

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, 2016

LIFE AND ACCIDENT AND HEALTH

2016



66850201620100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2016
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

| | | | | | | | |
|--|---|----|----------------|---|--------------------|-----------------------------|--------------|
| NAIC Group Code | 0000 | , | 0000 | NAIC Company Code | 66850 | Employer's ID Number | 84-0467208 |
| | (Current Period) | | (Prior Period) | | | | |
| Organized under the Laws of | Colorado | | | State of Domicile or Port of Entry | Colorado | | |
| Country of Domicile | United States | | | | | | |
| Incorporated/Organized | July 16, 1956 | | | Commenced Business | June 28, 1957 | | |
| Statutory Home Office | 1675 Broadway #1200 | | | Denver, CO US 80202 | | | |
| | (Street and Number) | | | (City or Town, State, Country and Zip Code) | | | |
| Main Administrative Office | 850 East Anderson Lane | | | (Street and Number) | | | |
| | Austin, TX | US | 78752 | 512-836-1010 | | | |
| | (City or Town, State, Country and Zip Code) | | | (Area Code) | (Telephone Number) | | |
| Mail Address | 850 East Anderson Lane | | | Austin, TX US 78752 | | | |
| | (Street and Number or P.O. Box) | | | (City or Town, State, Country and Zip Code) | | | |
| Primary Location of Books and Records | 850 East Anderson Lane | | | Austin, TX | US | 78752 | 512-836-1010 |
| | (Street and Number) | | | (City or Town, State, Country and Zip Code) | (Area Code) | (Telephone Number) | |
| Internet Website Address | www.nationalwesternlife.com | | | | | | |
| Statutory Statement Contact | Bruce E. Wood | | | 512-719-2238 | | | |
| | (Name) | | | (Area Code) | (Telephone Number) | | (Extension) |
| | bwood@nationalwesternlife.com | | | 512-719-8538 | | | |
| | (E-Mail Address) | | | (Fax Number) | | | |

OFFICERS

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

VICE-PRESIDENTS

| Name | Title | Name | Title |
|--------------------------|---------------------------------------|------------------------|---------------------------------------|
| Brian Robert Bulakites # | Sr. VP - Chief Marketing Officer | Riad Hasan | Sr. VP - Chief Information 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 |
| Natalie Uhlig Anderson # | VP - Investments | Fabiola Amaro Best | VP - Life Underwriting & New Business |
| Daniel Rafael Calderon | VP - Client Services | James Dennis Egan | VP - Human Resources |
| Luis Vicente Freire | VP - International Sales Development | Paul Timothy Garofoli | VP - Domestic Marketing |
| Mark Douglas Gulas | VP - Associate Actuary | Doris Kruse | VP - Policy Benefits |
| Gina Byrne Miller | VP - Corporate Counsel | Lawrence Gregory Scott | VP - Actuarial Services |
| Bruce Edwin Wood | VP - Controller & Assistant Treasurer | Anthony John Zagar | VP - Domestic Marketing |
| | | | |
| | | | |

DIRECTORS OR TRUSTEES

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

State of Texas

County of Travis ss

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

| | | |
|--------------------------------|--|--------------------------|
| (Signature) | (Signature) | (Signature) |
| Kitty Kennedy Nelson | Rey Perez | Brian Mark Pribyl |
| (Printed Name) | (Printed Name) | (Printed Name) |
| 1. | 2. | 3. |
| President, COO & Chief Actuary | Sr. VP - Chief Legal Officer & Secretary | Sr. VP - CFO & Treasurer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me this
11th day of November, 2016

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

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 9,883,175,305 | | 9,883,175,305 | 9,870,487,457 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 282,043,700 | | 282,043,700 | 270,310,470 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 121,444,355 | | 121,444,355 | 70,678,722 |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ 0 encumbrances) | | | | 652,800 |
| 4.2 Properties held for the production of income (less \$ 0 encumbrances) | | | | 55,220 |
| 4.3 Properties held for sale (less \$ 0 encumbrances) | | | | |
| 5. Cash (\$ (22,029,065)), cash equivalents (\$ 47,361,259), and short-term investments (\$ 132,396,308) | 157,728,502 | | 157,728,502 | 65,005,872 |
| 6. Contract loans (including \$ 0 premium notes) | 59,218,259 | 458,946 | 58,759,313 | 61,745,754 |
| 7. Derivatives | 90,097,040 | | 90,097,040 | 38,408,768 |
| 8. Other invested assets | 300,760 | | 300,760 | 295,864 |
| 9. Receivables for securities | | | | 266,840 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 10,594,007,921 | 458,946 | 10,593,548,975 | 10,377,907,767 |
| 13. Title plants less \$ 0 charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 98,079,523 | | 98,079,523 | 93,389,356 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 947,108 | | 947,108 | 727,716 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) | 3,743,597 | | 3,743,597 | 3,346,156 |
| 15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 2,398,425 | | 2,398,425 | 3,700,369 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | | | 12,754,813 |
| 18.2 Net deferred tax asset | 94,334,084 | 50,393,618 | 43,940,466 | 47,115,074 |
| 19. Guaranty funds receivable or on deposit | 559,814 | | 559,814 | 655,713 |
| 20. Electronic data processing equipment and software | 34,896,891 | 33,858,481 | 1,038,410 | 498,726 |
| 21. Furniture and equipment, including health care delivery assets (\$ 0) | 635,394 | 635,394 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 250,000 | | 250,000 | |
| 24. Health care (\$ 0) and other amounts receivable | 8,215,966 | 8,215,966 | | |
| 25. Aggregate write-ins for other than invested assets | 6,255,790 | 1,637,483 | 4,618,307 | 4,545,599 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 10,844,324,513 | 95,199,888 | 10,749,124,625 | 10,544,641,289 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 10,844,324,513 | 95,199,888 | 10,749,124,625 | 10,544,641,289 |

| DETAILS OF WRITE-IN LINES | | | | |
|---|-----------|-----------|-----------|-----------|
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | | | | |
| 2501. Assets of non-qualified deferred compensation trust | 4,618,307 | | 4,618,307 | 4,545,599 |
| 2502. Prepaid general expenses | 967,900 | 967,900 | | |
| 2503. Non-vested defined contribution plan contribution | 341,538 | 341,538 | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 328,045 | 328,045 | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 6,255,790 | 1,637,483 | 4,618,307 | 4,545,599 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 | 2 |
|--|---------------------------|---------------------------|
| | Current Statement Date | December 31 Prior Year |
| 1. Aggregate reserve for life contracts \$ 9,159,076,044 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve) | 9,159,076,044 | 9,028,989,479 |
| 2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve) | 35,940 | 35,940 |
| 3. Liability for deposit-type contracts (including \$ 0 Modco Reserve) | 101,859,535 | 108,462,765 |
| 4. Contract claims: | | |
| 4.1 Life | 61,320,920 | 70,115,639 |
| 4.2 Accident and health | 143,820 | 99,589 |
| 5. Policyholders' dividends \$ 158 and coupons \$ 457 due and unpaid | 615 | 993 |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Dividends apportioned for payment (including \$ 0 Modco) | 49,046 | 50,817 |
| 6.2 Dividends not yet apportioned (including \$ 0 Modco) | | |
| 6.3 Coupons and similar benefits (including \$ 0 Modco) | 15,807 | 15,086 |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums | 284,670 | 258,903 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | | |
| 9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act | | |
| 9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 1,633,801 ceded | 1,633,801 | 2,594,092 |
| 9.4 Interest Maintenance Reserve | 9,147,545 | 8,384,843 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ 2,004,443, accident and health \$ 0 and deposit-type contract funds \$ 0 | 2,004,443 | 4,904,486 |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 15,938,334 | 12,681,725 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 840,033 | 1,285,041 |
| 15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses) | 11,301,613 | |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 1,834,449 | 1,999,221 |
| 17. Amounts withheld or retained by company as agent or trustee | 14,778,656 | 13,859,223 |
| 18. Amounts held for agents' account, including \$ 3,465,811 agents' credit balances | 3,465,811 | 3,394,470 |
| 19. Remittances and items not allocated | 13,511,916 | 12,375,836 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. Liability for benefits for employees and agents if not included above | 4,618,308 | 4,541,030 |
| 22. Borrowed money \$ 0 and interest thereon \$ 0 | | |
| 23. Dividends to stockholders declared and unpaid | 3,000,000 | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 74,932,673 | 67,179,988 |
| 24.02 Reinsurance in unauthorized and certified \$ (0) companies | | |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers | | |
| 24.04 Payable to parent, subsidiaries and affiliates | | |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | | |
| 24.08 Derivatives | | |
| 24.09 Payable for securities | 5,000,000 | 837,770 |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes \$ 0 and interest thereon \$ 0 | | |
| 25. Aggregate write-ins for liabilities | 34,246,429 | 31,371,271 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 9,519,040,408 | 9,373,438,207 |
| 27. From Separate Accounts statement | | |
| 28. Total liabilities (Lines 26 and 27) | 9,519,040,408 | 9,373,438,207 |
| 29. Common capital stock | 1,000,000 | 1,000 |
| 30. Preferred capital stock | | |
| 31. Aggregate write-ins for other than special surplus funds | | |
| 32. Surplus notes | | |
| 33. Gross paid in and contributed surplus | 43,063,401 | 44,062,401 |
| 34. Aggregate write-ins for special surplus funds | | |
| 35. Unassigned funds (surplus) | 1,186,020,816 | 1,127,139,681 |
| 36. Less treasury stock, at cost: | | |
| 36.1 0 shares common (value included in Line 29 \$ 0) | | |
| 36.2 0 shares preferred (value included in Line 30 \$ 0) | | |
| 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement) | 1,229,084,217 | 1,171,202,082 |
| 38. Totals of Lines 29, 30 and 37 | 1,230,084,217 | 1,171,203,082 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 10,749,124,625 | 10,544,641,289 |

| DETAILS OF WRITE-IN LINES | | |
|---|------------|------------|
| 2501. Additional benefit plans liability | 34,236,484 | 31,361,189 |
| 2502. Bills payable | 9,945 | 10,082 |
| 2503. | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 34,246,429 | 31,371,271 |
| 3101. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) | | |
| 3401. | | |
| 3402. | | |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) | | |

NONE

SUMMARY OF OPERATIONS

| | 1 | 2 | 3 |
|---|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| 1. Premiums and annuity considerations for life and accident and health contracts | 724,958,319 | 778,414,554 | 1,051,504,191 |
| 2. Considerations for supplementary contracts with life contingencies | | | |
| 3. Net investment income | 322,706,451 | 245,557,272 | 359,193,357 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 3,575,793 | 2,406,654 | 3,098,010 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | |
| 7. Reserve adjustments on reinsurance ceded | | | |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | |
| 8.2 Charges and fees for deposit-type contracts | 23 | 2 | 313,431 |
| 8.3 Aggregate write-ins for miscellaneous income | 35,958,951 | 28,390,484 | 40,860,495 |
| 9. Totals (Lines 1 to 8.3) | 1,087,199,537 | 1,054,768,966 | 1,454,969,484 |
| 10. Death benefits | 37,075,686 | 38,475,209 | 53,220,803 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 486,629 | 461,570 | 849,267 |
| 12. Annuity benefits | 220,219,575 | 238,052,727 | 316,367,584 |
| 13. Disability benefits and benefits under accident and health contracts | 1,761,851 | 1,491,898 | 2,184,615 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 48,698 | 49,154 | 70,228 |
| 15. Surrender benefits and withdrawals for life contracts | 475,139,539 | 423,196,616 | 585,897,773 |
| 16. Group conversions | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 2,741,531 | 3,037,304 | 3,974,274 |
| 18. Payments on supplementary contracts with life contingencies | 57,818 | 64,848 | 85,473 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 125,819,048 | 215,323,769 | 298,184,711 |
| 20. Totals (Lines 10 to 19) | 863,350,375 | 920,153,095 | 1,260,834,728 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 88,987,157 | 101,203,334 | 136,197,715 |
| 22. Commissions and expense allowances on reinsurance assumed | | | |
| 23. General insurance expenses | 43,102,496 | 33,874,057 | 44,048,552 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 4,335,150 | 4,406,768 | 5,712,395 |
| 25. Increase in loading on deferred and uncollected premiums | (482,554) | (268,427) | 37,547 |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | |
| 27. Aggregate write-ins for deductions | | | |
| 28. Totals (Lines 20 to 27) | 999,292,624 | 1,059,368,827 | 1,446,830,937 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 87,906,913 | (4,599,861) | 8,138,547 |
| 30. Dividends to policyholders | 33,697 | 35,485 | 47,304 |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 87,873,216 | (4,635,346) | 8,091,243 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | 25,743,631 | (2,550,612) | 2,271,463 |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 62,129,585 | (2,084,734) | 5,819,780 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,433,634) (excluding taxes of \$ 1,766,209 transferred to the IMR) | 3,162,435 | 1,555,335 | 1,239,792 |
| 35. Net income (Line 33 plus Line 34) | 65,292,020 | (529,399) | 7,059,572 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 1,171,203,082 | 1,185,642,678 | 1,185,642,678 |
| 37. Net income (Line 35) | 65,292,020 | (529,399) | 7,059,572 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0 | 11,725,739 | 12,970,574 | 4,096,970 |
| 39. Change in net unrealized foreign exchange capital gain (loss) | (493,529) | (247,690) | (191,231) |
| 40. Change in net deferred income tax | (3,781,263) | 1,172,040 | 4,096,671 |
| 41. Change in nonadmitted assets | 3,319,145 | 2,110,517 | (4,587,602) |
| 42. Change in liability for reinsurance in unauthorized and certified companies | | | |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | (4,267,515) | (4,267,515) | (5,680,966) |
| 44. Change in asset valuation reserve | (7,752,685) | (1,290,094) | 913,740 |
| 45. Change in treasury stock | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. Other changes in surplus in Separate Accounts Statement | | | |
| 48. Change in surplus notes | | | |
| 49. Cumulative effect of changes in accounting principles | (882,623) | | |
| 50. Capital changes: | | | |
| 50.1 Paid in | 999,000 | | (3,635,166) |
| 50.2 Transferred from surplus (Stock Dividend) | | | |
| 50.3 Transferred to surplus | | | |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | (999,000) | | 3,635,166 |
| 51.2 Transferred to capital (Stock Dividend) | | | |
| 51.3 Transferred from capital | | | |
| 51.4 Change in surplus as a result of reinsurance | | | |
| 52. Dividends to stockholders | (3,000,000) | | (19,054,261) |
| 53. Aggregate write-ins for gains and losses in surplus | (1,278,153) | (1,369,226) | (1,092,489) |
| 54. Net change in capital and surplus (Lines 37 through 53) | 58,881,136 | 8,549,207 | (14,439,596) |
| 55. Capital and surplus as of statement date (Lines 36 + 54) | 1,230,084,218 | 1,194,191,885 | 1,171,203,082 |

| DETAILS OF WRITE-IN LINES | | | |
|--|-------------|-------------|-------------|
| 08.301. Surrender charges | 34,955,491 | 28,897,814 | 41,347,644 |
| 08.302. Miscellaneous income | 983,460 | (507,330) | (487,149) |
| 08.303. Mortgage Loan Processing Fees | 20,000 | | |
| 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) | 35,958,951 | 28,390,484 | 40,860,495 |
| 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) | (1,278,153) | (1,369,226) | (1,092,489) |
| 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) | (1,278,153) | (1,369,226) | (1,092,489) |

CASH FLOW

| | 1 | 2 | 3 |
|--|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 723,889,516 | 781,440,079 | 1,054,204,576 |
| 2. Net investment income | 257,811,438 | 337,918,288 | 444,819,278 |
| 3. Miscellaneous income | 35,958,974 | 29,181,564 | 41,965,004 |
| 4. Total (Lines 1 to 3) | 1,017,659,928 | 1,148,539,931 | 1,540,988,858 |
| 5. Benefit and loss related payments | 743,140,903 | 699,450,992 | 944,898,006 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 126,834,745 | 141,263,401 | 188,966,535 |
| 8. Dividends paid to policyholders | 35,855 | 37,647 | 49,797 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses) | 2,019,780 | 20,686,770 | 20,694,428 |
| 10. Total (Lines 5 through 9) | 872,031,283 | 861,438,810 | 1,154,608,766 |
| 11. Net cash from operations (Line 4 minus Line 10) | 145,628,645 | 287,101,121 | 386,380,092 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 447,832,563 | 568,009,912 | 737,264,478 |
| 12.2 Stocks | | 1,016,000 | 4,111,125 |
| 12.3 Mortgage loans | 5,060,163 | 53,526,120 | 64,715,014 |
| 12.4 Real estate | 1,621,935 | | |
| 12.5 Other invested assets | | | 12,654,357 |
| 12.6 Net gains (or losses) on cash, cash equivalents and short-term investments | | | |
| 12.7 Miscellaneous proceeds | 13,272,596 | 84,596,449 | 87,935,365 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 467,787,257 | 707,148,481 | 906,680,339 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 453,985,204 | 1,087,477,622 | 1,309,930,117 |
| 13.2 Stocks | | | |
| 13.3 Mortgage loans | 55,757,544 | 3,865,810 | 17,265,811 |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | | | 195,220 |
| 13.6 Miscellaneous applications | 411,076 | 97,781,557 | 113,109,437 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 510,153,824 | 1,189,124,989 | 1,440,500,585 |
| 14. Net increase (or decrease) in contract loans and premium notes | (2,739,177) | (2,033,666) | (1,687,536) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (39,627,390) | (479,942,842) | (532,132,710) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | | | |
| 16.2 Capital and paid in surplus, less treasury stock | | | |
| 16.3 Borrowed funds | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (8,202,241) | (10,745,427) | (17,444,210) |
| 16.5 Dividends to stockholders | | | 3,500,000 |
| 16.6 Other cash provided (applied) | (5,076,384) | (1,363,560) | (8,057,452) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (13,278,625) | (12,108,987) | (29,001,662) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 92,722,630 | (204,950,708) | (174,754,280) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 65,005,872 | 239,760,152 | 239,760,152 |
| 19.2 End of period (Line 18 plus Line 19.1) | 157,728,502 | 34,809,444 | 65,005,872 |

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

| | | | |
|---------|--|--|--|
| 20.0001 | | | |
| 20.0002 | | | |
| 20.0003 | | | |

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1 | 2 | 3 |
|--|-------------------------|-----------------------|---------------------------------|
| | Current Year to Date | Prior Year to Date | Prior Year Ended December 31 |
| 1. Industrial life | | | |
| 2. Ordinary life insurance | 200,328,893 | 219,581,802 | 298,411,357 |
| 3. Ordinary individual annuities | 536,867,150 | 570,679,612 | 769,117,009 |
| 4. Credit life (group and individual) | | | |
| 5. Group life insurance | | | |
| 6. Group annuities | 517,602 | 818,552 | 993,755 |
| 7. A & H - group | 1,718,154 | 1,428,168 | 2,108,997 |
| 8. A & H - credit (group and individual) | | | |
| 9. A & H - other | 1,781 | 2,177 | 2,548 |
| 10. Aggregate of all other lines of business | | | |
| 11. Subtotal | 739,433,580 | 792,510,311 | 1,070,633,666 |
| 12. Deposit-type contracts | 2,341,429 | 3,460,061 | 4,898,693 |
| 13. Total | 741,775,009 | 795,970,372 | 1,075,532,359 |

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

NONE

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

For the nine months ended September 30, 2016, there were no differences in net income or capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado.

| | State of Domicile | 2016 | 2015 |
|---|----------------------|-------------------------|----------------------|
| <u>NET INCOME</u> | | | |
| 1. National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 2) | CO | \$ 65,292,020 | 7,059,572 |
| 2. State Prescribed Practices that increase/(decrease) NAIC SSAP: | CO | - | - |
| 3. State Permitted Practices that increase/(decrease) NAIC SSAP: | CO | - | - |
| 4. NAIC SSAP (1-2-3=4) | CO | <u>\$ 65,292,020</u> | <u>7,059,572</u> |
| <u>SURPLUS</u> | | | |
| 5. National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2) | CO | \$ 1,230,084,217 | 1,171,203,082 |
| 6. State Prescribed Practices that increase/(decrease) NAIC SSAP: Valuation allowance for mortgage loans | CO | - | - |
| 7. State Permitted Practices that increase/(decrease) NAIC SSAP: | CO | - | - |
| 8. NAIC SSAP (5-6-7=8) | CO | <u>\$ 1,230,084,217</u> | <u>1,171,203,082</u> |

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

No change

C. Accounting Policy

1-5. No significant 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. Additionally, securities rated by the NAIC's Securities Valuation Office with a designation of 3 or greater are reported at the lower of amortized cost or fair value.

