,002	-2074.28		103,020		410		410	(102,610)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2015	03/17/2016	337	700,007	-2074.28		8,820		215		215	(8,605)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	771	1,599,996	-2074.28		29,600		3,004		3,004	(26,596)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	579	1,199,992	-2074.28		26,160		3,425		3,425	(22,735)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	241	500,005	-2074.28		12,600		1,837		1,837	(10,763)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2015	03/17/2016	193	400,004	-2074.28		12,880		2,168		2,168	(10,712)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/19/2015	03/18/2016	7,036	14,699,999	-2089.27		149,940					(149,940)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/19/2015	03/18/2016	144	299,998	-2089.27		3,840		3		3	(3,837)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/19/2015	03/18/2016	144	299,998	-2089.27		5,670		158		158	(5,512)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2015	03/24/2016	4,590	9,600,006	-2091.5		97,920					(97,920)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2015	03/24/2016	430	899,993	-2091.5		11,340					(11,340)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2015	03/24/2016	861	1,800,008	-2091.5		33,840		1,200		1,200	(32,640)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2015	03/24/2016	1,530	3,199,995	-2091.5		70,720		4,340		4,340	(66,380)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	7,715	15,900,000	-2061.02		162,180					(162,180)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	388	800,000	-2061.02		10,160		10		10	(10,150)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	388	800,000	-2061.02		14,800		962		962	(13,838)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/27/2015	03/24/2016	825	1,700,000	-2061.02		37,060		3,870		3,870	(33,190)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/27/2015	03/24/2016	194	400,003	-2061.02		12,800		1,476		1,476	(11,324)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/02/2015	04/05/2016	10,499	21,700,000	-2066.96		217,000					(217,000)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/02/2015	04/05/2016	435	899,996	-2066.96		11,340		133		133	(11,207)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/02/2015	04/05/2016	871	1,800,000	-2066.96		33,840		2,878		2,878	(30,962)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/07/2015	04/07/2016	3,468	7,200,006	-2076.33		73,440					(73,440)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/07/2015	04/07/2016	385	800,010	-2076.33		10,400		60		60	(10,340)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/07/2015	04/07/2016	819	1,699,995	-2076.33		32,640		1,480		1,480	(31,160)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/07/2015	04/07/2016	3,179	6,600,009	-2076.33		148,500		12,685		12,685	(135,815)						100/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/07/2015	04/07/2016	289	599,997	-2076.33		18,960		1,713		1,713	(17,247)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2015	04/08/2016	8,991	18,900,000	-2102.06		192,780					(192,780)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2015	04/08/2016	285	599,991	-2102.06		7,800		43		43	(7,757)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	333	700,007	-2102.06		11,340		100		100	(11,240)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	476	999,992	-2102.06		19,500		348		348	(19,152)						100/0001
S&P 500 Option - DIUL	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2015	04/08/2016	30,541	64,200,002	-2102.06		2,035,140		133,977		133,977	(1,901,163)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	2,963	6,199,996	-2092.43		63,860		159		159	(63,701)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	239	500,007	-2092.43		6,550		89		89	(6,461)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/13/2015	04/13/2016	717	1,500,000	-2092.43		28,650		1,369		1,369	(27,281)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/13/2015	04/13/2016	908	1,900,010	-2092.43		42,560		4,001		4,001	(38,559)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	9,706	20,200,000	-2081.18		204,020		8,821		8,821	(195,199)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	192	400,000	-2081.18		5,160		440		440	(4,720)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/17/2015	04/19/2016	913	1,900,000	-2081.18		35,150		5,515		5,515	(29,635)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/17/2015	04/19/2016	240	500,003	-2081.18		16,200		2,790		2,790	(13,410)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/21/2015	04/21/2016	2,718	5,699,994	-2097.29		58,710		40		40	(58,670)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/21/2015	04/21/2016	238	500,000	-2097.29		9,850		814		814	(9,036)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/21/2015	04/21/2016	1,049	2,200,000	-2097.29		49,940		5,511		5,511	(44,429)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/24/2015	04/25/2016	10,814	22,900,001	