7-13 No change

D. Going Concern

Not applicable

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

At September 30, 2016, share based liabilities have been recorded at fair value per SSAP No. 104R versus the intrinsic value previously used. The cumulative effect of the method change as of January 1, 2016 was a reduction of \$882,623 to surplus.

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

No Change

B. Debt Restructuring

No change

C. Reverse Mortgages

None

D. Loan-Backed Securities

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

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

4 The Company holds impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss. This includes securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains. The following table represents these balances at September 30, 2016:

(a) The aggregate amount of unrealized losses:

| | | |
|--|----|---------|
| 1. Less than 12 months in an unrealized loss position | \$ | 104,207 |
| 2. Greater than 12 months in an unrealized loss position | \$ | 110,908 |

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

| | | |
|--|----|------------|
| 1. Less than 12 months in an unrealized loss position | \$ | 18,377,948 |
| 2. Greater than 12 months in an unrealized loss position | \$ | 9,308,174 |

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

For the nine months ended September 30, 2016, the Company sold the two properties it owned. One property, located in Austin, Texas, was sold for a gain of \$875,392 and the other property located in Freeport, Texas, was sold for a gain of \$38,957.

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

H. Restricted Assets

No change

I. Working Capital Finance Investments

None

J. Offsetting and Netting Assets and Liabilities

None

K. Structured Notes

None

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

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

NOTES TO FINANCIAL STATEMENTS

7. INVESTMENT INCOME

- A. No change
B. No change

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

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

D-N. No change

11. DEBT

- A. No change
B. FHLB (Federal Home Loan Bank) Agreements

The Company has no debt outstanding.

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

A. Defined Benefit Plans

(4)

| | Pension Benefits | | Other Benefits | | Special or Contractual Benefits per SSAP No. 11 | |
|--|--------------------|-------------------|--------------------|-------------------|---|-------------------|
| | September 30, 2016 | December 31, 2015 | September 30, 2016 | December 31, 2015 | September 30, 2016 | December 31, 2015 |
| Service cost | \$ 407,081 | 461,584 | \$ - | - | \$ - | - |
| Interest cost | 1,543,656 | 1,859,097 | 90,428 | 130,382 | - | - |
| Expected return on plan assets | (911,744) | (1,320,711) | - | - | - | - |
| Amortization of unrecognized transition obligation or transition asset | - | - | - | - | - | - |
| Amount of recognized gains and losses | 2,111,357 | 2,340,463 | - | 60,186 | - | - |
| Amount of prior service cost recognized | 44,372 | 61,077 | 77,328 | 103,104 | - | - |
| Amount of gain or loss recognized due to settlement or curtailment | - | - | - | - | - | - |
| Total net periodic benefit cost | \$ 3,194,722 | 3,401,510 | \$ 167,756 | 293,672 | \$ - | - |

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

(1) Effective May 16, 2016, the Company's Board of Directors authorized the change in the par value of the common stock from \$.01 per share to \$10.00 per share which resulted in a transfer of \$999,000 and paid in capital to capital stock.

(2) - (3) No change

(4) National Western declared an ordinary cash dividend of \$3.0 million payable to its sole shareholder, NWLGI, on August 19, 2016. The cash dividend was subsequently paid on October 3, 2016.

(5) - (13) No change

14. CONTINGENCIES

A. Contingent Commitments

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

B. Assessments

No change

C. Gain Contingencies

None

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

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

E. Joint and Several Liabilities

None

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

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

On October 26, 2011 the Brazilian Superintendence of Private Insurance (“SUSEP”) attempted to serve National Western with a subpoena regarding an administrative proceeding initiated by SUSEP in which it alleged that National Western was operating as an insurance company in Brazil without due authorization. National Western had been informed that SUSEP was attempting to impose a penal fine, based on currency exchange rates at that time, of approximately \$6.0 billion on the company. SUSEP unsuccessfully attempted to serve National Western with notice regarding this matter. National Western does not transact business in Brazil and has no officers, employees, property, or assets in Brazil. National Western believes that SUSEP has no jurisdiction over the company, that SUSEP’s attempts at service of process were invalid, and that any penal fine would be unenforceable. In addition, due to a new law recently enacted in Brazil the penal fine has been limited to 3 million reais (approximately \$960,000 based on current exchange rates). For the reasons described above, the Company does not believe that this matter meets the definition of a material pending legal proceeding as such term is defined in Item 103 of Regulation S-K. However, the Company had included the foregoing description solely due to the amount of the fine initially sought by SUSEP. National Western will continue its discussions with SUSEP in an effort to resolve this matter. No conclusion can be drawn at this time as to the outcome of these discussions, or whether they will continue, or how any such outcome may impact the Company’s business, results of operations, or financial condition. However, in light of the pendency of discussions with Brazilian authorities, National Western has ceased accepting new applications from residents in Brazil.

National Western was the named defendant in the case of Damaris Maldonado Vinas, et al. vs. National Western Life Insurance, in which the plaintiffs, after National Western had paid the death benefits to the beneficiary (Francisco Iglesias-Alvarez) upon the annuitant’s (Carlos Iglesias-Alvarez) death, sought to annul two annuity policies issued by National Western at the behest of Carlos Iglesias-Alvarez and which named Francisco Iglesias-Alvarez as their beneficiary. On March 31, 2016, the United States District Court for the District of Puerto Rico (the “Court”) issued its Opinion and Order on the pending Motions for Summary Judgment submitted by the parties, and therein denied National Western’s motion and granted plaintiffs’ motion voiding the two annuities and requesting a refund of the premiums paid (\$2.9 million). National Western vigorously defended the case and believes that the Court’s Opinion and Order is contrary to applicable law. As such, National Western filed a Motion for Reconsideration of Opinion and Order and Corresponding Judgment with the Court on April 27, 2016, which the Court denied on May 5, 2016. National Western filed its Appeal Brief on September 12, 2016.

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

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

15. LEASES

No change

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

The Company had commitments to purchase investment securities totaling \$5,000,000 and \$837,770 in the normal course of business at September 30, 2016 and December 31, 2015, respectively, which are accrued on the balance sheet.

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENT

A. Assets Measured at Fair Value on a Recurring Basis

(1) Fair value measurements at reporting date:

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Total |
|---|-------------------|-----------|--------------------|--------------------|
| a. Assets at fair value | | | | |
| Perpetual Preferred stock | | | | |
| Industrial and Misc | \$ - | - | - | - |
| Parent, Subsidiaries and Affiliates | - | - | - | - |
| Total Perpetual Preferred Stocks | - | - | - | - |
| Bonds | | | | |
| U.S. Governments | - | - | - | - |
| Industrial and Misc | - | - | - | - |
| Hybrid Securities | - | - | - | - |
| Parent, Subsidiaries and Affiliates | - | - | - | - |
| Total Bonds | - | - | - | - |
| Common Stock | | | | |
| Industrial and Misc | 380,494 | - | - | 380,494 |
| Parent, Subsidiaries and Affiliates | - | - | 281,663,206 | 281,663,206 |
| Total Common Stocks | 380,494 | - | 281,663,206 | 282,043,700 |
| Derivative assets | | | | |
| Interest rate contracts | - | - | 90,097,040 | 90,097,040 |
| Foreign exchange contracts | - | - | - | - |
| Credit contracts | - | - | - | - |
| Commodity futures contracts | - | - | - | - |
| Commodity forward contracts | - | - | - | - |
| Total Derivatives | - | - | 90,097,040 | 90,097,040 |
| Separate account assets | | | | |
| Total assets at fair value | \$ 380,494 | - | 371,760,246 | 372,140,740 |
| b. Liabilities at fair value | | | | |
| Policyholder account balances | - | - | 96,094,905 | 96,094,905 |
| Other liabilities | - | - | 4,641,068 | 4,641,068 |
| Total liabilities at fair value | \$ - | - | 100,735,973 | 100,735,973 |

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

| Description | Beginning Balance at 01/01/2016 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 9/30/2016 |
|--|---------------------------------------|---------------------------|--------------------------------|---|---|-------------------|----------------|----------|---------------------|--------------------------------|
| a. Assets: | | | | | | | | | | |
| Loan-Backed and Structured Securities (NAIC 3-6) | | | | | | | | | | |
| Residential Mortgage-Backed Securities | \$ - | - | - | - | - | - | - | - | - | - |
| Commercial Mortgage-Backed Securities | - | - | - | - | - | - | - | - | - | - |
| Derivatives | 38,408,768 | - | - | 8,306,817 | - | 56,387,210 | - | - | (13,005,755) | 90,097,040 |
| Credit Contracts | - | - | - | - | - | - | - | - | - | - |
| Other Fund Investments | | | | | | | | | | |
| Hedge Fund High-Yield Debt Securities | - | - | - | - | - | - | - | - | - | - |
| Private Equity | - | - | - | - | - | - | - | - | - | - |
| Common Stock | 269,972,140 | - | - | - | 11,691,066 | - | - | - | - | 281,663,206 |
| Total Assets | \$ 308,380,908 | - | - | 8,306,817 | 11,691,066 | 56,387,210 | - | - | (13,005,755) | 371,760,246 |
| b. Liabilities: | | | | | | | | | | |
| Policyholder account balances | \$ 58,358,881 | - | - | (5,645,431) | - | 56,387,210 | - | - | (13,005,755) | 96,094,905 |
| Other liabilities | 4,487,027 | - | - | (1,275,465) | 882,623 | - | 656,343 | - | (109,460) | 4,641,068 |
| Total Liabilities | \$ 62,845,908 | - | - | (6,920,896) | 882,623 | 56,387,210 | 656,343 | - | (13,115,215) | 100,735,973 |

(3) No significant change

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

NOTES TO FINANCIAL STATEMENTS

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

(5) Refer to note 20(4) above

B. None

C.

| Type of Financial Instrument | September 30, 2016 | | | | | |
|---------------------------------|----------------------|-----------------|-------------|----------------|-------------|----------------------------------|
| | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
| Bonds | \$ 10,473,114,118 | 9,883,175,305 | - | 10,473,114,118 | - | - |
| Common stock | \$ 282,043,700 | 282,043,700 | 380,494 | - | 281,663,206 | - |
| Mortgage loans | \$ 238,168,000 | 121,444,355 | - | - | 238,168,000 | - |
| Other invested assets | \$ 12,432,976 | 195,220 | - | - | 12,432,976 | - |
| Cash and short-term investments | \$ 157,728,502 | 157,728,502 | 157,728,502 | - | - | - |
| Contract loans | \$ 113,289,678 | 58,759,313 | - | - | 113,289,678 | - |
| Derivatives | \$ 90,097,040 | 90,097,040 | - | - | 90,097,040 | - |
| Policyholder account balances | \$ 96,094,905 | 96,094,905 | - | - | 96,094,905 | - |

D. Not applicable

21. OTHER ITEMS

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring

The Company has not entered into any troubled debt restructuring.

C. Other Disclosures

No change

D. Business Interruption Insurance Recoveries

The Company had no recoveries from business interruption insurance.

E. State Transferable and Non-transferable Tax Credits

The Company had no transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

No change

G. Retained Assets

None

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through 8/8/2016 for the statutory statement issued on 8/8/2016.

None

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through 8/8/2016 for the statutory statement issued on 8/8/2016.

None

23. REINSURANCE

No change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No change

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

No change

26. INTERCOMPANY POOLING ARRANGEMENTS

NOTES TO FINANCIAL STATEMENTS

No change

27. STRUCTURED SETTLEMENTS

No change

28. HEALTH CARE RECEIVABLES

A. No change

B. No change

29. PARTICIPATING POLICIES

No change

30. PREMIUM DEFICIENCY RESERVES

No change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No change

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

No change

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No change

34. SEPARATE ACCOUNTS

No change

35. LOSS/CLAIM ADJUSTMENT EXPENSES

No change

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 04/15/2016

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
 Colorado Division of Insurance

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

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

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

GENERAL INTERROGATORIES

7.2 If yes, give full information

.....

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

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

.....

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

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

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

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

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

Yes [X] No []

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

.....

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

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

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

14.2 If yes, please complete the following:

| | 1 | 2 |
|--|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$ _____ | \$ _____ |
| 14.22 Preferred Stock | \$ _____ | \$ _____ |
| 14.23 Common Stock | \$ 269,972,140 | \$ 281,663,206 |
| 14.24 Short-Term Investments | \$ _____ | \$ _____ |
| 14.25 Mortgage Loans on Real Estate | \$ _____ | \$ _____ |
| 14.26 All Other | \$ _____ | \$ _____ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 269,972,140 | \$ 281,663,206 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ _____ | \$ _____ |

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

| 1 Central Registration Depository | 2 Name(s) | 3 Address |
|--|--------------|--------------|
| | | |

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

Yes [X] No []

18.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

| | | |
|------|--|------------------|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | 1 Amount |
| 1.1 | Long-Term Mortgages in Good Standing | |
| 1.11 | Farm Mortgages | \$ _____ |
| 1.12 | Residential Mortgages | \$ _____ |
| 1.13 | Commercial Mortgages | \$ 121,444,355 |
| 1.14 | Total Mortgages in Good Standing | \$ 121,444,355 |
| 1.2 | Long-Term Mortgages in Good Standing with Restructured Terms | |
| 1.21 | Total Mortgages in Good Standing with Restructured Terms | \$ _____ |
| 1.3 | Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months | |
| 1.31 | Farm Mortgages | \$ _____ |
| 1.32 | Residential Mortgages | \$ _____ |
| 1.33 | Commercial Mortgages | \$ _____ |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | \$ _____ |
| 1.4 | Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 | Farm Mortgages | \$ _____ |
| 1.42 | Residential Mortgages | \$ _____ |
| 1.43 | Commercial Mortgages | \$ _____ |
| 1.44 | Total Mortgages in Process of Foreclosure | \$ _____ |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$ 121,444,355 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 | Farm Mortgages | \$ _____ |
| 1.62 | Residential Mortgages | \$ _____ |
| 1.63 | Commercial Mortgages | \$ _____ |
| 1.64 | Total Mortgages Foreclosed and Transferred to Real Estate | \$ _____ |
| 2. | Operating Percentages: | |
| 2.1 | A&H loss percent | _____ % |
| 2.2 | A&H cost containment percent | _____ % |
| 2.3 | A&H expense percent excluding cost containment expenses | _____ % |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [] No [X] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date. | \$ _____ |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [] No [X] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date. | \$ _____ |

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1 NAIC Company Code | 2 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

| States, Etc. | 1 | Direct Business Only | | | | | | |
|--|--------|----------------------|------------------------------|-----------------------------|--|---------------------------|--------------------------------|-----------------------------|
| | | Active Status | Life Contracts | | 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5 Other Considerations | 6 Total Columns 2 Through 5 | 7 Deposit-Type Contracts |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | | | | |
| 1. Alabama | AL | | 919,388 | 2,786,667 | | 3,706,055 | | |
| 2. Alaska | AK | L | 14,081 | | | 14,081 | 21,650 | |
| 3. Arizona | AZ | L | 4,054,127 | 38,549,730 | | 42,603,857 | | |
| 4. Arkansas | AR | L | 1,213,971 | 5,100,062 | | 6,314,033 | | |
| 5. California | CA | L | 12,651,948 | 94,896,936 | | 107,548,884 | 208,287 | |
| 6. Colorado | CO | L | 2,120,822 | 12,925,054 | | 15,045,876 | 362,054 | |
| 7. Connecticut | CT | L | 591,121 | 653,327 | | 1,244,448 | | |
| 8. Delaware | DE | L | 233,881 | 2,203 | | 236,084 | | |
| 9. District of Columbia | DC | L | 154,058 | 7,063 | | 161,121 | | |
| 10. Florida | FL | L | 9,294,718 | 55,986,421 | 1,781 | 65,282,920 | | |
| 11. Georgia | GA | L | 1,787,164 | 12,437,636 | | 14,224,800 | 317,064 | |
| 12. Hawaii | HI | L | 468,232 | 720,310 | | 1,188,542 | | |
| 13. Idaho | ID | L | 477,373 | 2,478,830 | | 2,956,203 | | |
| 14. Illinois | IL | L | 4,779,369 | 11,717,426 | | 16,496,795 | 193,461 | |
| 15. Indiana | IN | L | 2,415,687 | 2,774,740 | | 5,190,427 | | |
| 16. Iowa | IA | L | 873,086 | 6,539,623 | | 7,412,709 | | |
| 17. Kansas | KS | L | 839,433 | 17,243,492 | | 18,082,925 | 48,844 | |
| 18. Kentucky | KY | L | 3,558,172 | 8,559,680 | | 12,117,852 | 138,427 | |
| 19. Louisiana | LA | L | 2,428,575 | 7,140,328 | | 9,568,903 | | |
| 20. Maine | ME | L | 201,372 | 1,669,774 | | 1,871,146 | | |
| 21. Maryland | MD | L | 1,145,534 | 11,597,145 | | 12,742,679 | | |
| 22. Massachusetts | MA | L | 630,772 | 334,181 | | 964,953 | | |
| 23. Michigan | MI | L | 4,217,120 | 51,607,015 | | 55,824,135 | | |
| 24. Minnesota | MN | L | 1,450,649 | 2,555,426 | | 4,006,075 | | |
| 25. Mississippi | MS | L | 305,686 | 4,919,426 | | 5,225,112 | | |
| 26. Missouri | MO | L | 1,180,458 | 16,337,470 | | 17,517,928 | | |
| 27. Montana | MT | L | 871,505 | 422,098 | | 1,293,603 | | |
| 28. Nebraska | NE | L | 703,596 | 9,748,067 | | 10,451,663 | 200,000 | |
| 29. Nevada | NV | L | 684,900 | 802,877 | | 1,487,777 | | |
| 30. New Hampshire | NH | L | 105,850 | 4,092,580 | | 4,198,430 | | |
| 31. New Jersey | NJ | L | 454,365 | 1,570,122 | | 2,024,487 | | |
| 32. New Mexico | NM | L | 259,533 | 6,926,152 | | 7,185,685 | | |
| 33. New York | NY | N | 329,307 | 614,337 | | 943,644 | | |
| 34. North Carolina | NC | L | 2,033,233 | 15,658,671 | | 17,691,904 | 151,546 | |
| 35. North Dakota | ND | L | 2,321,050 | 996,260 | | 3,317,310 | | |
| 36. Ohio | OH | L | 8,708,643 | 11,479,365 | | 20,188,008 | 40,000 | |
| 37. Oklahoma | OK | L | 1,958,659 | 15,501,299 | | 17,459,958 | | |
| 38. Oregon | OR | L | 191,239 | 637,362 | | 828,601 | | |
| 39. Pennsylvania | PA | L | 1,738,369 | 7,635,371 | | 9,373,740 | 45,000 | |
| 40. Rhode Island | RI | L | 11,138 | 860,140 | | 871,278 | | |
| 41. South Carolina | SC | L | 835,213 | 1,101,714 | | 1,936,927 | | |
| 42. South Dakota | SD | L | 1,407,133 | 2,029,363 | | 3,436,496 | | |
| 43. Tennessee | TN | L | 4,840,820 | 24,210,602 | | 29,051,422 | | |
| 44. Texas | TX | L | 14,526,984 | 11,621,079 | 1,672,080 | 27,820,143 | 610,096 | |
| 45. Utah | UT | L | 574,869 | 1,409,264 | | 1,984,133 | | |
| 46. Vermont | VT | L | 4,222 | 274,917 | | 279,139 | | |
| 47. Virginia | VA | L | 923,797 | 5,657,523 | | 6,581,320 | | |
| 48. Washington | WA | L | 289,544 | 1,779,785 | | 2,069,329 | | |
| 49. West Virginia | WV | L | 93,496 | 2,086,515 | | 2,180,011 | | |
| 50. Wisconsin | WI | L | 1,394,596 | 8,641,675 | | 10,036,271 | | |
| 51. Wyoming | WY | L | 37,111 | 61,946 | | 99,057 | | |
| 52. American Samoa | AS | L | 199,189 | 658 | | 199,847 | | |
| 53. Guam | GU | L | 44,750 | 94,043 | | 138,793 | | |
| 54. Puerto Rico | PR | L | 404,347 | 26,539,041 | | 26,943,388 | | |
| 55. US Virgin Islands | VI | L | 127,891 | 549,079 | | 676,970 | | |
| 56. Northern Mariana Islands | MP | L | 5,742 | | | 5,742 | | |
| 57. Canada | CAN | N | 168,596 | | | 168,596 | | |
| 58. Aggregate Other Alien | OT | X X X | 96,305,377 | 4,844,861 | | 101,150,238 | 5,000 | |
| 59. Subtotal | (a) 54 | | 200,561,861 | 537,386,731 | 1,673,861 | 739,622,453 | 2,341,429 | |
| 90. Reporting entity contributions for employee benefits plans | X X X | | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | X X X | | | | | | | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | X X X | | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | X X X | | | | | | | |
| 94. Aggregate other amounts not allocable by State | X X X | | | | | | | |
| 95. Totals (Direct Business) | X X X | | 200,561,861 | 537,386,731 | 1,673,861 | 739,622,453 | 2,341,429 | |
| 96. Plus Reinsurance Assumed | X X X | | | | | | | |
| 97. Totals (All Business) | X X X | | 200,561,861 | 537,386,731 | 1,673,861 | 739,622,453 | 2,341,429 | |
| 98. Less Reinsurance Ceded | X X X | | 15,732,938 | | | 15,732,938 | | |
| 99. Totals (All Business) less Reinsurance Ceded | X X X | | 184,828,923 | 537,386,731 | 1,673,861 | 723,889,515 | 2,341,429 | |