-2117.69		233,580					(233,580)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/24/2015	04/25/2016	236	500,008	-2117.69		6,450					(6,450)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/24/2015	04/25/2016	1,181	2,499,997	-2117.69		48,750		205		205	(48,545)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2015	04/27/2016	2,134	4,499,992	-2108.92		46,350					(46,350)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2015	04/27/2016	332	699,993	-2108.92		9,100		1		1	(9,099)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/27/2015	04/27/2016	474	1,000,000	-2108.92		19,300		691		691	(18,609)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/27/2015	04/27/2016	1,802	3,800,000	-2108.92		86,260		5,043		5,043	(81,217)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/27/2015	04/27/2016	285	600,009	-2108.92		19,620		1,732		1,732	(17,888)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2015	05/04/2016	6,195	13,100,006	-2114.49		133,620					(133,620)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2015	05/04/2016	473	1,000,006	-2114.49		13,400		11		11	(13,389)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	05/04/2015	05/04/2016	1,135	2,400,010	-2114.49		46,560		321		321	(46,239)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	8,894	18,500,001	-2080.15		186,850		144		144	(186,706)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/06/2015	05/06/2016	433	899,998	-2080.15		11,610		125		125	(11,485)						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/06/2015	05/06/2016	144	300,000	-2080.15		4,830		233		233	(4,597)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/06/2015	05/06/2016	817	1,700,000	-2080.15		32,130		2,606		2,606	(29,524)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/06/2015	05/06/2016	2,211	4,600,002	-2080.15		103,040		10,840		10,840	(92,200)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/06/2015	05/06/2016	192	399,992	-2080.15		13,040		2,265		2,265	(10,775)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	8,170	17,199,999	-2105.33		175,440		428		428	(175,012)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	285	599,998	-2105.33		7,800		92		92	(7,708)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2015	05/11/2016	617	1,299,999	-2105.33		25,740		1,091		1,091	(24,649)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/13/2015	05/13/2016	5,671	11,900,000	-2098.48		123,760		8,937		8,937	(114,823)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/13/2015	05/13/2016	286	600,000	-2098.48		8,100		234		234	(7,866)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/13/2015	05/13/2016	381	800,004	-2098.48		15,760		1,223		1,223	(14,537)						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 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/13/2015	05/13/2016	1,334	2,800,002	-2098.48		64,120		6,462		6,462	(57,658)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/13/2015	05/13/2016	286	599,997	-2098.48		19,260		2,797		2,797	(16,463)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2015	05/18/2016	6,246	13,300,005	-2129.2		136,990					(136,990)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2015	05/18/2016	423	899,992	-2129.2		11,790		46		46	(11,744)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/18/2015	05/18/2016	986	2,100,009	-2129.2		41,790		3,413		3,413	(38,377)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2015	05/20/2016	6,303	13,399,998	-2125.85		139,360					(139,360)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/20/2015	05/20/2016	235	500,000	-2125.85		6,550		30		30	(6,520)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	141	300,000	-2125.85		5,370		137		137	(5,233)						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	282	600,000	-2125.85		12,180		564		564	(11,616)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/20/2015	05/20/2016	1,270	2,700,000	-2125.85		61,290		4,136		4,136	(57,154)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/22/2015	05/25/2016	5,315	11,300,009	-2126.06		118,650					(118,650)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/22/2015	05/25/2016	376	799,994	-2126.06		10,800					(10,800)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/22/2015	05/25/2016	706	1,499,999	-2126.06		30,150		330		330	(29,820)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	7,639	16,199,994	-2120.79		166,860					(166,860)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	377	800,004	-2120.79		10,560					(10,560)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/28/2015	05/27/2016	472	999,995	-2120.79		20,000		65		65	(19,935)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/28/2015	05/27/2016	1,697	3,599,999	-2120.79		81,360		1,170		1,170	(80,190)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/28/2015	05/27/2016	236	499,997	-2120.79		16,200		788		788	(15,412)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	4,304	9,099,993	-2114.07		94,640		79		79	