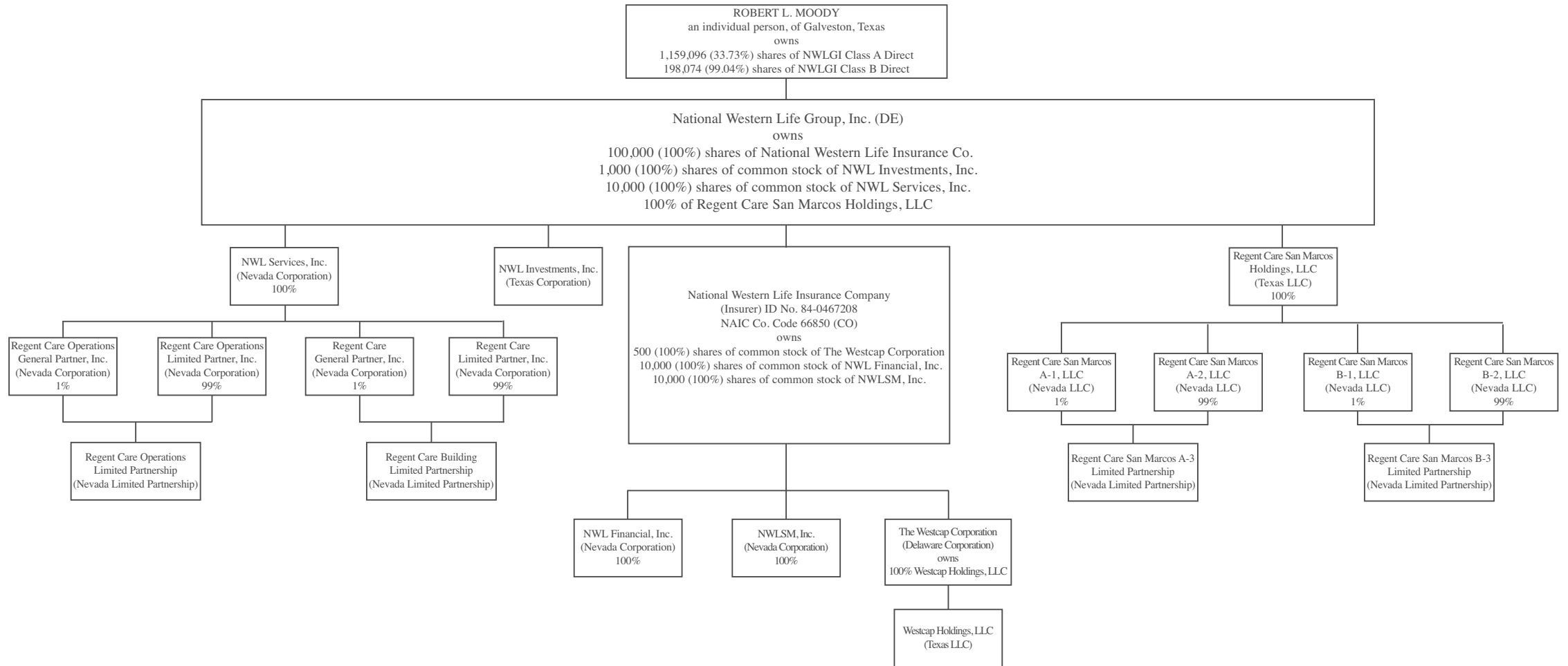
| DETAILS OF WRITE-INS | | | | | | | | |
|--|-------|--|-------------|-----------|--|-------------|-------|--|
| 58001. BRA BRAZIL | X X X | | 17,531,850 | | | 17,531,850 | | |
| 58002. VEN VENEZUELA | X X X | | 14,048,818 | 17,512 | | 14,066,330 | | |
| 58003. TWN TAIWAN | X X X | | 10,688,766 | 712 | | 10,689,478 | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | X X X | | 54,035,943 | 4,826,637 | | 58,862,580 | 5,000 | |
| 58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) | X X X | | 96,305,377 | 4,844,861 | | 101,150,238 | 5,000 | |
| 9401. | X X X | | NONE | | | | | |
| 9402. | X X X | | NONE | | | | | |
| 9403. | X X X | | NONE | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | X X X | | NONE | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above) | X X X | | NONE | | | | | |

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

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| Asterik | Explanation |
|---------|--|
| 0 | <p style="text-align: center;">NONE</p> |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



66850201649000103



66850201636500103



66850201644500103



66850201644700103

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. Utilities & other deposits | 288,713 | 288,713 | | |
| 2505. Returned Checks and collection items | 33,458 | 33,458 | | |
| 2506. Bills Receivable | 3,224 | 3,224 | | |
| 2507. Prepaid Commission | 2,650 | 2,650 | | |
| 2508. Cash Advances | | | | |
| 2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598) | 328,045 | 328,045 | | |

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN | 1 Active Status | Direct Business Only | | | | | |
|---|-----------------------|---------------------------------|--------------------------------|--|------------------------------|--------------------------------------|--------------------------------|
| | | Life Contracts | | 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5 Other Considerations | 6 Total Columns 2 Through 5 | 7 Deposit-Type Contracts |
| | | 2 Life Insurance Premiums | 3 Annuity Considerations | | | | |
| 58004. CHL CHILE | X X X | 9,086,318 | 4,003 | | | 9,090,321 | |
| 58005. PER PERU | X X X | 9,017,045 | | | | 9,017,045 | |
| 58006. ARG ARGENTINA | X X X | 7,599,268 | 49,105 | | | 7,648,373 | 5,000 |
| 58007. COL COLOMBIA | X X X | 6,414,743 | 158,200 | | | 6,572,943 | |
| 58008. ECU ECUADOR | X X X | 5,670,525 | 8,050 | | | 5,678,575 | |
| 58009. ZZZ OTHER ALIEN (EUROPEAN MILITARY) | X X X | 499,083 | 4,588,832 | | | 5,087,915 | |
| 58010. HTI HAITI | X X X | 3,934,231 | 3,014 | | | 3,937,245 | |
| 58011. RUS RUSSIA | X X X | 1,847,192 | | | | 1,847,192 | |
| 58012. PHL PHILIPPINES | X X X | 1,257,474 | | | | 1,257,474 | |
| 58013. SLV EL SALVADOR | X X X | 1,195,577 | | | | 1,195,577 | |
| 58014. BOL BOLIVIA | X X X | 910,068 | | | | 910,068 | |
| 58015. DOM DOMINICAN REPUBLIC | X X X | 875,394 | | | | 875,394 | |
| 58016. MEX MEXICO | X X X | 849,809 | | | | 849,809 | |
| 58017. URY URUGUAY | X X X | 819,507 | | | | 819,507 | |
| 58018. HND HONDURAS | X X X | 552,816 | | | | 552,816 | |
| 58019. CRI COSTA RICA | X X X | 531,807 | | | | 531,807 | |
| 58020. GTM GUATEMALA | X X X | 524,177 | | | | 524,177 | |
| 58021. NIC NICARAGUA | X X X | 443,546 | | | | 443,546 | |
| 58022. KAZ KAZAKHSTAN | X X X | 397,839 | | | | 397,839 | |
| 58023. PAN REPUBLIC OF PANAMA | X X X | 224,262 | | | | 224,262 | |
| 58024. PRY PARAGUAY | X X X | 167,433 | | | | 167,433 | |
| 58025. PRT PORTUGAL | X X X | 133,055 | | | | 133,055 | |
| 58026. CHN CHINA | X X X | 105,059 | 400 | | | 105,459 | |
| 58027. ESP SPAIN | X X X | 99,816 | | | | 99,816 | |
| 58028. BEL BELGIUM | X X X | 91,154 | | | | 91,154 | |
| 58029. UKR UKRAINE | X X X | 89,575 | | | | 89,575 | |
| 58030. AUS AUSTRALIA | X X X | 75,949 | 9,000 | | | 84,949 | |
| 58031. IDN INDONESIA | X X X | 75,818 | | | | 75,818 | |
| 58032. CHE SWITZERLAND | X X X | 70,519 | | | | 70,519 | |
| 58033. JAM JAMAICA | X X X | 68,354 | | | | 68,354 | |
| 58034. BLR BELARUS | X X X | 50,031 | | | | 50,031 | |
| 58035. DEU GERMANY | X X X | 43,204 | 4,233 | | | 47,437 | |
| 58036. ITA ITALY | X X X | 39,180 | 900 | | | 40,080 | |
| 58037. GUY GUYANA | X X X | 38,918 | | | | 38,918 | |
| 58038. GBR UNITED KINGDOM | X X X | 29,443 | | | | 29,443 | |
| 58039. FRA FRANCE | X X X | 26,034 | 900 | | | 26,934 | |
| 58040. ARM ARMENIA | X X X | 25,623 | | | | 25,623 | |
| 58041. UZB UZBEKISTAN | X X X | 18,205 | | | | 18,205 | |
| 58042. SGP SINGAPORE | X X X | 16,748 | | | | 16,748 | |
| 58043. MHL MICRONESIA/MARSHALL ISLAND | X X X | 16,504 | | | | 16,504 | |
| 58044. ISR ISRAEL | X X X | 12,663 | | | | 12,663 | |
| 58045. ANT NETHERLANDS ANTILLES | X X X | 12,633 | | | | 12,633 | |
| 58046. HUN HUNGARY | X X X | 12,292 | | | | 12,292 | |
| 58047. VGB BRITISH VIRGIN ISLANDS | X X X | 12,084 | | | | 12,084 | |
| 58048. AUT AUSTRIA | X X X | 10,446 | | | | 10,446 | |
| 58049. IND INDIA | X X X | 6,660 | | | | 6,660 | |
| 58050. CZE CZECH REPUBLIC | X X X | 6,061 | | | | 6,061 | |
| 58051. MCO MONACO | X X X | 5,025 | | | | 5,025 | |
| 58052. WSM WESTERN SAMOA | X X X | 4,931 | | | | 4,931 | |
| 58053. DNK DENMARK | X X X | 4,189 | | | | 4,189 | |
| 58054. JPN JAPAN | X X X | 3,648 | | | | 3,648 | |
| 58055. NLD NETHERLANDS | X X X | 3,241 | | | | 3,241 | |
| 58056. LTU LITHUANIA | X X X | 3,000 | | | | 3,000 | |
| 58057. FWI FRENCH WEST INDIES | X X X | 1,280 | | | | 1,280 | |
| 58058. VNM VIETNAM | X X X | 1,241 | | | | 1,241 | |
| 58059. MDA MOLDOVA | X X X | 1,091 | | | | 1,091 | |
| 58060. SVK SLOVAKIA | X X X | 900 | | | | 900 | |
| 58061. SRB SERBIA | X X X | 825 | | | | 825 | |
| 58062. NZL NEW ZEALAND | X X X | 621 | | | | 621 | |
| 58063. POL POLAND | X X X | 610 | | | | 610 | |
| 58064. GRC GREECE | X X X | 537 | | | | 537 | |
| 58065. ALB ALBANIA | X X X | 441 | | | | 441 | |
| 58066. KOR REPUBLIC OF KOREA | X X X | 132 | | | | 132 | |
| 58067. LUX LUXEMBOURG | X X X | 114 | | | | 114 | |
| 58068. THA THAILAND | X X X | | | | | | |
| 58069. LVA LATVIA | X X X | | | | | | |
| 58070. AZE AZERBAIJAN | X X X | | | | | | |
| 58071. FIN FINLAND | X X X | | | | | | |
| 58072. NOR NORWAY | X X X | | | | | | |
| 58073. HRV CROATIA | X X X | | | | | | |
| 58074. KIRGHIZIA | X X X | | | | | | |
| 58075. SWE SWEDEN | X X X | (25) | | | | (25) | |
| 58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998) | X X X | 54,035,943 | 4,826,637 | | | 58,862,580 | 5,000 |

SCHEDULE A - VERIFICATION**Real Estate**

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 708,020 | 709,452 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Current year change in encumbrances | | |
| 4. Total gain (loss) on disposals | 914,450 | |
| 5. Deduct amounts received on disposals | 1,621,935 | |
| 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 | 535 | 1,432 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) | | 708,020 |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | | 708,020 |

SCHEDULE B - VERIFICATION**Mortgage Loans**

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | 71,328,722 | 118,501,313 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 53,810,223 | 17,170,851 |
| 2.2 Additional investment made after acquisition | 1,947,321 | 94,960 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | 5,060,163 | 64,715,014 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | (68,252) | (276,612) |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | 122,094,355 | 71,328,722 |
| 12. Total valuation allowance | (650,000) | (650,000) |
| 13. Subtotal (Line 11 plus Line 12) | 121,444,355 | 70,678,722 |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 121,444,355 | 70,678,722 |

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

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 295,864 | 12,570,308 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | 195,220 |
| 2.2 Additional investment made after acquisition | | |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | 4,896 | 3,820,336 |
| 6. Total gain (loss) on disposals | | (3,635,643) |
| 7. Deduct amounts received on disposals | | 12,654,357 |
| 8. Deduct amortization of premium and depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | 300,760 | 295,864 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 300,760 | 295,864 |

SCHEDULE D - VERIFICATION**Bonds and Stocks**

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 10,140,797,927 | 9,567,825,607 |
| 2. Cost of bonds and stocks acquired | 453,985,205 | 1,309,930,117 |
| 3. Accrual of discount | 5,222,782 | 7,691,355 |
| 4. Unrealized valuation increase (decrease) | 11,734,129 | (4,097,287) |
| 5. Total gain (loss) on disposals | 6,919,056 | 9,536,142 |
| 6. Deduct consideration for bonds and stocks disposed of | 447,832,563 | 741,375,602 |
| 7. Deduct amortization of premium | 5,607,531 | 8,712,405 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 10,165,219,005 | 10,140,797,927 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 10,165,219,005 | 10,140,797,927 |

SCHEDULE D - PART 1B

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

| 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) | 5,416,218,626 | 338,640,443 | 369,430,907 | (82,064,629) | 5,499,121,077 | 5,416,218,626 | 5,303,363,533 | 5,624,791,402 |
| 2. NAIC 2 (a) | 4,408,264,352 | 188,099,626 | 124,626,865 | 82,136,240 | 4,281,962,132 | 4,408,264,352 | 4,553,873,353 | 4,206,726,660 |
| 3. NAIC 3 (a) | 149,941,528 | | 55,156 | 14,963,150 | 172,202,513 | 149,941,528 | 164,849,522 | 108,822,417 |
| 4. NAIC 4 (a) | 45,918,868 | | 5,078,873 | (14,993,533) | 40,863,170 | 45,918,868 | 25,846,462 | 20,929,618 |
| 5. NAIC 5 (a) | 15,000,000 | | | | | 15,000,000 | 15,000,000 | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 10,035,343,374 | 526,740,069 | 499,191,801 | 41,228 | 9,994,148,892 | 10,035,343,374 | 10,062,932,870 | 9,961,270,097 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds & Preferred Stock | 10,035,343,374 | 526,740,069 | 499,191,801 | 41,228 | 9,994,148,892 | 10,035,343,374 | 10,062,932,870 | 9,961,270,097 |

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

NAIC 1 \$ 0; NAIC 2 \$ 62,332,800; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---------|---------------------------------|--------------|----------------|---------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year To Date | Paid for Accrued Interest Year To Date |
| 9199999 | 132,396,308 | X X X | 132,385,392 | 198,087 | |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 90,782,640 | 117,943,657 |
| 2. Cost of short-term investments acquired | 977,796,412 | 1,488,540,035 |
| 3. Accrual of discount | 198,087 | 23,109 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 936,380,831 | 1,515,724,161 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 132,396,308 | 90,782,640 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 132,396,308 | 90,782,640 |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|-----|---|--------------|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year) | 38,408,768 |
| 2. | Cost Paid/(Consideration Received) on additions | 56,387,210 |
| 3. | Unrealized Valuation increase/(decrease) | 60,120,722 |
| 4. | Total gain (loss) on termination recognized | (51,813,904) |
| 5. | Considerations received/(paid) on terminations | 13,005,756 |
| 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) | 90,097,040 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 90,097,040 |

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

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

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

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

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

| | | |
|---|------------|------------|
| 1. Part A, Section 1, Column 14 | 90,097,040 | |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | | |
| 3. Total (Line 1 plus Line 2) | | 90,097,040 |
| 4. Part D, Section 1, Column 5 | 90,097,040 | |
| 5. Part D, Section 1, Column 6 | | |
| 6. Total (Line 3 minus Line 4 minus Line 5) | | 90,097,040 |

Fair Value Check

| | | |
|--|------------|------------|
| 7. Part A, Section 1, Column 16 | 90,097,040 | |
| 8. Part B, Section 1, Column 13 | | |
| 9. Total (Line 7 plus Line 8) | | 90,097,040 |
| 10. Part D, Section 1, Column 8 | 90,097,040 | |
| 11. Part D, Section 1, Column 9 | | |
| 12. Total (Line 9 minus Line 10 minus Line 11) | | 90,097,040 |

Potential Exposure Check

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

SCHEDULE E - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | | 135,953,959 |
| 2. Cost of cash equivalents acquired | 164,118,343 | 177,222,562 |
| 3. Accrual of discount | 157,916 | 132,479 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 116,915,000 | 313,309,000 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 47,361,259 | |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 47,361,259 | |

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|-----------------|------------|----------------|-----------------------|-----------------------|--|--|---|--|--|---|--|--|---------------------|--|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other than Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | | | | | |
| 0242300 | Akron | OH | | 03/25/2015 | | 1,009,102 | | | | | | | | 5,905 | | | |
| 0242400 | Anderson | SC | | 08/05/2015 | | 1,742,892 | | | | | | | | 9,577 | | | |
| 0230200 | Austin | TX | | 04/15/1999 | | 2,846,577 | | | | | | | | 93,600 | | | |
| 0241900 | Brownsville | TX | | 10/01/2013 | | 2,480,943 | | | | | | | | 34,014 | | | |
| 0242600 | Cincinnati | OH | | 10/23/2015 | | 993,099 | | | | | | | | 5,880 | | | |
| 0236500 | Columbus | OH | | 02/18/2005 | | 292,786 | | | | | | | | 1,675 | | | |
| 0240800 | Conroe | TX | | 12/21/2011 | | 342,877 | | | | | | | | 11,864 | | | |
| 0243400 | Conroe | TX | | 03/29/2016 | | | | | | | | | | 8,531 | | | |
| 0243000 | Cypress | TX | | 01/28/2016 | | | | | | | | | | 50,817 | | | |
| 0241500 | El Paso | TX | | 11/29/2012 | | 2,360,828 | | | | | | | | 21,575 | | | |
| 0238600 | Fort Worth | TX | | 10/24/2008 | | 1,589,280 | | | | | | | | 11,940 | | | |
| 0242100 | Glen Saint Mary | FL | | 03/11/2014 | | 1,303,898 | | | | | | | | 7,648 | | | |
| 0238900 | Hammond | IN | | 06/05/2009 | | 3,234,161 | | | | | | | | 14,109 | | | |
| 0238100 | Houston | TX | | 07/13/2007 | | 471,449 | | | | | | | | 6,841 | | | |
| 0241100 | Houston | TX | | 07/31/2012 | | 1,219,229 | | | | | | | | 7,377 | | | |
| 0241700 | Houston | TX | | 07/11/2013 | | 975,171 | | | | | | | | 27,820 | | | |
| 0243500 | Houston | TX | | 04/20/2016 | | | | | | | | | | 52,714 | | | |
| 0243600 | Houston | TX | | 05/31/2016 | | | | | | | | | | 64,506 | | | |
| 0243700 | Houston | TX | | 06/17/2016 | | | | | | | | | | 45,834 | | | |
| 0242500 | Huntsville | AL | | 08/26/2015 | | 975,280 | | | | | | | | 20,614 | | | |
| 0242900 | Indianapolis | IN | | 12/22/2015 | | 7,462,500 | | | | | | | | 57,689 | | | |
| 0243200 | Jacksonville | NC | | 03/02/2016 | | | | | | | | | | 5,212 | | | |
| 0240100 | Katy | TX | | 03/14/2011 | | 3,388,097 | | | | | | | | 100,289 | | | |
| 0236100 | Keller | TX | | 11/16/2004 | | 842,782 | | | | | | | | 11,606 | | | |
| 0237600 | La Porte | TX | | 11/17/2006 | | 569,458 | | | | | | | | 8,994 | | | |
| 0238400 | Lake Charles | LA | | 07/30/2008 | | 696,747 | | | | | | | | 9,154 | | | |
| 0241600 | Marana | AZ | | 05/01/2013 | | 1,733,366 | | | | | | | | 11,570 | | | |
| 0238500 | Mentor | OH | | 08/22/2008 | | 598,504 | | | | | | | | 4,569 | | | |
| 0241000 | Oroville | CA | | 05/07/2012 | | 6,362,491 | | | | | | | | 34,107 | | | |
| 0240600 | Port Arthur | TX | | 05/23/2011 | | 1,512,697 | | | | | | | | 32,231 | | | |
| 0241800 | Red Bluff | CA | | 08/19/2013 | | 1,277,846 | | | | | | | | 8,073 | | | |
| 0238000 | Reno | NV | | 03/27/2007 | | 6,483,797 | | | | | | | | 87,849 | | | |
| 0237900 | Rockford | IL | | 02/28/2007 | | 4,160,039 | | | | | | | | 64,440 | | | |
| 0241400 | Saginaw | TX | | 11/29/2012 | | 678,798 | | | | | | | | 10,539 | | | |
| 0234800 | San Antonio | TX | | 05/29/2002 | | 677,140 | | | | | | | | 9,454 | | | |

E02.1

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|---|----------------|------------|----------------|-----------------------|-----------------------|--|--|---|--|--|---|--|---------------------|--|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other than Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | |
| 0237100 | San Antonio | TX | | 12/22/2005 | | 846,348 | | | | | | | 26,456 | | | |
| 0240200 | San Antonio | TX | | 03/15/2011 | | 262,208 | | | | | | | 17,253 | | | |
| 0236000 | San Dimas | CA | | 04/19/2004 | | 1,713,978 | | | | | | | 12,914 | | | |
| 0237500 | Seabrook | TX | | 11/17/2006 | | 473,361 | | | | | | | 7,476 | | | |
| 0243800 | Silver Springs | FL | | 07/05/2016 | | | | | | | | | 10,016 | | | |
| 0243300 | Tavares | FL | | 03/15/2016 | | | | | | | | | 26,111 | | | |
| 0237400 | The Woodlands | TX | | 11/14/2006 | | 667,753 | | | | | | | 6,058 | | | |
| 0242700 | The Woodlands | TX | | 11/30/2015 | | 497,500 | | | | | | | 5,556 | | | |
| 0243100 | Tupelo | MS | | 01/28/2016 | | | | | | | | | 67,375 | | | |
| 0236300 | Waco | TX | | 12/30/2004 | | 538,742 | | | | | | | 4,471 | | | |
| 0241300 | Wasilla | AK | | 09/25/2012 | | 746,526 | | | | | | | 4,527 | | | |
| 023790A | West Lafayette | OH | | 12/21/2012 | | 727,265 | | | | | | | 6,377 | | | |
| 0299999 Mortgages with partial repayments | | | | | | 64,755,515 | | | | | | | 1,153,207 | | | |
| 0599999 Totals | | | | | | 64,755,515 | | | | | | | 1,153,207 | | | |

E02.2

SCHEDULE BA - PART 2

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

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

EO3

SCHEDULE BA - PART 3

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

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

SCHEDULE D - PART 3

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

E04

| 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) |
|-----------------------------------|---|--------------|--------------------|---------------------|--------------------------------------|------------------|----------------|--|--|
| 00817Y-AW-8 | AETNA INC | | 09/13/2016 | Wells Fargo | | 3,146,150 | 3,115,000.00 | 26,858 | 1FE |
| 00846U-AK-7 | AGILENT TECHNOLOGIES INC | | 09/15/2016 | BNP Paribas | | 4,981,200 | 5,000,000.00 | | 2FE |
| 023771-R9-1 | AMERICAN AIRLINES 2016-3 AA | | 09/19/2016 | Morgan Stanley | | 5,000,000 | 5,000,000.00 | | 1FE |
| 081437-AJ-4 | BEMIS COMPANY INC | | 09/09/2016 | VARIOUS | | 16,082,817 | 16,050,000.00 | | 2FE |
| 127055-AK-7 | CABOT CORP | | 09/06/2016 | Citigroup | | 499,245 | 500,000.00 | | 2FE |
| 124900-AB-7 | CCL INDUSTRIES INC | I | 09/15/2016 | Bank Of America | | 24,876,750 | 25,000,000.00 | | 2FE |
| 2027A0-HY-8 | COMMONWEALTH BK OF AUSTRALIA | F | 09/13/2016 | VARIOUS | | 7,861,100 | 8,000,000.00 | 5,177 | 1FE |
| 457187-AB-8 | INGREDION INC | | 09/15/2016 | VARIOUS | | 10,051,610 | 10,000,000.00 | | 2FE |
| 460146-CP-6 | INTERNATIONAL PAPER CO. | | 08/11/2016 | VARIOUS | | 21,863,340 | 22,000,000.00 | 2,917 | 2FE |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | 08/02/2016 | Citigroup | | 750,000 | 750,000.00 | | 1FE |
| 50587K-AA-9 | LAFARGEHOLCIM FINANCE US | | 09/15/2016 | VARIOUS | | 4,011,130 | 4,000,000.00 | | 2FE |
| 594918-BS-2 | MICROSOFT CORP | | 08/02/2016 | Wells Fargo | | 1,981,720 | 2,000,000.00 | | 1FE |
| 82481L-AD-1 | SHIRE ACQ INV IRELAND DA | F | 09/21/2016 | VARIOUS | | 23,997,010 | 24,000,000.00 | 267 | 2FE |
| 88167A-AE-1 | TEVA PHARMACEUTICALS NE | F | 07/18/2016 | Barclays | | 9,973,400 | 10,000,000.00 | | 2FE |
| 89366L-AE-4 | TRANSELEC SA | F | 07/08/2016 | VARIOUS | | 9,465,710 | 9,500,000.00 | 592 | 2FE |
| 90932E-AA-1 | UNITED AIR 2016-2 AA | | 09/13/2016 | Credit Suisse Int | | 10,000,000 | 10,000,000.00 | | 1FE |
| 3899999 | Total Bonds Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 154,541,182 | 154,915,000.00 | 35,811 | X X X |
| 8399997 | Total Bonds Part 3 | | | | X X X | 154,541,182 | 154,915,000.00 | 35,811 | 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 | 154,541,182 | 154,915,000.00 | 35,811 | X X X |
| 9999999 | Totals | | | | X X X | 154,541,182 | X X X | 35,811 | X X X |

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

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) | |
|-----------------------------------|--|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|-------|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | | |
| 3837H0-QK-2 | GNMA 1996-9-PG | | 09/20/2016 | PRINCIPAL RECEIPT | | 61,108 | 61,107.70 | 61,394 | 61,133 | | | | (26) | | | 61,108 | | | 2,831 | 06/20/2026 | 1 | |
| 38373X-R5-7 | GNMA 2002-48-OD | | 09/16/2016 | PRINCIPAL RECEIPT | | 243,602 | 243,602.30 | 243,831 | 243,516 | | | | 86 | | | 243,602 | | | 9,932 | 04/16/2032 | 1 | |
| 38374H-W7-1 | GNMA 2004-75-VB | | 09/20/2016 | PRINCIPAL RECEIPT | | 1,136,545 | 1,136,544.99 | 1,144,083 | 1,136,529 | | | | 16 | | | 1,136,545 | | | 41,878 | 11/20/2027 | 1 | |
| 38374V-YL-7 | GNMA 2009-53-BP | | 09/20/2016 | PRINCIPAL RECEIPT | | 714,685 | 714,685.00 | 713,471 | 713,851 | | | | 834 | | | 714,685 | | | 23,761 | 07/20/2039 | 1 | |
| 38376V-VU-8 | GNMA 2010-17-JV | | 09/16/2016 | PRINCIPAL RECEIPT | | 1,721,059 | 1,721,059.41 | 1,710,841 | 1,719,282 | | | | 1,778 | | | 1,721,059 | | | 51,904 | 11/16/2026 | 1 | |
| 38378A-YY-1 | GNMA 2011-157-CV | | 09/16/2016 | PRINCIPAL RECEIPT | | 51 | 50.58 | 51 | 51 | | | | | | | 51 | | | 1 | 11/16/2030 | 1 | |
| 36217G-F2-8 | GNMA POOL 192885 | | 09/15/2016 | PRINCIPAL RECEIPT | | 75 | 75.36 | 73 | 75 | | | | | | | 75 | | | 4 | 12/15/2016 | 1 | |
| 36218L-J4-8 | GNMA POOL 225383 | | 09/15/2016 | PRINCIPAL RECEIPT | | 1,111 | 1,111.07 | 1,086 | 1,103 | | | | 9 | | | 1,111 | | | 56 | 06/15/2021 | 1 | |
| 0599999 | Total - Bonds - U.S. Governments | | | | X X X | 3,878,236 | 3,878,236.41 | 3,874,830 | 3,875,540 | | | | 2,697 | | | 3,878,236 | | | 130,367 | X X X | X X X | |
| 023026-CD-7 | AMARILLO TEX ECONOMIC DEV COR | | 08/15/2016 | CALLED @ 100.0000000 | | 665,000 | 665,000.00 | 665,000 | 665,000 | | | | | | | 665,000 | | | 34,201 | 08/15/2019 | 1FE | |
| 691610-AJ-8 | OXFORD MICH CMNTY SCHS | | 09/13/2016 | CALLED @ 103.0000000 | | 515,000 | 500,000.00 | 500,000 | 500,000 | | | | | | | 500,000 | | 15,000 | 21,884 | 05/01/2019 | 1FE | |
| 691610-AK-5 | OXFORD MICH CMNTY SCHS | | 09/13/2016 | CALLED @ 103.0000000 | | 618,000 | 600,000.00 | 600,000 | 600,000 | | | | | | | 600,000 | | 18,000 | 27,040 | 05/01/2020 | 1FE | |
| 691610-AL-3 | OXFORD MICH CMNTY SCHS | | 09/13/2016 | CALLED @ 103.0000000 | | 592,250 | 575,000.00 | 575,000 | 575,000 | | | | | | | 575,000 | | 17,250 | 26,411 | 05/01/2021 | 1FE | |
| 2499999 | U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions | | | | X X X | 2,390,250 | 2,340,000.00 | 2,340,000 | 2,340,000 | | | | | | | 2,340,000 | | 50,250 | 50,250 | 109,536 | X X X | X X X |
| 3133MJ-QF-0 | FHLB | | 08/15/2016 | MATURITY | | 10,000,000 | 10,000,000.00 | 10,358,500 | 10,023,988 | | | | (23,988) | | | 10,000,000 | | | 550,000 | 08/15/2016 | 1 | |
| 3133T9-NW-1 | FHLMC 1948-PJ | | 09/15/2016 | PRINCIPAL RECEIPT | | 18,994 | 18,994.14 | 18,890 | 18,921 | | | | 73 | | | 18,994 | | | 840 | 03/15/2027 | 1 | |
| 312903-GL-5 | FHLMC 1989-112-I | | 09/15/2016 | PRINCIPAL RECEIPT | | 7,050 | 7,049.56 | 5,992 | 6,855 | | | | 195 | | | 7,050 | | | 309 | 01/15/2021 | 1 | |
| 312904-SN-6 | FHLMC 1990-1015-F | | 09/15/2016 | PRINCIPAL RECEIPT | | 1,771 | 1,770.52 | 1,613 | 1,728 | | | | 43 | | | 1,771 | | | 83 | 11/15/2020 | 1 | |
| 312903-VF-1 | FHLMC 1990-139-G | | 09/15/2016 | PRINCIPAL RECEIPT | | 763 | 762.72 | 674 | 743 | | | | 20 | | | 763 | | | 36 | 04/15/2021 | 1 | |
| 312905-FG-2 | FHLMC 1991-1053-G | | 09/15/2016 | PRINCIPAL RECEIPT | | 2,974 | 2,974.30 | 2,663 | 2,874 | | | | 100 | | | 2,974 | | | 145 | 03/15/2021 | 1 | |
| 312905-GM-8 | FHLMC 1991-1055-H | | 09/15/2016 | PRINCIPAL RECEIPT | | 6,631 | 6,630.68 | 5,988 | 6,471 | | | | 160 | | | 6,631 | | | 318 | 03/15/2021 | 1 | |
| 312905-TW-2 | FHLMC 1991-1069-J | | 09/15/2016 | PRINCIPAL RECEIPT | | 2,152 | 2,152.16 | 1,737 | 2,076 | | | | 76 | | | 2,152 | | | 99 | 04/15/2021 | 1 | |
| 312906-BR-0 | FHLMC 1991-1094-K | | 09/15/2016 | PRINCIPAL RECEIPT | | 1,482 | 1,481.50 | 1,360 | 1,450 | | | | 31 | | | 1,482 | | | 69 | 06/15/2021 | 1 | |
| 312906-NM-8 | FHLMC 1991-1109-I | | 09/15/2016 | PRINCIPAL RECEIPT | | 3,589 | 3,589.10 | 3,200 | 3,489 | | | | 100 | | | 3,589 | | | 166 | 08/15/2021 | 1 | |
| 312906-RX-0 | FHLMC 1991-1119-H | | 09/15/2016 | PRINCIPAL RECEIPT | | 20,784 | 20,784.33 | 19,659 | 20,469 | | | | 315 | | | 20,784 | | | 983 | 08/15/2021 | 1 | |
| 312907-FV-5 | FHLMC 1991-1142-IA | | 09/15/2016 | PRINCIPAL RECEIPT | | 4,387 | 4,386.80 | 3,902 | 4,257 | | | | 130 | | | 4,387 | | | 204 | 10/15/2021 | 1 | |
| 3133TC-ZY-7 | FHLMC 2042-T | | 09/15/2016 | PRINCIPAL RECEIPT | | 1,214 | 1,213.90 | 1,221 | 1,222 | | | | (8) | | | 1,214 | | | 57 | 03/15/2028 | 1 | |
| 31339M-XX-1 | FHLMC 2399-EN | | 09/15/2016 | PRINCIPAL RECEIPT | | 11,979 | 11,979.00 | 11,837 | 11,839 | | | | 140 | | | 11,979 | | | 533 | 01/15/2032 | 1 | |
| 31339W-GU-4 | FHLMC 2424-OP | | 09/15/2016 | PRINCIPAL RECEIPT | | 49,743 | 49,742.81 | 49,852 | 49,755 | | | | (12) | | | 49,743 | | | 2,168 | 03/15/2032 | 1 | |
| 31392R-JK-8 | FHLMC 2470-QG | | 09/15/2016 | PRINCIPAL RECEIPT | | 32,449 | 32,448.80 | 32,996 | 32,744 | | | | (295) | | | 32,449 | | | 1,331 | 07/15/2032 | 1 | |
| 31393F-SY-8 | FHLMC 2522-TC | | 09/15/2016 | PRINCIPAL RECEIPT | | 181,004 | 181,003.60 | 181,172 | 180,815 | | | | 189 | | | 181,004 | | | 6,688 | 11/15/2022 | 1 | |
| 31392X-MQ-8 | FHLMC 2523-ND | | 09/15/2016 | PRINCIPAL RECEIPT | | 169,697 | 169,696.70 | 174,045 | 170,897 | | | | (1,201) | | | 169,697 | | | 6,905 | 11/15/2022 | 1 | |
| 31393G-VM-3 | FHLMC 2533-TC | | 09/15/2016 | PRINCIPAL RECEIPT | | 112,543 | 112,542.70 | 113,457 | 112,719 | | | | (176) | | | 112,543 | | | 4,142 | 12/15/2022 | 1 | |