(94,562)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	568	1,200,010	-2114.07		15,840		96		96	(15,744)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	710	1,499,996	-2114.07		30,300		876		876	(29,424)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/03/2015	06/03/2016	142	300,008	-2114.07		7,050		316		316	(6,734)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/05/2015	06/06/2016	11,085	23,200,004	-2092.83		238,960		266		266	(238,694)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/05/2015	06/06/2016	621	1,300,003	-2092.83		17,290		172		172	(17,118)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/05/2015	06/06/2016	908	1,899,997	-2092.83		36,480		2,758		2,758	(33,722)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/05/2015	06/06/2016	1,386	2,899,993	-2092.83		65,250		6,740		6,740	(58,510)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/05/2015	06/06/2016	239	499,998	-2092.83		16,400		4,643		4,643	(11,757)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	3,848	8,100,010	-2105.2		83,430		202		202	(83,228)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	190	400,009	-2105.2		5,320		78		78	(5,242)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/10/2015	06/10/2016	998	2,100,000	-2105.2		34,020		1,122		1,122	(32,898)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	10,028	21,000,007	-2094.11		216,300		2,063		2,063	(214,237)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	525	1,099,994	-2094.11		14,960		386		386	(14,574)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/12/2015	06/13/2016	191	399,996	-2094.11		6,560		317		317	(6,243)						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/12/2015	06/13/2016	287	600,004	-2094.11		12,240		1,343		1,343	(10,897)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/12/2015	06/13/2016	1,289	2,699,999	-2094.11		61,560		8,656		8,656	(52,904)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2015	06/17/2016	2,809	5,900,010	-2100.44		61,950		887		887	(61,063)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/17/2015	06/17/2016	143	300,006	-2100.44		3,990		147		147	(3,843)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/17/2015	06/17/2016	381	800,000	-2100.44		13,120		2,409		2,409	(10,711)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/18/2015	06/17/2016	1,367	2,899,990	-2121.24		30,740		56		56	(30,684)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/18/2015	06/17/2016	283	599,993	-2121.24		9,960		426		426	(9,534)						100/0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/18/2015	06/17/2016	283	599,993	-2121.24		11,820		772		772	(11,048)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/18/2015	06/17/2016	754	1,600,009	-2121.24		36,640		3,445		3,445	(33,195)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/19/2015	06/20/2016	7,204	15,200,009	-2109.99		158,080		611		611	(157,469)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/19/2015	06/20/2016	284	599,997	-2109.99		7,500		128		128	(7,372)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/19/2015	06/20/2016	237	500,004	-2109.99		16,350		2,703		2,703	(13,647)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/24/2015	06/24/2016	3,557	7,500,008	-2108.58		78,750					(78,750)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/24/2015	06/24/2016	664	1,399,992	-2108.58		23,240		267		267	(22,973)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	2,569	5,399,993	-2102.31		56,700					(56,700)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	238	499,992	-2102.31		6,700		7		7	(6,693)						100/0001
S&P 500 Option - Ultra Ne	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/25/2015	06/24/2016	238	500,076	-2102.31		8,200		70		70	(8,130)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/25/2015	06/24/2016	1,094	2,299,990	-2102.31		51,980		3,629		3,629	(48,351)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/25/2015	06/24/2016	238	499,992	-2102.31		16,150		2,416		2,416	(13,734)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2015	06/27/2016	5,996	12,600,009	-2101.49		131,040		121		121	(130,919)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/26/2015	06/27/2016	333	700,006	-2101.49		9,450		86		86	(9,364)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	10,393	21,500,002	-2068.76		219,300		2,417		2,417	(216,883)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2015	07/06/2016	193	399,995	-2068.76		5,160		173		173	(4,987)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/06/2015	07/06/2016	580	1,200,005	-2068.76		19,200		1,870		1,870	(17,330)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2015	07/07/2016	7,111	14,799,992	-2081.34		152,440		879		879	(151,561)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2015	07/07/2016	288	600,009	-2081.34		7,860		175		175	(7,685)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/07/2015	07/07/2016	625	1,300,005	-2081.34		20,670		1,571		1,571	(19,099)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/07/2015	