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

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---------------|----------|---------------|-------------------|---------------------------|---------------|--------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 31393H-E8-1 | FHLMC 2543-BL | | 09/15/2016 | PRINCIPAL RECEIPT | | 128,634 | 128,634.28 | 128,896 | 128,546 | | 88 | | 88 | | 128,634 | | | | 4,734 | 12/15/2022 | 1 |
| 31393G-BH-6 | FHLMC 2545-NB | | 09/15/2016 | PRINCIPAL RECEIPT | | 133,306 | 133,306.20 | 136,722 | 134,411 | | (1,105) | | (1,105) | | 133,306 | | | | 4,906 | 12/15/2022 | 1 |
| 31393J-DN-5 | FHLMC 2553-BG | | 09/15/2016 | PRINCIPAL RECEIPT | | 176,336 | 176,335.80 | 174,015 | 175,731 | | 604 | | 604 | | 176,336 | | | | 6,438 | 10/15/2032 | 1 |
| 31393J-6E-3 | FHLMC 2556-TC | | 09/15/2016 | PRINCIPAL RECEIPT | | 239,919 | 239,919.00 | 244,755 | 241,328 | | (1,409) | | (1,409) | | 239,919 | | | | 8,775 | 01/15/2023 | 1 |
| 31393J-LL-0 | FHLMC 2557-QU | | 09/15/2016 | PRINCIPAL RECEIPT | | 458,751 | 458,751.29 | 462,241 | 459,513 | | (761) | | (761) | | 458,751 | | | | 16,736 | 01/15/2023 | 1 |
| 31393L-NV-1 | FHLMC 2564-QD | | 09/15/2016 | PRINCIPAL RECEIPT | | 151,022 | 151,021.60 | 152,249 | 151,287 | | (266) | | (266) | | 151,022 | | | | 5,558 | 02/15/2023 | 1 |
| 31393K-PE-9 | FHLMC 2575-DB | | 09/15/2016 | PRINCIPAL RECEIPT | | 408,753 | 408,752.77 | 408,753 | 408,753 | | | | | | 408,753 | | | | 14,953 | 02/15/2023 | 1 |
| 31393N-N7-0 | FHLMC 2590-WK | | 09/15/2016 | PRINCIPAL RECEIPT | | 513,037 | 513,036.81 | 524,061 | 518,478 | | (5,441) | | (5,441) | | 513,037 | | | | 19,044 | 03/15/2033 | 1 |
| 31393P-CJ-1 | FHLMC 2595-CD | | 09/15/2016 | PRINCIPAL RECEIPT | | 151,536 | 151,535.92 | 149,500 | 150,520 | | 1,016 | | 1,016 | | 151,536 | | | | 4,949 | 04/15/2023 | 1 |
| 31393P-AX-2 | FHLMC 2604-YC | | 09/15/2016 | PRINCIPAL RECEIPT | | 160,237 | 160,236.60 | 163,942 | 160,737 | | (501) | | (501) | | 160,237 | | | | 5,809 | 04/15/2033 | 1 |
| 31393R-J9-2 | FHLMC 2624-QH | | 09/15/2016 | PRINCIPAL RECEIPT | | 347,391 | 347,391.47 | 349,558 | 348,274 | | (882) | | (882) | | 347,391 | | | | 11,465 | 06/15/2033 | 1 |
| 31393R-WG-1 | FHLMC 2631-MD | | 09/15/2016 | PRINCIPAL RECEIPT | | 436,040 | 436,040.10 | 438,970 | 437,160 | | (1,120) | | (1,120) | | 436,040 | | | | 14,518 | 06/15/2033 | 1 |
| 31393V-ZN-4 | FHLMC 2646-HY | | 09/15/2016 | PRINCIPAL RECEIPT | | 251,615 | 251,615.24 | 252,511 | 251,772 | | (157) | | (157) | | 251,615 | | | | 8,110 | 07/15/2023 | 1 |
| 31394J-KW-6 | FHLMC 2673-QL | | 09/15/2016 | PRINCIPAL RECEIPT | | 165,848 | 165,847.50 | 165,342 | 165,446 | | 401 | | 401 | | 165,848 | | | | 6,079 | 09/15/2023 | 1 |
| 31394Y-KL-7 | FHLMC 2791-PH | | 07/21/2016 | PRINCIPAL RECEIPT | | 63,471 | 63,470.71 | 64,559 | 63,525 | | (55) | | (55) | | 63,471 | | | | 2,036 | 05/15/2033 | 1 |
| 31394Y-5K-6 | FHLMC 2794-HE | | 09/15/2016 | PRINCIPAL RECEIPT | | 352,104 | 352,103.88 | 346,822 | 351,254 | | 850 | | 850 | | 352,104 | | | | 11,731 | 05/15/2019 | 1 |
| 31394X-VA-1 | FHLMC 2797-VH | | 09/15/2016 | PRINCIPAL RECEIPT | | 799,622 | 799,621.62 | 783,446 | 798,677 | | 944 | | 944 | | 799,622 | | | | 29,284 | 07/15/2024 | 1 |
| 31395A-2M-6 | FHLMC 2811-VD | | 09/15/2016 | PRINCIPAL RECEIPT | | 964,694 | 964,694.01 | 971,211 | 964,759 | | (65) | | (65) | | 964,694 | | | | 35,795 | 07/15/2024 | 1 |
| 31395E-4K-0 | FHLMC 2843-VB | | 08/15/2016 | PRINCIPAL RECEIPT | | 426,474 | 426,474.45 | 433,471 | 426,609 | | (134) | | (134) | | 426,474 | | | | 14,574 | 08/15/2023 | 1 |
| 31395H-H8-6 | FHLMC 2869-NY | | 09/15/2016 | PRINCIPAL RECEIPT | | 332,658 | 332,657.75 | 328,012 | 330,634 | | 2,024 | | 2,024 | | 332,658 | | | | 11,167 | 10/15/2024 | 1 |
| 31395M-UF-4 | FHLMC 2922-EC | | 09/15/2016 | PRINCIPAL RECEIPT | | 140,864 | 140,863.50 | 135,757 | 138,847 | | 2,016 | | 2,016 | | 140,864 | | | | 4,697 | 02/15/2025 | 1 |
| 31395T-S6-2 | FHLMC 2962-WY | | 09/15/2016 | PRINCIPAL RECEIPT | | 314,469 | 314,469.02 | 319,641 | 315,883 | | (1,414) | | (1,414) | | 314,469 | | | | 11,591 | 04/15/2025 | 1 |
| 31396A-F2-5 | FHLMC 3028-BY | | 09/15/2016 | PRINCIPAL RECEIPT | | 596,913 | 596,912.70 | 594,301 | 595,514 | | 1,399 | | 1,399 | | 596,913 | | | | 19,543 | 09/15/2035 | 1 |
| 31396R-2K-2 | FHLMC 3152-LN | | 09/15/2016 | PRINCIPAL RECEIPT | | 147,620 | 147,620.27 | 149,650 | 148,817 | | (1,197) | | (1,197) | | 147,620 | | | | 5,289 | 05/15/2036 | 1 |
| 31397F-P4-8 | FHLMC 3289-ND | | 09/15/2016 | PRINCIPAL RECEIPT | | 112,673 | 112,672.80 | 113,729 | 112,883 | | (210) | | (210) | | 112,673 | | | | 4,094 | 06/15/2035 | 1 |
| 31397H-YA-0 | FHLMC 3329-JD | | 09/15/2016 | PRINCIPAL RECEIPT | | 189,109 | 189,109.40 | 189,050 | 189,037 | | 72 | | 72 | | 189,109 | | | | 7,927 | 06/15/2036 | 1 |
| 31397H-N8-7 | FHLMC 3337-MD | | 09/15/2016 | PRINCIPAL RECEIPT | | 252,356 | 252,355.50 | 253,459 | 252,435 | | (79) | | (79) | | 252,356 | | | | 9,499 | 06/15/2027 | 1 |
| 31397W-5E-1 | FHLMC 3460-PE | | 09/15/2016 | PRINCIPAL RECEIPT | | 227,486 | 227,485.80 | 233,573 | 233,145 | | (5,659) | | (5,659) | | 227,486 | | | | 7,909 | 06/15/2038 | 1 |
| 31398E-S4-7 | FHLMC 3548-EB | | 09/15/2016 | PRINCIPAL RECEIPT | | 70,195 | 70,195.10 | 73,088 | 71,613 | | (1,418) | | (1,418) | | 70,195 | | | | 1,853 | 07/15/2029 | 1 |
| 31398W-NF-7 | FHLMC 3637-KB | | 09/15/2016 | PRINCIPAL RECEIPT | | 202,779 | 202,779.25 | 198,478 | 200,763 | | 2,016 | | 2,016 | | 202,779 | | | | 6,111 | 02/15/2030 | 1 |
| 3137A1-JE-4 | FHLMC 3708-BP | | 09/15/2016 | PRINCIPAL RECEIPT | | 631,370 | 631,370.97 | 664,222 | 650,897 | | (19,526) | | (19,526) | | 631,371 | | | | 18,959 | 02/15/2035 | 1 |
| 3137GA-WY-9 | FHLMC 3738-BP | | 09/15/2016 | PRINCIPAL RECEIPT | | 1,211,818 | 1,211,818.95 | 1,250,067 | 1,226,382 | | (14,563) | | (14,563) | | 1,211,819 | | | | 34,906 | 12/15/2038 | 1 |
| 3137A3-UK-3 | FHLMC 3771-AL | | 09/15/2016 | PRINCIPAL RECEIPT | | 1,323,014 | 1,323,015.00 | 1,262,363 | 1,284,592 | | 38,423 | | 38,423 | | 1,323,015 | | | | 36,073 | 12/15/2030 | 1 |
| 3137A7-YZ-7 | FHLMC 3827-VD | | 09/15/2016 | PRINCIPAL RECEIPT | | 2,016,206 | 2,016,206.78 | 1,941,702 | 1,999,214 | | 16,992 | | 16,992 | | 2,016,207 | | | | 49,523 | 12/15/2031 | 1 |
| 3137A8-HN-1 | FHLMC 3829-VB | | 09/15/2016 | PRINCIPAL RECEIPT | | 3,188,265 | 3,188,266.38 | 3,009,405 | 3,146,926 | | 41,341 | | 41,341 | | 3,188,266 | | | | 82,984 | 09/15/2029 | 1 |
| 3137A9-SY-3 | FHLMC 3845-JV | | 09/15/2016 | PRINCIPAL RECEIPT | | 3,212,120 | 3,212,120.55 | 3,159,798 | 3,199,460 | | 12,661 | | 12,661 | | 3,212,121 | | | | 89,672 | 03/15/2030 | 1 |
| 3137AL-QB-8 | FHLMC 4003-WD | | 09/15/2016 | PRINCIPAL RECEIPT | | 364,947 | 364,946.75 | 366,201 | 365,248 | | (301) | | (301) | | 364,947 | | | | 7,832 | 04/15/2039 | 1 |

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

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|----------|---------------|-------------------|---------------------------|---------------|---------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 313401-WS-6 | FHLMC POOL 170208 | | 09/15/2016 | PRINCIPAL RECEIPT | | 117 | 117.49 | 117 | 117 | | | | | | 117 | | | | 7 | 12/01/2016 | 1 |
| 31344P-Z2-3 | FHLMC POOL 285261 | | 09/15/2016 | PRINCIPAL RECEIPT | | 182 | 181.60 | 175 | 181 | | 1 | | 1 | | 182 | | | | 10 | 01/01/2017 | 1 |
| 313603-NF-5 | FNMA 1989-101-H | | 09/26/2016 | PRINCIPAL RECEIPT | | 5,047 | 5,046.80 | 4,536 | 4,942 | | 105 | | 105 | | 5,047 | | | | 198 | 12/15/2019 | 1 |
| 31358F-BC-2 | FNMA 1990-108-G | | 09/26/2016 | PRINCIPAL RECEIPT | | 4,351 | 4,351.14 | 3,913 | 4,236 | | 115 | | 115 | | 4,351 | | | | 210 | 09/25/2020 | 1 |
| 31358F-RE-1 | FNMA 1990-140-J | | 09/26/2016 | PRINCIPAL RECEIPT | | 8,422 | 8,422.00 | 7,517 | 8,200 | | 222 | | 222 | | 8,422 | | | | 393 | 12/25/2020 | 1 |
| 31358E-GR-7 | FNMA 1990-58-J | | 09/26/2016 | PRINCIPAL RECEIPT | | 4,341 | 4,340.52 | 3,873 | 4,231 | | 109 | | 109 | | 4,341 | | | | 203 | 05/25/2020 | 1 |
| 31358E-KM-3 | FNMA 1990-60-K | | 09/26/2016 | PRINCIPAL RECEIPT | | 2,808 | 2,807.72 | 2,427 | 2,718 | | 90 | | 90 | | 2,808 | | | | 103 | 06/25/2020 | 1 |
| 31358G-RA-7 | FNMA 1991-43-J | | 09/26/2016 | PRINCIPAL RECEIPT | | 2,110 | 2,109.68 | 1,904 | 2,052 | | 58 | | 58 | | 2,110 | | | | 98 | 05/15/2021 | 1 |
| 31358G-U4-7 | FNMA 1991-53-J | | 09/26/2016 | PRINCIPAL RECEIPT | | 6,179 | 6,178.82 | 5,700 | 6,057 | | 122 | | 122 | | 6,179 | | | | 286 | 05/25/2021 | 1 |
| 31358H-H4-0 | FNMA 1991-98-J | | 09/26/2016 | PRINCIPAL RECEIPT | | 2,620 | 2,620.25 | 2,721 | 2,658 | | (38) | | (38) | | 2,620 | | | | 141 | 08/25/2021 | 1 |
| 31359S-HC-7 | FNMA 2001-4-JB | | 09/26/2016 | PRINCIPAL RECEIPT | | 15,582 | 15,581.50 | 15,302 | 15,313 | | 268 | | 268 | | 15,582 | | | | 701 | 03/25/2031 | 1 |
| 31392C-PT-5 | FNMA 2002-21-PE | | 09/26/2016 | PRINCIPAL RECEIPT | | 31,281 | 31,280.90 | 31,446 | 31,313 | | (32) | | (32) | | 31,281 | | | | 1,338 | 04/25/2032 | 1 |
| 31392E-5E-6 | FNMA 2002-79-BD | | 09/26/2016 | PRINCIPAL RECEIPT | | 167,503 | 167,502.64 | 164,944 | 166,269 | | 1,233 | | 1,233 | | 167,503 | | | | 6,228 | 11/25/2022 | 1 |
| 31392F-XR-3 | FNMA 2002-88-LX | | 09/26/2016 | PRINCIPAL RECEIPT | | 118,389 | 118,388.64 | 119,110 | 118,403 | | (15) | | (15) | | 118,389 | | | | 4,327 | 12/25/2022 | 1 |
| 31392H-AR-4 | FNMA 2002-91-LE | | 09/26/2016 | PRINCIPAL RECEIPT | | 439,721 | 439,720.56 | 440,408 | 439,339 | | 381 | | 381 | | 439,721 | | | | 16,255 | 01/25/2023 | 1 |
| 31393A-GW-1 | FNMA 2003-26-HB | | 09/26/2016 | PRINCIPAL RECEIPT | | 255,922 | 255,921.86 | 251,363 | 254,172 | | 1,750 | | 1,750 | | 255,922 | | | | 8,549 | 04/25/2023 | 1 |
| 31394A-GJ-9 | FNMA 2004-54-BL | | 09/26/2016 | PRINCIPAL RECEIPT | | 91,085 | 91,085.05 | 88,125 | 89,651 | | 1,434 | | 1,434 | | 91,085 | | | | 3,028 | 07/25/2024 | 1 |
| 31394A-YY-6 | FNMA 2004-68-CB | | 09/26/2016 | PRINCIPAL RECEIPT | | 168,543 | 168,543.12 | 156,997 | 163,051 | | 5,492 | | 5,492 | | 168,543 | | | | 5,015 | 09/25/2024 | 1 |
| 31394D-JJ-0 | FNMA 2005-29-QE | | 09/26/2016 | PRINCIPAL RECEIPT | | 160,861 | 160,861.28 | 164,028 | 162,643 | | (1,782) | | (1,782) | | 160,861 | | | | 5,359 | 04/25/2035 | 1 |
| 31394B-7J-7 | FNMA 2005-32-AE | | 09/26/2016 | PRINCIPAL RECEIPT | | 345,043 | 345,043.05 | 327,126 | 338,145 | | 6,898 | | 6,898 | | 345,043 | | | | 11,449 | 04/25/2025 | 1 |
| 31396Q-UH-0 | FNMA 2009-64-TB | | 09/26/2016 | PRINCIPAL RECEIPT | | 156,048 | 156,048.27 | 156,048 | 156,048 | | | | | | 156,048 | | | | 4,161 | 08/25/2029 | 1 |
| 31396Q-Q9-3 | FNMA 2009-66-JB | | 09/26/2016 | PRINCIPAL RECEIPT | | 426,541 | 426,541.20 | 403,473 | 409,045 | | 17,496 | | 17,496 | | 426,541 | | | | 11,292 | 09/25/2029 | 1 |
| 31398M-EV-4 | FNMA 2010-14-AC | | 09/26/2016 | PRINCIPAL RECEIPT | | 272,013 | 272,013.35 | 258,115 | 265,404 | | 6,610 | | 6,610 | | 272,013 | | | | 7,293 | 03/25/2030 | 1 |
| 31398M-5N-2 | FNMA 2010-32-BL | | 09/26/2016 | PRINCIPAL RECEIPT | | 914,291 | 914,290.92 | 961,720 | 944,089 | | (29,798) | | (29,798) | | 914,291 | | | | 26,704 | 04/25/2040 | 1 |
| 31398T-X5-5 | FNMA 2010-103-MD | | 09/26/2016 | PRINCIPAL RECEIPT | | 3,049,098 | 3,049,098.29 | 3,124,058 | 3,074,628 | | (25,530) | | (25,530) | | 3,049,098 | | | | 79,012 | 12/25/2038 | 1 |
| 31397Q-7C-6 | FNMA 2011-34-VB | | 09/26/2016 | PRINCIPAL RECEIPT | | 2,942,935 | 2,942,934.70 | 2,897,871 | 2,935,058 | | 7,877 | | 7,877 | | 2,942,935 | | | | 81,340 | 04/25/2031 | 1 |
| 31397Q-PD-4 | FNMA 2011-12-MB | | 09/26/2016 | PRINCIPAL RECEIPT | | 166,765 | 166,765.15 | 163,847 | 165,155 | | 1,610 | | 1,610 | | 166,765 | | | | 4,353 | 02/25/2031 | 1 |
| 31397S-JV-7 | FNMA 2011-32-GV | | 09/26/2016 | PRINCIPAL RECEIPT | | 3,992,851 | 3,992,851.20 | 3,909,719 | 3,979,941 | | 12,911 | | 12,911 | | 3,992,851 | | | | 105,891 | 03/25/2030 | 1 |
| 31397S-5D-2 | FNMA 2011-43-VB | | 09/26/2016 | PRINCIPAL RECEIPT | | 1,667,917 | 1,667,917.45 | 1,602,113 | 1,647,070 | | 20,848 | | 20,848 | | 1,667,917 | | | | 45,952 | 02/25/2032 | 1 |
| 3136A0-AZ-0 | FNMA 2011-69-GB | | 09/26/2016 | PRINCIPAL RECEIPT | | 924,173 | 924,172.65 | 899,143 | 911,236 | | 12,937 | | 12,937 | | 924,173 | | | | 24,801 | 07/25/2031 | 1 |
| 31371E-VY-8 | FNMA POOL 250031 | | 09/26/2016 | PRINCIPAL RECEIPT | | 458 | 458.20 | 456 | 457 | | 2 | | 2 | | 458 | | | | 23 | 05/01/2024 | 1 |
| 31373T-SS-0 | FNMA POOL 303029 | | 09/26/2016 | PRINCIPAL RECEIPT | | 341 | 340.73 | 339 | 340 | | 1 | | 1 | | 341 | | | | 17 | 10/01/2024 | 1 |
| 31373T-SU-5 | FNMA POOL 303031 | | 09/26/2016 | PRINCIPAL RECEIPT | | 472 | 472.25 | 471 | 471 | | 1 | | 1 | | 472 | | | | 24 | 10/01/2024 | 1 |
| 313614-RV-3 | FNMA POOL 50000 | | 09/26/2016 | PRINCIPAL RECEIPT | | 695 | 695.25 | 658 | 688 | | 7 | | 7 | | 695 | | | | 37 | 05/01/2017 | 1 |
| 3199999 | U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Oblig | | | | X X X | 47,837,563 | 47,837,563.27 | 47,752,041 | 47,755,703 | | 81,859 | | 81,859 | | 47,837,569 | | | | 1,664,997 | 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 D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|-----------------------------------|---------------------------------|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 023654-AR-7 | AMERICA WEST AIRLINES SER 1998- | | 07/05/2016 | Sink PMT @ 100.000000 | | 130,748 | 130,748.45 | 130,748 | 130,748 | | | | | | 130,748 | | | 12,324 | 01/02/2017 | 2FE | |
| 02377B-AB-2 | AMERICAN AIRLINES 2015-2 AA | | 09/23/2016 | Sink PMT @ 100.000000 | | 70,960 | 70,960.17 | 70,960 | 70,960 | | | | | | 70,960 | | | 1,263 | 09/22/2027 | 1FE | |
| 02376U-AA-3 | AMERICAN AIRLINES 2016-1 AA | | 07/15/2016 | Sink PMT @ 100.000000 | | 7,351 | 7,350.72 | 7,351 | | | | | | | 7,351 | | | | 01/15/2028 | 1FE | |
| 025816-AW-9 | AMERICAN EXPRESS CO | | 09/12/2016 | MATURITY | | 2,000,000 | 2,000,000.00 | 1,989,820 | 1,999,094 | | 906 | | 906 | | 2,000,000 | | | 110,000 | 09/12/2016 | 1FE | |
| 049255-AG-7 | ATLAS COPCO AB | F | 09/02/2016 | VARIOUS | | 15,531,954 | 15,000,000.00 | 14,666,050 | 14,940,590 | | 27,913 | | 27,913 | | 14,968,502 | | 563,452 | 563,452 | 653,325 | 05/22/2017 | 1FE |
| 06849R-AB-8 | BARRICK NA FINANCE LLC | | 09/26/2016 | CALLED @ 110.7229836 | | 11,072,298 | 10,000,000.00 | 9,976,900 | 9,992,202 | | 1,986 | | 1,986 | | 9,994,188 | | 1,078,111 | 1,078,111 | 700,770 | 09/15/2018 | 2FE |
| 071813-BL-2 | BAXTER INTERNATIONAL INC | | 09/14/2016 | CALLED @ 109.5430000 | | 23,004,030 | 21,000,000.00 | 20,901,450 | 20,923,632 | | 6,429 | | 6,429 | | 20,930,060 | | 2,073,970 | 2,073,970 | 502,133 | 06/15/2023 | 2FE |
| 09774X-AV-4 | BOMBARDIER CAPITAL 1999-A CL-A4 | | 09/15/2016 | PRINCIPAL RECEIPT | | 37,150 | 37,150.00 | 37,021 | 37,064 | | 86 | | 86 | | 37,150 | | | 1,610 | 03/15/2029 | 4AM | |
| 12189P-AC-6 | BURLINGTON NORTHERN EQUIP NT | | 07/21/2016 | Sink PMT @ 100.000000 | | 13,665 | 13,665.40 | 13,665 | 13,665 | | | | | | 13,665 | | | 1,072 | 01/02/2019 | 1FE | |
| 12189P-AD-4 | BURLINGTON NORTHERN EQUIP NT | | 08/10/2016 | Sink PMT @ 100.000000 | | 3,289 | 3,288.88 | 3,289 | 3,289 | | | | | | 3,289 | | | 314 | 07/02/2018 | 1FE | |
| 161546-JH-0 | CHASE FUNDING MTG LOAN 2004-2- | | 09/26/2016 | PRINCIPAL RECEIPT | | 213,512 | 213,512.15 | 205,737 | 206,536 | | 6,977 | | 6,977 | | 213,512 | | | 7,836 | 02/25/2035 | 1FM | |
| 210518-CE-4 | CONSUMERS ENERGY CO | | 08/15/2016 | MATURITY | | 2,719,000 | 2,719,000.00 | 2,764,238 | 2,722,461 | | (3,461) | | (3,461) | | 2,719,000 | | | 149,545 | 08/15/2016 | 1FE | |
| 210805-CB-1 | CONTINENTAL AIRLINES 1998-1A | | 09/15/2016 | Sink PMT @ 100.000000 | | 3,813 | 3,812.64 | 3,816 | 3,813 | | | | | | 3,813 | | | 253 | 03/15/2019 | 1FE | |
| 21079V-AA-1 | CONTINENTAL AIRLINES 2010-1A | | 07/13/2016 | Sink PMT @ 100.000000 | | 210,344 | 210,344.00 | 208,372 | 209,184 | | 1,160 | | 1,160 | | 210,344 | | | 10,216 | 07/12/2022 | 1FE | |
| 126673-JA-1 | COUNTRYWIDE 2004-10-AF5A | | 09/26/2016 | PRINCIPAL RECEIPT | | 174,104 | 174,103.52 | 174,099 | 173,937 | | 167 | | 167 | | 174,104 | | | 6,191 | 02/25/2035 | 1FM | |
| 126673-FZ-0 | COUNTRYWIDE 2004-9-AF5 | | 09/26/2016 | PRINCIPAL RECEIPT | | 220,208 | 220,208.40 | 220,198 | 220,016 | | 192 | | 192 | | 220,208 | | | 8,334 | 01/25/2035 | 1FM | |
| 22540A-BE-7 | CSFBMSC INDYMAC 1997-1 CL A5 | | 09/26/2016 | PRINCIPAL RECEIPT | | 978 | 977.94 | 737 | 870 | | 108 | | 108 | | 978 | | | 47 | 02/25/2028 | 1AM | |
| 126410-LM-9 | CSX TRANSPORTATION INC | | 07/15/2016 | Sink PMT @ 100.000000 | | 234,598 | 234,598.41 | 234,598 | 234,598 | | | | | | 234,598 | | | 14,665 | 01/15/2023 | 1FE | |
| 126650-BE-9 | CVS HEALTH CORP | | 08/15/2016 | MATURITY | | 2,000,000 | 2,000,000.00 | 2,046,780 | 2,003,815 | | (3,815) | | (3,815) | | 2,000,000 | | | 122,500 | 08/15/2016 | 2FE | |
| 126650-BU-3 | CVS HEALTH CORP | | 07/27/2016 | CALLED @ 113.2502507 | | 3,397,508 | 3,000,000.00 | 2,988,180 | 2,994,145 | | 697 | | 697 | | 2,994,842 | | 402,665 | 402,665 | 98,562 | 05/18/2020 | 2FE |
| 251563-FZ-0 | DEUTSCHE MTG SECURITIES 2004-5 | | 09/06/2016 | Stifel Nicolaus | | 2,542,500 | 2,500,000.00 | 2,245,250 | 2,308,420 | | 19,278 | | 19,278 | | 2,327,698 | | 214,802 | 214,802 | 119,224 | 07/25/2034 | 1FM |
| 25243Y-AJ-8 | DIAGEO CAPITAL PLC | F | 09/30/2016 | MATURITY | | 13,000,000 | 13,000,000.00 | 12,888,240 | 12,989,268 | | 10,732 | | 10,732 | | 13,000,000 | | | 715,000 | 09/30/2016 | 1FE | |
| 31846L-BZ-8 | FIRST ALLIANCE MTG LOAN HEL 199 | | 09/20/2016 | PRINCIPAL RECEIPT | | 58,852 | 58,852.04 | 58,852 | 58,852 | | | | | | 58,852 | | | 2,540 | 12/20/2029 | 1FM | |
| 36157R-HU-2 | GE CAPITAL MTG SERV HEL 98-2-A6 | | 09/26/2016 | PRINCIPAL RECEIPT | | 14,335 | 14,334.60 | 14,272 | 14,268 | | 67 | | 67 | | 14,335 | | | 640 | 09/25/2028 | 2FM | |
| 39121J-AH-3 | GREAT RIVER ENERGY | | 07/01/2016 | Sink PMT @ 100.000000 | | 750,000 | 750,000.00 | 750,000 | 750,000 | | | | | | 750,000 | | | 33,585 | 07/04/2030 | 1FE | |
| 466247-JB-0 | JP MORGAN MORTG TR 2004-S2-2A5 | | 09/26/2016 | PRINCIPAL RECEIPT | | 162,692 | 162,691.74 | 166,660 | 165,068 | | (2,377) | | (2,377) | | 162,692 | | | 5,741 | 11/25/2034 | 2FM | |
| 466247-A2-9 | JP MORGAN MORTG TR 2005-S3-1A1 | | 09/26/2016 | PRINCIPAL RECEIPT | | 55,156 | 55,156.40 | 51,632 | 51,490 | | 3,667 | | 3,667 | | 55,156 | | | 2,113 | 01/25/2036 | 3FM | |
| 505861-AB-0 | LAFARGE SA | F | 07/15/2016 | MATURITY | | 10,000,000 | 10,000,000.00 | 9,457,040 | 9,952,046 | | 47,954 | | 47,954 | | 10,000,000 | | | 650,000 | 07/15/2016 | 2FE | |
| 55265K-MX-4 | MASTR ASSET SEC TRUST 2002-7-3 | | 09/27/2016 | PRINCIPAL RECEIPT | | 8,398 | 8,397.90 | 8,398 | 8,398 | | | | | | 8,398 | | | 308 | 12/25/2032 | 1FM | |
| 55265K-U2-3 | MASTR ASSET SEC TRUST 2003-10-3 | | 09/29/2016 | PRINCIPAL RECEIPT | | 55,209 | 55,209.10 | 54,346 | 54,724 | | 485 | | 485 | | 55,209 | | | 1,987 | 11/25/2034 | 1FM | |
| 674135-EJ-3 | OAKWOOD MTG INVESTORS INC 199 | | 09/15/2016 | PRINCIPAL RECEIPT | | 85,389 | 85,388.66 | 85,375 | 85,328 | | 60 | | 60 | | 85,389 | | | 3,772 | 04/15/2029 | 1FE | |
| 760985-L6-6 | RAMP 2003-RS11-AI6B | | 09/26/2016 | PRINCIPAL RECEIPT | | 91,498 | 91,497.60 | 91,496 | 91,390 | | 108 | | 108 | | 91,498 | | | 3,731 | 12/25/2033 | 1FM | |
| 76110W-ZN-9 | RASC 2004-KS6-AI5 | | 09/26/2016 | PRINCIPAL RECEIPT | | 46,422 | 46,422.36 | 44,571 | 45,145 | | 1,278 | | 1,278 | | 46,422 | | | 1,696 | 07/25/2034 | 1FM | |
| 76110W-UL-8 | RASC HEL 2003-KS9-AI5 | | 09/26/2016 | VARIOUS | | 73,081 | 77,048.70 | 48,686 | 54,929 | | 21,013 | | 21,013 | | 75,942 | | (2,861) | (2,861) | 2,747 | 11/25/2033 | 1FM |
| 771196-AS-1 | ROCHE HOLDINGS INC | | 08/25/2016 | CALLED @ 111.5740000 | | 4,608,006 | 4,130,000.00 | 4,065,076 | 4,105,070 | | 4,739 | | 4,739 | | 4,109,809 | | 498,197 | 498,197 | 250,845 | 03/01/2019 | 1FE |
| 84474Y-AA-4 | SOUTHWEST AIRLINES 2007-1A | | 08/01/2016 | Sink PMT @ 100.000000 | | 103,268 | 103,267.56 | 101,255 | 102,173 | | 1,095 | | 1,095 | | 103,268 | | | 3,256 | 08/01/2022 | 1FE | |
| 852061-AA-8 | SPRINT CORPORATION NON-REDEE | | 08/03/2016 | Bank Of America | | 5,055,000 | 5,000,000.00 | 5,096,200 | 5,044,803 | | (3,079) | | (3,079) | | 5,041,723 | | 13,277 | 13,277 | 364,090 | 04/15/2022 | 4FE |