07/07/2016	1,345	2,800,006	-2081.34		61,880		9,691		9,691	(52,189)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2015	07/08/2016	8,331	17,300,010	-2076.62		178,190		2,852		2,852	(175,338)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2015	07/08/2016	385	799,997	-2076.62		10,480		472		472	(10,008)						100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2015	07/08/2016	29,278	60,800,007	-2076.62		1,793,600		303,257		303,257	(1,490,343)						100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2015	07/08/2016	3,034	6,300,008	-2076.62		204,750		39,280		39,280	(165,470)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	4,382	9,200,006	-2099.6		95,680		992		992	(94,688)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	238	499,999	-2099.6		6,650		187		187	(6,463)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2015	07/13/2016	333	700,007	-2099.6		11,690		590		590	(11,100)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/13/2015	07/13/2016	1,048	2,200,003	-2099.6		50,600		7,581		7,581	(43,019)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/13/2015	07/13/2016	381	799,990	-2099.6		24,080		4,250		4,250	(19,830)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	8,088	17,200,009	-2126.64		180,600		503		503	(180,097)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	423	899,994	-2126.64		12,420		149		149	(12,271)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/17/2015	07/18/2016	470	1,000,010	-2126.64		17,200		458		458	(16,742)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/20/2015	07/20/2016	4,229	9,000,007	-2128.28		98,100		227		227	(97,873)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/20/2015	07/20/2016	376	799,999	-2128.28		11,680		123		123	(11,557)						100/0001
S&P 500 Option - Ultra 3 a	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/20/2015	07/20/2016	470	1,000,000	-2128.28		17,300		404		404	(16,896)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/20/2015	07/20/2016	1,128	2,399,998	-2128.28		55,440		5,666		5,666	(49,774)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/20/2015	07/20/2016	282	600,005	-2128.28		17,940		2,485		2,485	(15,455)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/24/2015	07/26/2016	7,838	16,300,006	-2079.65		172,780		1,739		1,739	(171,041)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/24/2015	07/26/2016	192	400,000	-2079.65		5,880		165		165	(5,715)						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 - Liberty R	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/24/2015	07/26/2016	481	1,000,000	-2079.65		17,000		1,004		1,004	(15,996)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/27/2015	07/27/2016	4,498	9,299,997	-2067.64		100,440		1,502		1,502	(98,938)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/27/2015	07/27/2016	290	600,000	-2067.64		8,460		1,418		1,418	(7,042)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/27/2015	07/27/2016	871	1,800,005	-2067.64		41,580		8,114		8,114	(33,466)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/03/2015	08/03/2016	7,150	15,000,000	-2098.04		157,500		1,104		1,104	(156,396)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/03/2015	08/03/2016	715	1,499,994	-2098.04		21,000		535		535	(20,465)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/03/2015	08/03/2016	381	800,004	-2098.04		13,680		885		885	(12,795)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/05/2015	08/05/2016	810	1,700,009	-2099.84		18,190		66		66	(18,124)						100/0001
S&P 500 Option - Impact N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/05/2015	08/05/2016	286	600,008	-2099.84		8,520		131		131	(8,389)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/05/2015	08/05/2016	810	1,700,009	-2099.84		29,410		1,025		1,025	(28,385)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/05/2015	08/05/2016	1,524	3,200,009	-2099.84		74,560		9,843		9,843	(64,717)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/06/2015	08/05/2016	8,447	17,599,998	-2083.56		186,560		1,466		1,466	(185,094)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/11/2015	08/11/2016	6,382	13,299,993	-2084.07		139,650		2,944		2,944	(136,706)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2015	08/11/2016	336	699,997	-2084.07		9,940		672		672	(9,268)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2015	08/11/2016	816	1,699,997	-2084.07		28,900		2,998		2,998	(25,902)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/11/2015	08/11/2016	288	600,004	-2084.07		18,180		4,038		4,038	(14,142)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/12/2015	08/12/2016	623	1,300,005	-2086.05		13,910		279		279	(13,631)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/12/2015	08/12/2016	336	700,000	-2086.05		11,830		2,560		2,560	(9,270)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/12/2015	08/12/2016	1,630	3,399,990	-2086.05		78,880		15,681		15,681	(63,199)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/13/2015	08/12/2016	5,280	11,000,008	-2083.39		118,800		2,623		2,623	(116,177)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/18/2015	08/18/2016	5,913	12,399,990	-2096.92		132,680		1,903		1,903	(130,777)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/18/2015	08/18/2016	668	1,400,000	-2096.92		20,300		2,986		2,986	(17,314)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/18/2015	08/18/2016	334	700,000	-2096.92		12,250		2,312		2,312	(9,938)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/19/2015	08/19/2016	817	1,699,998	-2079.61		17,850		465		465	(17,385)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/19/2015	08/19/2016	914	1,899,994	-2079.61		32,490		3,805		3,805	(28,685)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	08/19/2015	08/19/2016	1,106	2,300,007	-2079.61		62,330		10,463		10,463	(51,867)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/20/2015	08/19/2016	6,386	13,000,000	-2035.73		139,100		37,645		37,645	(101,455)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/25/2015	08/25/2016	6,425	11,999,992	-1867.61		122,400		75,070		75,070	(47,330)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/25/2015	08/25/2016	535	999,993	-1867.61		13,600		9,801		9,801	(3,799)						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/25/2015	08/25/2016	696	1,300,000	-1867.61		21,840		22,185		22,185	345						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/26/2015	08/26/2016	721	1,400,000	-1940.51		15,260		10,026		10,026	(5,234)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/26/2015	08/26/2016	670	1,300,000	-1940.51		21,840		16,548		16,548	(5,292)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/26/2015	08/26/2016	1,391	2,700,006	-1940.51		68,850		54,148		54,148	(14,702)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/27/2015	08/26/2016	6,540	12,999,992	-1987.66		139,100		22,170		22,170	(116,930)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/27/2015	08/26/2016	302	599,995	-1987.66		18,060		9,647		9,647	(8,413)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	11,972	23,000,001	-1921.22		232,300		110,829		110,829	(121,471)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	260	499,998	-1921.22		6,350		3,791		3,791	(2,559)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/04/2015	09/06/2016	2,759	5,299,993	-1921.22		83,210		56,954		56,954	(26,256)						100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/04/2015	09/06/2016	312	599,997	-1921.22		13,080		11,256		11,256	(1,824)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/04/2015	09/06/2016	1,926	3,700,001	-1921.22		91,390		83,218		83,218	(8,172)						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 Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	6,731	13,200,004	-1961.05		137,280		62,119		62,119	(75,161)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	663	1,300,000	-1961.05		17,290		9,343		9,343	(7,947)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/11/2015	09/12/2016	1,530	2,999,995	-1961.05		48,900		29,805		29,805	(19,095)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/11/2015	09/12/2016	663	1,300,000	-1961.05		34,190		23,089		23,089	(11,101)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/11/2015	09/12/2016	306	600,003	-1961.05		17,640		12,188		12,188	(5,452)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/18/2015	09/16/2016	9,755	19,099,995	-1958.03		196,730		95,309		95,309	(101,421)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/18/2015	09/16/2016	1,073	2,100,007	-1958.03		35,700		21,941		21,941	(13,759)						100/0001
S&P 500 Option - GL New	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/18/2015	09/16/2016	255	500,003	-1958.03		11,600		7,891		7,891	(3,709)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/18/2015	09/16/2016	1,379	2,700,006	-1958.03		71,010		50,012		50,012	(20,998)						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/25/2015	09/23/2016	8,129	15,699,998	-1931.34		158,570		90,071		90,071	(68,499)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/25/2015	09/23/2016	880	1,700,004	-1931.34		27,540		17,360		17,360	(10,181)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/25/2015	09/23/2016	1,553	3,000,008	-1931.34		75,600		62,750		62,750	(12,850)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/25/2015	09/23/2016	311	600,067	-1931.34		17,040		14,712		14,712	(2,329)						100/0001
0089999 Call Options and Warrants - Hedging Other - Purchased Optio						X X X	X X X	X X X	X X X	20,566,028	64,819,660		25,226,452	X X X	25,226,452	(67,391,515)					X X X	X X X
0149999 Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	20,566,028	64,819,660		25,226,452	X X X	25,226,452	(67,391,515)					X X X	X X X
0369999 Subtotal - Call Options and Warrants - Purchased Options						X X X	X X X	X X X	X X X	20,566,028	64,819,660		25,226,452	X X X	25,226,452	(67,391,515)					X X X	X X X
0429999 Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	20,566,028	64,819,660		25,226,452	X X X	25,226,452	(67,391,515)					X X X	X X X