E05.3

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) | |
|-----------------------------------|---|--------------------------------------|-----------------------|---------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|--|---|--|---|---|--|-------|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amort- ization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | | |
| 89655V-AA-0 | TRINITY RAIL LEASING 2003-1 | | 09/12/2016 | Sink PMT @ 100.000000 | | 88,080 | 88,079.52 | 88,080 | 88,080 | | | | | | 88,080 | | | | 3,325 | 11/12/2026 | 1FE | |
| 89655N-AA-8 | TRINITY RAIL LEASING 2004-1A | | 09/14/2016 | Sink PMT @ 100.000000 | | 146,674 | 146,673.68 | 146,674 | 146,674 | | | | | | 146,674 | | | | 5,175 | 08/14/2027 | 1FE | |
| 89655Y-AA-4 | TRINITY RAIL LEASING 2009-1A | | 09/16/2016 | Sink PMT @ 100.000000 | | 34,979 | 34,978.55 | 34,979 | 34,979 | | | | | | 34,979 | | | | 1,490 | 11/16/2039 | 1FE | |
| 89656C-AA-1 | TRINITY RAIL LEASING 2010-1 | | 09/16/2016 | Sink PMT @ 100.000000 | | 72,492 | 72,492.28 | 73,890 | 73,688 | | (1,196) | | (1,196) | | 72,492 | | | | 2,409 | 10/16/2040 | 1FE | |
| 89656F-AC-0 | TRINITY RAIL LEASING LP 2013-1A | | 09/15/2016 | Sink PMT @ 100.000000 | | 57,178 | 57,178.38 | 57,178 | 57,178 | | | | | | 57,178 | | | | 1,493 | 07/15/2043 | 1FE | |
| 90263B-GT-9 | UCFC HEL 1998-C-A6 | | 09/20/2016 | PRINCIPAL RECEIPT | | 131,056 | 131,055.90 | 128,987 | 129,026 | | 2,030 | | 2,030 | | 131,056 | | | | 6,300 | 11/15/2029 | 1FM | |
| 90783T-AA-8 | UNION PACIFIC SER 2004-1 | | 07/05/2016 | Sink PMT @ 100.000000 | | 37,085 | 37,085.46 | 37,085 | 37,085 | | | | | | 37,085 | | | | 2,182 | 07/02/2025 | 1FE | |
| 92178P-AD-9 | VANDERBILT MTG 2002-1-A4 | | 09/07/2016 | PRINCIPAL RECEIPT | | 133,381 | 133,381.00 | 133,332 | 133,339 | | 42 | | 42 | | 133,381 | | | | 6,002 | 05/07/2027 | 1FE | |
| 929227-T3-0 | WASHINGTON MUTUAL 2003-S3-1A4 | | 09/26/2016 | PRINCIPAL RECEIPT | | 50,476 | 50,475.60 | 52,258 | 50,916 | | (440) | | (440) | | 50,476 | | | | 2,003 | 06/25/2033 | 2FM | |
| 929227-4U-7 | WASHINGTON MUTUAL 2003-S4-2A2 | | 09/26/2016 | PRINCIPAL RECEIPT | | 131,535 | 131,535.00 | 135,943 | 132,505 | | (970) | | (970) | | 131,535 | | | | 4,514 | 06/25/2033 | 1FM | |
| 949757-AG-3 | WELLS FARGO 2004-6-A7 | | 09/26/2016 | PRINCIPAL RECEIPT | | 66,716 | 66,715.50 | 65,475 | 66,198 | | 517 | | 517 | | 66,716 | | | | 2,412 | 06/25/2034 | 1FM | |
| 955278-BG-0 | WEST PENN POWER | | 08/15/2016 | MATURITY | | 4,000,000 | 4,000,000.00 | 3,984,480 | 3,998,745 | | 1,255 | | 1,255 | | 4,000,000 | | | | 235,000 | 08/15/2016 | 2FE | |
| 3899999 | Total - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 102,704,968 | 98,127,638.21 | 96,809,719 | 97,710,404 | | 145,603 | | 145,603 | | 97,863,355 | | 4,841,613 | 4,841,613 | 4,834,540 | X X X | X X X | |
| 8399997 | Total - Bonds - Part 4 | | | | X X X | 156,811,017 | 152,183,437.89 | 150,776,590 | 151,681,647 | | 230,159 | | 230,159 | | 151,919,160 | | 4,891,863 | 4,891,863 | 6,739,440 | X X X | X X X | |
| 8399998 | Summary Item from Part 5 for Bonds | | | | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X |
| 8399999 | Total Bonds | | | | X X X | 156,811,017 | 152,183,437.89 | 150,776,590 | 151,681,647 | | 230,159 | | 230,159 | | 151,919,160 | | 4,891,863 | 4,891,863 | 6,739,440 | X X X | X X X | |
| 9999999 | Totals | | | | | 156,811,017 | X X X | 150,776,590 | 151,681,647 | | 230,159 | | 230,159 | | 151,919,160 | | 4,891,863 | 4,891,863 | 6,739,440 | X X X | X X X | |