1409999 Subtotal - Hedging Other - Totals						X X X	X X X	X X X	X X X	20,566,028	64,819,660		25,226,452	X X X	25,226,452	(67,391,515)					X X X	X X X
1449999 Total						X X X	X X X	X X X	X X X	20,566,028	64,819,660		25,226,452	X X X	25,226,452	(67,391,515)					X X X	X X X

SCHEDULE DB - PART A - SECTION 1

(a)

Code	Description of Hedged Risk(s)
	NONE

(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 99.65%

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	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 for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1449999 Total						XXX	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
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Bank of America B4TYDEB6GKMZO031MB27	Y	Y	2,554,577	8,317,247		5,762,670	8,317,247		5,762,670		
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	2,067,181	2,626,292		559,111	2,626,292		559,111		
BNP Paribas ROMUWSFPU8MPRO8K5P83	Y	Y	513,939	211,243			211,243				
Credit Suisse Int E58DKGMJYYYJLN8C3868	Y	Y	4,729,976	5,351,386		621,410	5,351,386		621,410		
JP Morgan 7H6GLXDRUGQFU57RNE97	Y	Y	1,483	727,903		726,420	727,903		726,420		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	2,143,863	2,403,790		259,927	2,403,790		259,927		
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	4,514,389	5,588,591		1,074,202	5,588,591		1,074,202		
0299999 Total NAIC 1 Designation			16,525,408	25,226,452		9,003,740	25,226,452		9,003,740		
0999999 Gross Totals			16,525,408	25,226,452		9,003,740	25,226,452		9,003,740		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				25,226,452							

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	912828-WD-8	U S TREAS NTS 1.250% 10/31/18	1,699,390	1,685,000	X X X	10/31/2018	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	912828-MV-9	U S TREAS NTS 3.250% 3/31/17	846,300	813,000	X X X	3/31/2017	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	0000-00-0	Accrued Income	8,887		X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	U.S. Agency	912796-GD-5	U S TREAS BILLS 3/31/16	653,751	654,000	X X X	3/31/2016	V
Barclays	G5GSEF7VJP5I7OUK5573	U.S. Agency	912810-RA-8	U S TREAS INFL IDX 0.625% 2/15/43	776,444	921,771	X X X	2/15/2043	V
Barclays	G5GSEF7VJP5I7OUK5573	U.S. Agency	912828-H2-9	U S TREAS NTS 0.625% 12/31/16	635,249	634,000	X X X	12/31/2016	V
Barclays	G5GSEF7VJP5I7OUK5573	U.S. Agency	0000-00-0	Accrued Income	1,737		X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	U.S. Agency	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORGA	2	2	X X X		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	U.S. Agency	912828-PS-3	U S TREAS NTS 2.000% 1/31/16	512,222	509,000	X X X	1/31/2016	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	U.S. Agency	0000-00-0	Accrued Income	1,715		X X X		V
JP Morgan	7H6GLXDRUGQFU57RNE97	U.S. Agency	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORGA	1,483	1,483	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	U.S. Agency	4812A2-76-9	JPMORGAN FED MONEY MKT FD MORGA	4,729,919	4,729,919	X X X		V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	U.S. Agency	0000-00-0	Accrued Income	57		X X X		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	U.S. Agency	912796-GN-3	U S TREAS BILLS 5/26/16	2,143,863	2,145,000	X X X	5/26/2016	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31417B-AG-2	FNMA POOL #AB4506A 3.500% 2/01/42	2,752,184	2,631,856	X X X	2/1/2042	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	31419D-3F-6	FNMA POOL #AE3497A 4.000% 1/01/41	1,749,067	1,638,654	X X X	1/1/2041	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	0000-00-0	Accrued Income	13,138		X X X		V
0299999 Total Collateral Pledged to Reporting Entity					16,525,408	16,363,685	X X X	X X X	X X X

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of	Amount of	6	7	8	
			Rate	Interest Received	Interest Accrued at				
Depository		Code	of Interest	During Current Quarter	Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Moody National Bank	Galveston, TX			622		(26,346,139)	(22,664,163)	(15,091,936)	
Steiermarkische Bank	Hartberg, Austria					661,829	740,922	863,254	
Capital Bank	Port-au-Prince, Haiti					1,148,682	1,139,763	1,052,573	
Sogebel Bank	Port-au-Prince, Haiti		6.500	2,081	52	13,611	13,403	12,020	
Republic of Haiti	Port-au-Prince, Haiti					21,519	21,191	19,005	
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	248	74	175,323	(1,826,352)	272,582	X X X
0199999 Total - Open Depositories		X X X	X X X	2,951	126	(24,325,175)	(22,575,236)	(12,872,502)	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	2,951	126	(24,325,175)	(22,575,236)	(12,872,502)	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	7,240	7,240	7,240	X X X
0599999 Total		X X X	X X X	2,951	126	(24,317,935)	(22,567,996)	(12,865,262)	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
			NONE				
8699999 Total Cash Equivalents							