E05.4

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

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|----------|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/02/2015 | 10/04/2016 | 6,611 | 12,899,992 | -1951.36 | 558,570 | | | 846,674 | | 846,674 | 50,008 | | | | | | 100/0001 | |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/05/2015 | 10/05/2016 | 6,744 | 13,400,009 | -1987.05 | 525,280 | | | 594,068 | | 594,068 | (39,108) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 10/06/2015 | 10/06/2016 | 8,334 | 16,500,000 | -1979.92 | 648,450 | | | 813,443 | | 813,443 | (13,141) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 10/09/2015 | 10/10/2016 | 14,889 | 30,000,000 | -2014.89 | 1,131,000 | | | 678,688 | | 678,688 | (400,882) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 10/12/2015 | 10/12/2016 | 5,304 | 10,700,000 | -2017.46 | 389,480 | | | 246,817 | | 246,817 | (110,898) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 10/13/2015 | 10/13/2016 | 10,131 | 20,300,000 | -2003.69 | 740,950 | | | 512,256 | | 512,256 | (250,161) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 10/19/2015 | 10/19/2016 | 4,475 | 9,100,000 | -2033.66 | 315,770 | | | 148,037 | | 148,037 | (123,822) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/20/2015 | 10/20/2016 | 10,587 | 21,500,006 | -2030.77 | 733,150 | | | 400,239 | | 400,239 | (268,546) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/26/2015 | 10/26/2016 | 4,201 | 8,699,992 | -2071.18 | 290,580 | | | 22,791 | | 22,791 | (163,828) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 10/27/2015 | 10/27/2016 | 7,406 | 15,300,002 | -2065.89 | 520,200 | | | 57,347 | | 57,347 | (305,895) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 11/06/2015 | 11/04/2016 | 15,911 | 33,400,000 | -2099.2 | 1,135,600 | | | 33 | | 33 | (544,821) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | JP Morgan 7H6GLXDRU | 11/13/2015 | 11/11/2016 | 12,555 | 25,400,000 | -2023.04 | 985,520 | | | 542,024 | | 542,024 | (375,528) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 11/18/2015 | 11/18/2016 | 7,391 | 15,399,990 | -2083.58 | 566,720 | | | 5,038 | | 5,038 | (303,981) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 11/20/2015 | 11/18/2016 | 5,170 | 10,800,000 | -2089.17 | 385,560 | | | 439 | | 439 | (200,760) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 11/25/2015 | 11/29/2016 | 12,830 | 26,800,000 | -2088.87 | 959,440 | | | 79,462 | | 79,462 | (499,606) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 12/04/2015 | 12/02/2016 | 12,908 | 26,999,995 | -2091.69 | 955,800 | | | 70,057 | | 70,057 | (482,162) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 12/11/2015 | 12/13/2016 | 10,187 | 20,499,993 | -2012.37 | 877,400 | | | 674,445 | | 674,445 | (231,989) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/18/2015 | 12/20/2016 | 13,263 | 26,599,991 | -2005.55 | 1,090,600 | | | 1,092,513 | | 1,092,513 | (174,789) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/28/2015 | 12/28/2016 | 4,279 | 8,800,000 | -2056.5 | 327,360 | | | 156,576 | | 156,576 | (134,755) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/29/2015 | 12/29/2016 | 8,757 | 18,200,000 | -2078.36 | 651,560 | | | 197,869 | | 197,869 | (301,918) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 01/06/2016 | 01/06/2017 | 11,556 | 23,000,002 | -1990.26 | | 940,700 | | 1,302,478 | | 1,302,478 | 361,778 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 01/08/2016 | 01/10/2017 | 16,753 | 32,199,999 | -1922.03 | | 1,413,580 | | 2,917,328 | | 2,917,328 | 1,503,748 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 01/13/2016 | 01/13/2017 | 10,580 | 19,999,994 | -1890.28 | | 878,000 | | 2,226,227 | | 2,226,227 | 1,348,227 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 01/20/2016 | 01/20/2017 | 6,669 | 12,400,000 | -1859.33 | | 631,160 | | 1,683,990 | | 1,683,990 | 1,052,830 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 01/27/2016 | 01/27/2017 | 8,922 | 16,800,000 | -1882.95 | | 720,720 | | 2,027,093 | | 2,027,093 | 1,306,373 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 02/04/2016 | 02/03/2017 | 8,301 | 15,899,997 | -1915.45 | | 688,470 | | 1,721,793 | | 1,721,793 | 1,033,323 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 02/05/2016 | 02/06/2017 | 6,117 | 11,500,000 | -1880.05 | | 520,950 | | 1,502,502 | | 1,502,502 | 981,552 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 02/11/2016 | 02/10/2017 | 6,615 | 12,100,000 | -1829.08 | | 631,620 | | 1,944,174 | | 1,944,174 | 1,312,554 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 02/12/2016 | 02/13/2017 | 5,309 | 9,900,000 | -1864.78 | | 497,970 | | 1,379,237 | | 1,379,237 | 881,267 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 02/19/2016 | 02/17/2017 | 8,760 | 16,800,000 | -1917.78 | | 727,440 | | 1,877,123 | | 1,877,123 | 1,149,683 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 02/25/2016 | 02/24/2017 | 7,071 | 13,800,002 | -1951.7 | | 575,460 | | 1,266,364 | | 1,266,364 | 690,904 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 02/26/2016 | 02/24/2017 | 3,593 | 7,000,006 | -1948.05 | | 284,900 | | 649,419 | | 649,419 | 364,519 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 03/04/2016 | 03/06/2017 | 11,400 | 22,800,006 | -1999.99 | | 836,760 | | 1,607,102 | | 1,607,102 | 770,342 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 03/11/2016 | 03/13/2017 | 10,335 | 20,900,001 | -2022.19 | | 792,110 | | 1,213,562 | | 1,213,562 | 421,452 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 03/18/2016 | 03/17/2017 | 11,075 | 22,700,000 | -2049.58 | | 769,530 | | 1,044,348 | | 1,044,348 | 274,818 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 03/24/2016 | 03/27/2017 | 10,167 | 20,699,992 | -2035.94 | | 745,200 | | 1,090,139 | | 1,090,139 | 344,939 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 03/28/2016 | 03/28/2017 | 2,995 | 6,100,007 | -2037.05 | | 209,230 | | 325,724 | | 325,724 | 116,494 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/05/2016 | 04/05/2017 | 9,192 | 18,800,000 | -2045.17 | | 650,480 | | 968,519 | | 968,519 | 318,039 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/07/2016 | 04/07/2017 | 5,093 | 10,399,999 | -2041.91 | | 360,880 | | 566,299 | | 566,299 | 205,419 | | | | | | | 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 | Credit Suisse E58DKGMJY | 04/08/2016 | 04/10/2017 | 11,916 | 24,400,000 | -2047.6 | | 866,200 | | 1,246,312 | | 1,246,312 | 380,112 | | | | | | 100/0001 | |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 04/12/2016 | 04/12/2017 | 4,899 | 10,099,995 | -2061.72 | | 350,470 | | 468,066 | | 468,066 | 117,596 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/13/2016 | 04/13/2017 | 5,666 | 11,799,991 | -2082.42 | | 385,860 | | 415,442 | | 415,442 | 29,582 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 04/18/2016 | 04/18/2017 | 5,825 | 12,200,000 | -2094.34 | | 385,520 | | 382,822 | | 382,822 | (2,698) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 04/20/2016 | 04/20/2017 | 6,279 | 13,200,000 | -2102.4 | | 406,560 | | 383,475 | | 383,475 | (23,085) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/25/2016 | 04/25/2017 | 5,939 | 12,399,990 | -2087.79 | | 407,960 | | 438,926 | | 438,926 | 30,966 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/27/2016 | 04/27/2017 | 5,966 | 12,500,000 | -2095.15 | | 408,750 | | 392,469 | | 392,469 | (16,281) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/04/2016 | 05/04/2017 | 6,679 | 13,700,005 | -2051.12 | | 489,090 | | 746,980 | | 746,980 | 257,890 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/06/2016 | 05/05/2017 | 6,903 | 14,200,005 | -2057.14 | | 504,100 | | 752,854 | | 752,854 | 248,754 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 05/11/2016 | 05/11/2017 | 6,830 | 14,100,000 | -2064.46 | | 475,170 | | 688,700 | | 688,700 | 213,530 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/13/2016 | 05/12/2017 | 5,766 | 11,799,996 | -2046.61 | | 401,200 | | 672,268 | | 672,268 | 271,068 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 05/18/2016 | 05/18/2017 | 6,153 | 12,600,000 | -2047.63 | | 438,480 | | 721,761 | | 721,761 | 283,281 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 05/20/2016 | 05/19/2017 | 5,603 | 11,499,990 | -2052.32 | | 409,400 | | 645,995 | | 645,995 | 236,595 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 05/25/2016 | 05/25/2017 | 4,831 | 10,100,005 | -2090.54 | | 329,260 | | 396,808 | | 396,808 | 67,548 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 05/27/2016 | 05/26/2017 | 6,289 | 13,200,002 | -2099.06 | | 427,680 | | 479,751 | | 479,751 | 52,071 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 06/03/2016 | 06/02/2017 | 8,956 | 18,799,997 | -2099.13 | | 611,000 | | 731,272 | | 731,272 | 120,272 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 06/06/2016 | 06/06/2017 | 6,068 | 12,800,005 | -2109.41 | | 409,600 | | 457,248 | | 457,248 | 47,648 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 06/10/2016 | 06/09/2017 | 7,633 | 16,000,000 | -2096.07 | | 558,400 | | 651,248 | | 651,248 | 92,848 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 06/13/2016 | 06/13/2017 | 3,656 | 7,600,004 | -2079.06 | | 281,960 | | 366,667 | | 366,667 | 84,707 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 06/17/2016 | 06/16/2017 | 7,194 | 14,900,005 | -2071.22 | | 551,300 | | 787,313 | | 787,313 | 236,013 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 06/20/2016 | 06/20/2017 | 3,936 | 8,200,005 | -2083.25 | | 285,360 | | 395,739 | | 395,739 | 110,379 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 06/24/2016 | 06/23/2017 | 8,786 | 17,900,003 | -2037.3 | | 712,420 | | 1,230,945 | | 1,230,945 | 518,525 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 06/27/2016 | 06/27/2017 | 5,998 | 11,999,999 | -2000.54 | | 502,800 | | 1,029,306 | | 1,029,306 | 526,506 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 07/06/2016 | 07/06/2017 | 7,382 | 15,499,997 | -2099.73 | | 528,550 | | 689,523 | | 689,523 | 160,973 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 07/07/2016 | 07/07/2017 | 7,579 | 15,900,005 | -2097.9 | | 540,600 | | 719,527 | | 719,527 | 178,927 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 07/08/2016 | 07/10/2017 | 16,386 | 34,900,009 | -2129.9 | | 1,109,820 | | 1,126,785 | | 1,126,785 | 16,965 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 07/11/2016 | 07/11/2017 | 4,118 | 8,800,000 | -2137.16 | | 269,280 | | 266,543 | | 266,543 | (2,737) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 07/13/2016 | 07/13/2017 | 5,482 | 11,800,000 | -2152.43 | | 351,640 | | 303,836 | | 303,836 | (47,805) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 07/18/2016 | 07/18/2017 | 3,830 | 8,299,990 | -2166.89 | | 246,510 | | 184,856 | | 184,856 | (61,654) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 07/20/2016 | 07/20/2017 | 8,375 | 18,199,999 | -2173.02 | | 533,260 | | 377,016 | | 377,016 | (156,244) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Royal Bank o | 07/25/2016 | 07/25/2017 | 4,289 | 9,300,004 | -2168.48 | | 290,160 | | 210,754 | | 210,754 | (79,406) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 07/27/2016 | 07/27/2017 | 5,493 | 11,900,006 | -2166.58 | | 374,850 | | 279,283 | | 279,283 | (95,567) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 08/04/2016 | 08/04/2017 | 6,053 | 13,100,010 | -2164.25 | | 402,170 | | 332,500 | | 332,500 | (69,670) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 08/05/2016 | 08/04/2017 | 9,712 | 21,199,990 | -2182.87 | | 621,160 | | 437,743 | | 437,743 | (183,417) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 08/11/2016 | 08/11/2017 | 5,948 | 13,000,000 | -2185.79 | | 380,900 | | 255,751 | | 255,751 | (125,149) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 08/12/2016 | 08/11/2017 | 6,319 | 13,800,007 | -2184.05 | | 409,860 | | 277,323 | | 277,323 | (132,537) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 08/18/2016 | 08/18/2017 | 5,441 | 11,899,991 | -2187.02 | | 359,380 | | 239,431 | | 239,431 | (119,949) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 08/19/2016 | 08/18/2017 | 5,403 | 11,799,996 | -2183.87 | | 357,540 | | 249,594 | | 249,594 | (107,946) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 08/25/2016 | 08/25/2017 | 8,101 | 17,600,005 | -2172.47 | | 545,600 | | 446,222 | | 446,222 | (99,378) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 08/26/2016 | 08/25/2017 | 6,869 | 14,900,003 | -2169.04 | | 473,820 | | 393,867 | | 393,867 | (79,953) | | | | | | | 100/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|------------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|----------|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 09/02/2016 | 09/05/2017 | 6,514 | 14,200,000 | -2179.98 | | 447,300 | | 354,883 | | 354,883 | (92,417) | | | | | | 100/0001 | |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 09/06/2016 | 09/06/2017 | 4,574 | 10,000,000 | -2186.48 | | 307,000 | | 234,840 | | 234,840 | (72,160) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 09/07/2016 | 09/07/2017 | 7,136 | 15,600,001 | -2186.16 | | 475,800 | | 364,208 | | 364,208 | (111,592) | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 09/09/2016 | 09/11/2017 | 4,136 | 8,800,005 | -2127.81 | | 301,840 | | 362,811 | | 362,811 | 60,971 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 09/13/2016 | 09/13/2017 | 7,099 | 15,099,991 | -2127.02 | | 549,640 | | 628,854 | | 628,854 | 79,214 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 09/16/2016 | 09/18/2017 | 4,348 | 9,300,000 | -2139.16 | | 330,150 | | 357,310 | | 357,310 | 27,160 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 09/20/2016 | 09/20/2017 | 6,963 | 14,900,005 | -2139.76 | | 514,050 | | 571,129 | | 571,129 | 57,079 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 09/23/2016 | 09/25/2017 | 4,527 | 9,800,000 | -2164.69 | | 311,640 | | 311,819 | | 311,819 | 179 | | | | | | | 100/0001 |
| S&P 500 Option - Asian | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 09/27/2016 | 09/27/2017 | 9,352 | 20,200,000 | -2159.93 | | 648,420 | | 676,452 | | 676,452 | 28,032 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/05/2015 | 10/06/2016 | 1,515 | 2,999,995 | -1979.92 | 185,100 | | | 4 | | 4 | (159,336) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 10/12/2015 | 10/13/2016 | 1,397 | 2,799,996 | -2003.69 | 159,880 | | | | | | (128,967) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 10/16/2015 | 10/19/2016 | 836 | 1,699,997 | -2033.66 | 95,710 | | | | | | (71,749) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/19/2015 | 10/20/2016 | 492 | 999,992 | -2030.77 | 55,200 | | | | | | (41,956) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/23/2015 | 10/26/2016 | 579 | 1,200,000 | -2071.18 | 63,000 | | | | | | (29,088) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 10/26/2015 | 10/27/2016 | 484 | 999,994 | -2065.89 | 53,300 | | | | | | (28,266) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 11/05/2015 | 11/04/2016 | 1,620 | 3,399,990 | -2099.2 | 172,040 | | | | | | (70,932) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 11/12/2015 | 11/11/2016 | 1,087 | 2,199,995 | -2023.04 | 114,620 | | | | | | (65,123) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 11/19/2015 | 11/18/2016 | 862 | 1,800,008 | -2089.17 | 95,580 | | | | | | (29,886) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 11/24/2015 | 11/25/2016 | 957 | 2,000,009 | -2088.87 | 104,800 | | | | | | (44,104) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 12/03/2015 | 12/02/2016 | 765 | 1,599,996 | -2091.69 | 83,680 | | | | | | (50,139) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 12/10/2015 | 12/09/2016 | 1,391 | 2,799,991 | -2012.37 | 152,600 | | | 229 | | 229 | (147,593) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/17/2015 | 12/16/2016 | 997 | 1,999,995 | -2005.55 | 102,400 | | | 229 | | 229 | (95,946) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 12/28/2015 | 12/29/2016 | 914 | 1,899,995 | -2078.36 | 97,470 | | | 14 | | 14 | (77,989) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 01/05/2016 | 01/06/2017 | 1,507 | 2,999,999 | -1990.26 | | 161,100 | | 43,623 | | 43,623 | (117,477) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 01/12/2016 | 01/13/2017 | 741 | 1,399,998 | -1890.28 | | 78,400 | | 81,745 | | 81,745 | 3,345 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 01/19/2016 | 01/20/2017 | 592 | 1,099,998 | -1859.33 | | 67,650 | | 124,505 | | 124,505 | 56,855 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 01/26/2016 | 01/27/2017 | 903 | 1,700,003 | -1882.95 | | 107,950 | | 154,229 | | 154,229 | 46,279 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 02/04/2016 | 02/03/2017 | 638 | 1,199,998 | -1880.05 | | 73,200 | | 120,994 | | 120,994 | 47,794 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 02/11/2016 | 02/10/2017 | 858 | 1,600,000 | -1864.78 | | 112,160 | | 247,810 | | 247,810 | 135,650 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 02/18/2016 | 02/17/2017 | 521 | 1,000,007 | -1917.78 | | 64,200 | | 105,922 | | 105,922 | 41,722 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 02/25/2016 | 02/24/2017 | 1,027 | 2,000,004 | -1948.05 | | 127,000 | | 190,045 | | 190,045 | 63,045 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 03/03/2016 | 03/03/2017 | 700 | 1,399,993 | -1999.99 | | 78,260 | | 80,557 | | 80,557 | 2,297 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 03/10/2016 | 03/10/2017 | 841 | 1,699,994 | -2022.19 | | 93,840 | | 92,717 | | 92,717 | (1,123) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 03/17/2016 | 03/17/2017 | 781 | 1,600,005 | -2049.58 | | 82,240 | | 76,307 | | 76,307 | (5,933) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 03/23/2016 | 03/24/2017 | 540 | 1,099,998 | -2035.94 | | 52,250 | | 64,151 | | 64,151 | 11,901 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 04/04/2016 | 04/05/2017 | 1,125 | 2,299,998 | -2045.17 | | 116,610 | | 146,877 | | 146,877 | 30,267 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 04/08/2016 | 04/11/2017 | 490 | 1,000,003 | -2041.99 | | 53,200 | | 75,129 | | 75,129 | 21,929 | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/12/2016 | 04/13/2017 | 528 | 1,099,997 | -2082.42 | | 57,750 | | 45,667 | | 45,667 | (12,083) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 04/15/2016 | 04/18/2017 | 477 | 1,000,005 | -2094.34 | | 51,000 | | 41,039 | | 41,039 | (9,961) | | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o ES7IP3U3RH | 04/26/2016 | 04/27/2017 | 1,193 | 2,499,996 | -2095.15 | | 129,750 | | 74,079 | | 74,079 | (55,671) | | | | | | | 100/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|------------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 05/05/2016 | 05/05/2017 | 924 | 1,899,995 | -2057.14 | | 106,020 | 150,294 | | 150,294 | 44,274 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 05/10/2016 | 05/11/2017 | 484 | 1,000,004 | -2064.46 | | 52,500 | 76,879 | | 76,879 | 24,379 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 05/12/2016 | 05/12/2017 | 489 | 999,994 | -2046.61 | | 53,000 | 86,190 | | 86,190 | 33,190 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 05/17/2016 | 05/18/2017 | 488 | 1,000,001 | -2047.63 | | 54,700 | 80,913 | | 80,913 | 26,213 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 05/19/2016 | 05/19/2017 | 633 | 1,300,001 | -2052.32 | | 71,500 | 106,384 | | 106,384 | 34,884 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 05/26/2016 | 05/26/2017 | 810 | 1,700,008 | -2099.06 | | 85,510 | 94,389 | | 94,389 | 8,879 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 06/02/2016 | 06/02/2017 | 1,000 | 2,099,991 | -2099.13 | | 107,310 | 119,343 | | 119,343 | 12,033 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 06/10/2016 | 06/13/2017 | 818 | 1,700,006 | -2079.06 | | 93,330 | 145,104 | | 145,104 | 51,774 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o | ES7IP3U3RH | 06/16/2016 | 06/16/2017 | 966 | 1,999,991 | -2071.22 | | 127,000 | 195,905 | | 195,905 | 68,905 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 06/24/2016 | 06/27/2017 | 850 | 1,699,999 | -2000.54 | | 114,410 | 213,579 | | 213,579 | 99,169 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/05/2016 | 07/06/2017 | 1,286 | 2,700,001 | -2099.73 | | 151,470 | 284,721 | | 284,721 | 133,251 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 07/12/2016 | 07/13/2017 | 1,022 | 2,199,999 | -2152.43 | | 118,140 | 148,940 | | 148,940 | 30,800 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/19/2016 | 07/20/2017 | 644 | 1,399,990 | -2173.02 | | 74,900 | 67,373 | | 67,373 | (7,527) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/22/2016 | 07/25/2017 | 507 | 1,100,005 | -2168.48 | | 58,740 | 53,488 | | 53,488 | (5,252) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 07/26/2016 | 07/27/2017 | 462 | 1,000,007 | -2166.58 | | 52,100 | 45,135 | | 45,135 | (6,965) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 08/03/2016 | 08/04/2017 | 1,109 | 2,400,002 | -2164.25 | | 122,400 | 145,785 | | 145,785 | 23,385 | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 08/11/2016 | 08/11/2017 | 916 | 2,000,000 | -2184.05 | | 94,000 | 72,942 | | 72,942 | (21,058) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o | ES7IP3U3RH | 08/18/2016 | 08/18/2017 | 778 | 1,699,990 | -2183.87 | | 83,130 | 70,796 | | 70,796 | (12,334) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o | ES7IP3U3RH | 08/24/2016 | 08/25/2017 | 921 | 1,999,998 | -2172.47 | | 98,400 | 88,107 | | 88,107 | (10,293) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 09/01/2016 | 09/01/2017 | 826 | 1,800,009 | -2179.98 | | 89,460 | 63,347 | | 63,347 | (26,113) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o | ES7IP3U3RH | 09/06/2016 | 09/07/2017 | 595 | 1,300,000 | -2186.16 | | 63,570 | 37,495 | | 37,495 | (26,075) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o | ES7IP3U3RH | 09/08/2016 | 09/08/2017 | 470 | 1,000,007 | -2127.81 | | 48,700 | 33,539 | | 33,539 | (15,161) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 09/14/2016 | 09/15/2017 | 652 | 1,399,992 | -2147.26 | | 71,400 | 68,491 | | 68,491 | (2,909) | | | | | | 100/0001 |
| Multiple Indices - Global Lo | Fixed Indexed | N/A | Equity Ind | Royal Bank o | ES7IP3U3RH | 09/22/2016 | 09/22/2017 | 878 | 1,899,992 | -2164.69 | | 91,200 | 72,693 | | 72,693 | (18,507) | | | | | | 100/0001 |
| S&P 500 Option - Point to | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 10/09/2015 | 10/10/2016 | 6,750 | 13,600,004 | -2014.89 | 393,040 | | 766,012 | | 766,012 | 331,419 | | | | | | 100/0001 |
| S&P 500 Option - Point to | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 10/09/2015 | 10/10/2016 | 1,241 | 2,499,995 | -2014.89 | 74,750 | | 145,751 | | 145,751 | 63,093 | | | | | | 100/0001 |
| S&P 500 Option - Point to | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 01/08/2016 | 01/10/2017 | 7,544 | 14,500,000 | -1922.03 | | 440,800 | 760,188 | | 760,188 | 319,388 | | | | | | 100/0001 |
| S&P 500 Option - Point to | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 04/08/2016 | 04/10/2017 | 6,349 | 13,000,008 | -2047.6 | | 390,000 | 538,562 | | 538,562 | 148,562 | | | | | | 100/0001 |
| S&P 500 Option - Point to | Fixed Indexed | N/A | Equity Ind | Royal Bank o | ES7IP3U3RH | 04/08/2016 | 04/10/2017 | 1,172 | 2,399,992 | -2047.6 | | 112,800 | 159,768 | | 159,768 | 46,968 | | | | | | 100/0001 |
| S&P 500 Option - Point to | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 07/08/2016 | 07/10/2017 | 6,244 | 13,299,990 | -2129.9 | | 395,010 | 443,185 | | 443,185 | 48,175 | | | | | | 100/0001 |
| S&P 500 Option - Point to | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 07/08/2016 | 07/10/2017 | 2,207 | 4,700,008 | -2129.9 | | 215,730 | 239,860 | | 239,860 | 24,130 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 10/02/2015 | 10/04/2016 | 3,024 | 5,899,996 | -1951.36 | 58,410 | | | | | (26,113) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 10/05/2015 | 10/05/2016 | 4,328 | 8,599,992 | -1987.05 | 86,000 | | | | | (41,262) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 10/05/2015 | 10/05/2016 | 705 | 1,399,996 | -1987.05 | 22,540 | | | | | (17,205) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 10/06/2015 | 10/06/2016 | 5,152 | 10,199,993 | -1979.92 | 102,000 | | | | | (60,517) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ne | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 10/06/2015 | 10/06/2016 | 606 | 1,200,010 | -1979.92 | 19,560 | | | | | (15,102) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 10/06/2015 | 10/06/2016 | 1,616 | 3,200,006 | -1979.92 | 81,280 | | 3,690 | | 3,690 | (71,184) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 10/09/2015 | 10/10/2016 | 1,340 | 2,699,993 | -2014.89 | 27,000 | | | | | (18,692) | | | | | | 100/0001 |
| S&P 500 Option - DIUL A | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 10/09/2015 | 10/10/2016 | 33,501 | 67,500,004 | -2014.89 | 1,768,500 | | 710,657 | | 710,657 | (1,141,927) | | | | | | 100/0001 |
| S&P 500 Option - DIUL B | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 10/09/2015 | 10/10/2016 | 5,410 | 10,899,991 | -2014.89 | 321,550 | | 192,852 | | 192,852 | (147,900) | | | | | | 100/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|----------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|----------|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 10/12/2015 | 10/12/2016 | 3,123 | 6,300,003 | -2017.46 | 63,000 | | | | | | (49,102) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/12/2015 | 10/12/2016 | 297 | 599,993 | -2017.46 | 9,900 | | | 518 | | 518 | (9,328) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/13/2015 | 10/13/2016 | 4,991 | 9,999,996 | -2003.69 | 99,000 | | | | | | (99,164) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/13/2015 | 10/13/2016 | 549 | 1,100,006 | -2003.69 | 18,370 | | | | | | (20,518) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/13/2015 | 10/13/2016 | 1,597 | 3,199,993 | -2003.69 | 83,840 | | | 17,990 | | 17,990 | (79,595) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/19/2015 | 10/19/2016 | 3,295 | 6,699,995 | -2033.66 | 67,670 | | | | | | (23,647) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/19/2015 | 10/19/2016 | 492 | 999,991 | -2033.66 | 17,100 | | | | | | (10,466) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/20/2015 | 10/20/2016 | 5,121 | 10,400,000 | -2030.77 | 105,040 | | | | | | (31,156) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/20/2015 | 10/20/2016 | 394 | 800,002 | -2030.77 | 13,360 | | | | | | (7,289) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/20/2015 | 10/20/2016 | 591 | 1,200,002 | -2030.77 | 30,960 | | | | | | (25,942) | | | | | | 100/0001 | |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/20/2015 | 10/20/2016 | 345 | 700,006 | -2030.77 | 20,440 | | | 5,464 | | 5,464 | (12,892) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/26/2015 | 10/26/2016 | 2,897 | 6,000,001 | -2071.18 | 61,800 | | | | | | (34,802) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/26/2015 | 10/26/2016 | 290 | 600,000 | -2071.18 | 9,840 | | | | | | (6,780) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 10/27/2015 | 10/27/2016 | 2,808 | 5,800,007 | -2065.89 | 60,320 | | | | | | (34,531) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ne | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/27/2015 | 10/27/2016 | 678 | 1,399,992 | -2065.89 | 23,380 | | | | | | (16,766) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 10/27/2015 | 10/27/2016 | 1,065 | 2,200,008 | -2065.89 | 56,980 | | | | | | (48,050) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 11/06/2015 | 11/04/2016 | 11,290 | 23,700,010 | -2099.2 | 251,220 | | | | | | (83,630) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 11/06/2015 | 11/04/2016 | 1,524 | 3,199,999 | -2099.2 | 55,680 | | | 563 | | 563 | (31,227) | | | | | | 100/0001 | |
| S&P 500 Option - Impact N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/06/2015 | 11/04/2016 | 286 | 599,993 | -2099.2 | 13,620 | | | 14 | | 14 | (8,103) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/06/2015 | 11/04/2016 | 1,429 | 3,000,009 | -2099.2 | 78,000 | | | 1,284 | | 1,284 | (47,846) | | | | | | 100/0001 | |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/06/2015 | 11/04/2016 | 286 | 599,993 | -2099.2 | 17,580 | | | 1,367 | | 1,367 | (10,156) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 11/13/2015 | 11/11/2016 | 8,749 | 17,700,002 | -2023.04 | 182,310 | | | | | | (140,255) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/13/2015 | 11/11/2016 | 1,186 | 2,399,993 | -2023.04 | 39,360 | | | | | | (34,139) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/13/2015 | 11/11/2016 | 1,186 | 2,399,993 | -2023.04 | 60,960 | | | 15,798 | | 15,798 | (48,168) | | | | | | 100/0001 | |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/13/2015 | 11/11/2016 | 346 | 699,992 | -2023.04 | 20,090 | | | 8,140 | | 8,140 | (13,379) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 11/18/2015 | 11/18/2016 | 768 | 1,600,002 | -2083.58 | 16,960 | | | | | | (4,571) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/18/2015 | 11/18/2016 | 576 | 1,199,996 | -2083.58 | 20,160 | | | | | | (8,216) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 11/18/2015 | 11/18/2016 | 480 | 999,993 | -2083.58 | 26,000 | | | 1,971 | | 1,971 | (13,952) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 11/20/2015 | 11/18/2016 | 6,079 | 12,700,002 | -2089.17 | 130,810 | | | | | | (24,970) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 11/25/2015 | 11/29/2016 | 7,995 | 16,699,993 | -2088.87 | 175,350 | | | | | | (83,860) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 11/25/2015 | 11/29/2016 | 957 | 2,000,009 | -2088.87 | 35,000 | | | | | | (21,782) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 11/25/2015 | 11/29/2016 | 766 | 1,599,991 | -2088.87 | 37,120 | | | 336 | | 336 | (27,352) | | | | | | 100/0001 | |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 11/25/2015 | 11/29/2016 | 1,005 | 2,100,004 | -2088.87 | 56,910 | | | 3,832 | | 3,832 | (34,852) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/04/2015 | 12/02/2016 | 8,271 | 17,299,991 | -2091.69 | 183,380 | | | | | | (65,866) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 12/04/2015 | 12/02/2016 | 1,291 | 2,699,995 | -2091.69 | 45,630 | | | 3,293 | | 3,293 | (19,677) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 12/04/2015 | 12/02/2016 | 430 | 899,991 | -2091.69 | 20,520 | | | 8,012 | | 8,012 | (4,990) | | | | | | 100/0001 | |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 12/04/2015 | 12/02/2016 | 1,100 | 2,300,001 | -2091.69 | 60,490 | | | 34,127 | | 34,127 | (6,290) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 12/11/2015 | 12/13/2016 | 7,851 | 15,800,002 | -2012.37 | 159,580 | | | | | | (137,397) | | | | | | 100/0001 | |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/11/2015 | 12/13/2016 | 348 | 700,000 | -2012.37 | 11,550 | | | 923 | | 923 | (11,840) | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/11/2015 | 12/13/2016 | 1,342 | 2,700,000 | -2012.37 | 59,670 | | | 22,716 | | 22,716 | (45,054) | | | | | | 100/0001 | |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 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 - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/11/2015 | 12/13/2016 | 745 | 1,500,000 | -2012.37 | 38,550 | | | 20,055 | | 20,055 | (23,890) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/18/2015 | 12/20/2016 | 8,776 | 17,600,005 | -2005.55 | 176,000 | | | | | | (147,130) | | | | | | 100/0001 |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/18/2015 | 12/20/2016 | 1,197 | 2,400,002 | -2005.55 | 40,080 | | | 1,961 | | 1,961 | (39,218) | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/18/2015 | 12/20/2016 | 299 | 600,000 | -2005.55 | 11,820 | | | 3,975 | | 3,975 | (9,414) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/18/2015 | 12/20/2016 | 997 | 2,000,000 | -2005.55 | 46,000 | | | 23,740 | | 23,740 | (26,393) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 12/18/2015 | 12/20/2016 | 399 | 800,000 | -2005.55 | 21,520 | | | 14,801 | | 14,801 | (8,647) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 12/28/2015 | 12/28/2016 | 1,848 | 3,800,001 | -2056.5 | 40,280 | | | | | | (28,002) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/28/2015 | 12/28/2016 | 389 | 799,999 | -2056.5 | 14,000 | | | 363 | | 363 | (10,894) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 12/28/2015 | 12/28/2016 | 292 | 600,004 | -2056.5 | 16,560 | | | 6,532 | | 6,532 | (8,854) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/29/2015 | 12/29/2016 | 5,726 | 11,900,004 | -2078.36 | 123,760 | | | | | | (69,991) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ne | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 12/29/2015 | 12/29/2016 | 385 | 800,002 | -2078.36 | 14,240 | | | 29 | | 29 | (9,933) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 12/29/2015 | 12/29/2016 | 625 | 1,299,993 | -2078.36 | 31,590 | | | 5,295 | | 5,295 | (21,007) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 12/29/2015 | 12/29/2016 | 289 | 600,002 | -2078.36 | 16,620 | | | 4,534 | | 4,534 | (11,546) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 01/06/2016 | 01/06/2017 | 9,848 | 19,600,001 | -1990.26 | | 196,000 | | 10,500 | | 10,500 | (185,500) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ne | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 01/06/2016 | 01/06/2017 | 703 | 1,400,000 | -1990.26 | | 23,520 | | 13,787 | | 13,787 | (9,733) | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 01/06/2016 | 01/06/2017 | 301 | 600,000 | -1990.26 | | 11,700 | | 9,408 | | 9,408 | (2,292) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 01/06/2016 | 01/06/2017 | 1,156 | 2,300,000 | -1990.26 | | 70,150 | | 84,836 | | 84,836 | 14,686 | | | | | | 100/0001 |
| S&P 500 Option - Impact N | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 01/08/2016 | 01/10/2017 | 312 | 600,000 | -1922.03 | | 13,620 | | 32,426 | | 32,426 | 18,806 | | | | | | 100/0001 |
| S&P 500 Option - DIUL and | Fixed Indexed | N/A | Equity Ind | JP Morgan 7H6GLXDRU | 01/08/2016 | 01/10/2017 | 2,185 | 4,200,001 | -1922.03 | | 111,300 | | 258,230 | | 258,230 | 146,930 | | | | | | 100/0001 |
| S&P 500 Option - DIUL A | Fixed Indexed | N/A | Equity Ind | JP Morgan 7H6GLXDRU | 01/08/2016 | 01/10/2017 | 36,108 | 69,400,006 | -1922.03 | | 2,047,300 | | 4,697,568 | | 4,697,568 | 2,650,268 | | | | | | 100/0001 |
| S&P 500 Option - DIUL B | Fixed Indexed | N/A | Equity Ind | JP Morgan 7H6GLXDRU | 01/08/2016 | 01/10/2017 | 104 | 200,006 | -1922.03 | | 8,200 | | 17,126 | | 17,126 | 8,926 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 01/13/2016 | 01/13/2017 | 9,734 | 18,400,004 | -1890.28 | | 182,160 | | 136,673 | | 136,673 | (45,487) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 01/13/2016 | 01/13/2017 | 794 | 1,499,994 | -1890.28 | | 24,300 | | 40,159 | | 40,159 | 15,859 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ne | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 01/13/2016 | 01/13/2017 | 317 | 599,994 | -1890.28 | | 11,700 | | 22,102 | | 22,102 | 10,402 | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 01/13/2016 | 01/13/2017 | 529 | 999,996 | -1890.28 | | 29,500 | | 62,668 | | 62,668 | 33,168 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 01/20/2016 | 01/20/2017 | 4,625 | 8,599,996 | -1859.33 | | 82,560 | | 140,651 | | 140,651 | 58,091 | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 01/20/2016 | 01/20/2017 | 323 | 600,006 | -1859.33 | | 9,420 | | 23,557 | | 23,557 | 14,137 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ne | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 01/20/2016 | 01/20/2017 | 538 | 1,000,003 | -1859.33 | | 17,700 | | 50,305 | | 50,305 | 32,605 | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan 7H6GLXDRU | 01/20/2016 | 01/20/2017 | 1,345 | 2,499,999 | -1859.33 | | 69,250 | | 207,754 | | 207,754 | 138,504 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 01/27/2016 | 01/27/2017 | 7,329 | 13,800,009 | -1882.95 | | 129,720 | | 87,092 | | 87,092 | (42,628) | | | | | | 100/0001 |
| S&P 500 Option - Liberty & | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 01/27/2016 | 01/27/2017 | 425 | 800,009 | -1882.95 | | 14,880 | | 22,555 | | 22,555 | 7,675 | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 01/27/2016 | 01/27/2017 | 850 | 1,599,999 | -1882.95 | | 45,600 | | 89,888 | | 89,888 | 44,288 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 02/04/2016 | 02/03/2017 | 3,393 | 6,500,003 | -1915.45 | | 59,800 | | 170,196 | | 170,196 | 110,396 | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 02/04/2016 | 02/03/2017 | 470 | 899,993 | -1915.45 | | 13,950 | | 42,715 | | 42,715 | 28,765 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ne | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 02/04/2016 | 02/03/2017 | 574 | 1,100,005 | -1915.45 | | 20,350 | | 63,707 | | 63,707 | 43,357 | | | | | | 100/0001 |
| S&P 500 Option - Impact N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 02/04/2016 | 02/03/2017 | 313 | 599,996 | -1915.45 | | 13,140 | | 41,084 | | 41,084 | 27,944 | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | JP Morgan 7H6GLXDRU | 02/04/2016 | 02/03/2017 | 1,775 | 3,400,000 | -1915.45 | | 95,880 | | 306,585 | | 306,585 | 210,705 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 02/05/2016 | 02/06/2017 | 4,947 | 9,300,006 | -1880.05 | | 83,700 | | 180,365 | | 180,365 | 96,665 | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 02/05/2016 | 02/06/2017 | 372 | 699,999 | -1880.05 | | 19,950 | | 55,506 | | 55,506 | 35,556 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 02/11/2016 | 02/10/2017 | 3,718 | 6,800,007 | -1829.08 | | 57,800 | | 188,667 | | 188,667 | 130,867 | | | | | | 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) of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 02/11/2016 | 820 | 1,499,992 | -1829.08 | | 21,750 | | 77,117 | | 77,117 | 55,367 | | | | | | 100/0001 | |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 02/11/2016 | 601 | 1,100,009 | -1829.08 | | 18,920 | | 71,826 | | 71,826 | 52,906 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 02/11/2016 | 1,257 | 2,299,995 | -1829.08 | | 63,020 | | 197,130 | | 197,130 | 134,110 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 02/12/2016 | 3,432 | 6,400,000 | -1864.78 | | 56,320 | | 94,579 | | 94,579 | 38,259 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 02/12/2016 | 429 | 800,009 | -1864.78 | | 22,160 | | 58,629 | | 58,629 | 36,469 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 02/19/2016 | 6,101 | 11,699,992 | -1917.78 | | 104,130 | | 113,944 | | 113,944 | 9,814 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 02/19/2016 | 469 | 899,995 | -1917.78 | | 13,680 | | 25,098 | | 25,098 | 11,418 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 02/19/2016 | 313 | 599,997 | -1917.78 | | 11,100 | | 21,463 | | 21,463 | 10,363 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 02/19/2016 | 678 | 1,300,006 | -1917.78 | | 36,400 | | 78,976 | | 78,976 | 42,576 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 02/25/2016 | 3,125 | 6,099,999 | -1951.7 | | 54,900 | | 57,902 | | 57,902 | 3,002 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 02/25/2016 | 922 | 1,799,994 | -1951.7 | | 25,920 | | 39,996 | | 39,996 | 14,076 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 02/25/2016 | 359 | 699,997 | -1951.7 | | 12,810 | | 21,372 | | 21,372 | 8,562 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 02/25/2016 | 1,127 | 2,199,995 | -1951.7 | | 61,820 | | 116,635 | | 116,635 | 54,815 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 02/26/2016 | 3,388 | 6,599,993 | -1948.05 | | 59,400 | | 43,801 | | 43,801 | (15,599) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 03/04/2016 | 8,550 | 17,099,994 | -1999.99 | | 162,450 | | 231,298 | | 231,298 | 68,848 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 03/04/2016 | 750 | 1,499,993 | -1999.99 | | 22,800 | | 40,906 | | 40,906 | 18,106 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/04/2016 | 450 | 899,996 | -1999.99 | | 17,100 | | 32,472 | | 32,472 | 15,372 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/04/2016 | 950 | 1,899,991 | -1999.99 | | 54,150 | | 112,334 | | 112,334 | 58,184 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 03/11/2016 | 7,269 | 14,700,007 | -2022.19 | | 138,180 | | 149,399 | | 149,399 | 11,219 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/11/2016 | 495 | 999,993 | -2022.19 | | 15,500 | | 26,566 | | 26,566 | 11,066 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/11/2016 | 297 | 600,004 | -2022.19 | | 11,400 | | 20,299 | | 20,299 | 8,899 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/11/2016 | 297 | 600,004 | -2022.19 | | 13,320 | | 24,386 | | 24,386 | 11,066 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/11/2016 | 1,088 | 2,200,001 | -2022.19 | | 62,480 | | 118,819 | | 118,819 | 56,339 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 03/18/2016 | 7,660 | 15,700,008 | -2049.58 | | 147,580 | | 96,124 | | 96,124 | (51,456) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 03/18/2016 | 293 | 599,994 | -2049.58 | | 9,360 | | 10,761 | | 10,761 | 1,401 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/18/2016 | 537 | 1,100,010 | -2049.58 | | 21,120 | | 27,624 | | 27,624 | 6,504 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/18/2016 | 1,708 | 3,500,006 | -2049.58 | | 100,800 | | 150,675 | | 150,675 | 49,875 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 03/24/2016 | 9,087 | 18,499,996 | -2035.94 | | 173,900 | | 51,004 | | 51,004 | (122,896) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 03/24/2016 | 442 | 900,008 | -2035.94 | | 14,220 | | 8,103 | | 8,103 | (6,117) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/28/2016 | 295 | 599,993 | -2037.05 | | 11,760 | | 13,852 | | 13,852 | 2,092 | | | | | | | 100/0001 |
| S&P 500 Option - Impact N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/28/2016 | 344 | 699,991 | -2037.05 | | 16,030 | | 19,520 | | 19,520 | 3,490 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 03/28/2016 | 1,227 | 2,499,990 | -2037.05 | | 72,750 | | 88,571 | | 88,571 | 15,821 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 04/05/2016 | 6,063 | 12,400,009 | -2045.17 | | 117,800 | | 161,870 | | 161,870 | 44,070 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 04/05/2016 | 489 | 1,000,006 | -2045.17 | | 16,200 | | 24,146 | | 24,146 | 7,946 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 04/05/2016 | 636 | 1,299,992 | -2045.17 | | 25,480 | | 38,048 | | 38,048 | 12,568 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 04/05/2016 | 1,858 | 3,800,008 | -2045.17 | | 110,580 | | 167,467 | | 167,467 | 56,887 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 04/07/2016 | 6,367 | 13,000,004 | -2041.91 | | 120,900 | | 186,973 | | 186,973 | 66,073 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 04/08/2016 | 440 | 900,002 | -2047.6 | | 8,550 | | 14,860 | | 14,860 | 6,310 | | | | | | | 100/0001 |
| S&P 500 Option - DIUL and | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 04/08/2016 | 32,086 | 65,699,990 | -2047.6 | | 1,879,020 | | 3,695,622 | | 3,695,622 | 1,816,602 | | | | | | | 100/0001 |
| S&P 500 Option - DIUL A | Fixed Indexed | N/A | Equity Ind | Barclays | G5GSEF7VJ | 04/08/2016 | 391 | 799,997 | -2047.6 | | 32,320 | | 51,409 | | 51,409 | 19,089 | | | | | | | 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) 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 - DJUL B | Fixed Indexed | N/A | Equity Ind | Barclays G5GSEF7VJ | 04/08/2016 | 04/10/2017 | 1,954 | 4,000,007 | -2047.6 | | 168,800 | | 263,748 | | 263,748 | 94,948 | | | | | | 100/0001 | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 04/12/2016 | 04/12/2017 | 4,414 | 9,099,999 | -2061.72 | | 86,450 | | 153,220 | | 153,220 | 66,770 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 04/12/2016 | 04/12/2017 | 388 | 800,009 | -2061.72 | | 12,960 | | 26,113 | | 26,113 | 13,153 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/13/2016 | 04/13/2017 | 3,265 | 6,799,997 | -2082.42 | | 64,600 | | 39,385 | | 39,385 | (25,215) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/13/2016 | 04/13/2017 | 384 | 800,003 | -2082.42 | | 15,040 | | 18,361 | | 18,361 | 3,321 | | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 04/13/2016 | 04/13/2017 | 288 | 600,008 | -2082.42 | | 13,740 | | 17,525 | | 17,525 | 3,785 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 04/13/2016 | 04/13/2017 | 1,297 | 2,700,003 | -2082.42 | | 78,570 | | 103,853 | | 103,853 | 25,283 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/18/2016 | 04/18/2017 | 5,777 | 12,100,007 | -2094.34 | | 112,530 | | 61,019 | | 61,019 | (51,511) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/18/2016 | 04/18/2017 | 621 | 1,299,999 | -2094.34 | | 21,580 | | 16,655 | | 16,655 | (4,925) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 04/20/2016 | 04/20/2017 | 3,567 | 7,499,997 | -2102.4 | | 72,000 | | 31,017 | | 31,017 | (40,983) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 04/20/2016 | 04/20/2017 | 523 | 1,099,997 | -2102.4 | | 18,370 | | 15,013 | | 15,013 | (3,357) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 04/20/2016 | 04/20/2017 | 285 | 600,004 | -2102.4 | | 11,880 | | 10,629 | | 10,629 | (1,251) | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 04/20/2016 | 04/20/2017 | 809 | 1,700,000 | -2102.4 | | 49,640 | | 48,939 | | 48,939 | (701) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 04/25/2016 | 04/25/2017 | 5,891 | 12,300,006 | -2087.79 | | 116,850 | | 61,929 | | 61,929 | (54,921) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 04/25/2016 | 04/25/2017 | 383 | 799,999 | -2087.79 | | 13,200 | | 9,096 | | 9,096 | (4,104) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 04/27/2016 | 04/27/2017 | 2,911 | 6,100,008 | -2095.15 | | 57,950 | | 10,848 | | 10,848 | (47,102) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 04/27/2016 | 04/27/2017 | 239 | 500,008 | -2095.15 | | 9,950 | | 3,880 | | 3,880 | (6,070) | | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 04/27/2016 | 04/27/2017 | 477 | 999,994 | -2095.15 | | 23,100 | | 10,300 | | 10,300 | (12,800) | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 04/27/2016 | 04/27/2017 | 1,336 | 2,800,000 | -2095.15 | | 81,480 | | 47,464 | | 47,464 | (34,016) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | 05/04/2016 | 05/04/2017 | 2,974 | 6,099,990 | -2051.12 | | 56,730 | | 104,169 | | 104,169 | 47,439 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/04/2016 | 05/04/2017 | 1,024 | 2,099,998 | -2051.12 | | 32,550 | | 59,721 | | 59,721 | 27,171 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 05/04/2016 | 05/04/2017 | 293 | 599,994 | -2051.12 | | 11,340 | | 19,025 | | 19,025 | 7,685 | | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/04/2016 | 05/04/2017 | 439 | 899,990 | -2051.12 | | 20,340 | | 37,607 | | 37,607 | 17,267 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 05/04/2016 | 05/04/2017 | 1,170 | 2,399,995 | -2051.12 | | 68,160 | | 119,954 | | 119,954 | 51,794 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/05/2016 | 05/05/2017 | 6,854 | 14,100,008 | -2057.14 | | 126,900 | | 149,183 | | 149,183 | 22,283 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/11/2016 | 05/11/2017 | 4,553 | 9,400,002 | -2064.46 | | 86,480 | | 98,727 | | 98,727 | 12,247 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/11/2016 | 05/11/2017 | 775 | 1,599,998 | -2064.46 | | 25,120 | | 40,757 | | 40,757 | 15,637 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 05/11/2016 | 05/11/2017 | 727 | 1,499,995 | -2064.46 | | 28,800 | | 52,116 | | 52,116 | 23,316 | | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 05/11/2016 | 05/11/2017 | 533 | 1,100,006 | -2064.46 | | 24,970 | | 45,812 | | 45,812 | 20,842 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 05/11/2016 | 05/11/2017 | 1,647 | 3,400,000 | -2064.46 | | 98,600 | | 173,193 | | 173,193 | 74,593 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/13/2016 | 05/12/2017 | 5,179 | 10,600,007 | -2046.61 | | 96,460 | | 111,476 | | 111,476 | 15,016 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/18/2016 | 05/18/2017 | 3,956 | 8,099,994 | -2047.63 | | 74,520 | | 88,901 | | 88,901 | 14,381 | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/18/2016 | 05/18/2017 | 1,123 | 2,300,000 | -2047.63 | | 36,570 | | 50,140 | | 50,140 | 13,570 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | 05/18/2016 | 05/18/2017 | 879 | 1,800,000 | -2047.63 | | 52,020 | | 71,964 | | 71,964 | 19,944 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/20/2016 | 05/19/2017 | 5,993 | 12,300,005 | -2052.32 | | 113,160 | | 123,640 | | 123,640 | 10,480 | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer B4TYDEB6G | 05/25/2016 | 05/25/2017 | 2,535 | 5,300,000 | -2090.54 | | 49,820 | | 20,757 | | 20,757 | (29,063) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 05/25/2016 | 05/25/2017 | 622 | 1,300,002 | -2090.54 | | 20,930 | | 14,569 | | 14,569 | (6,361) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 05/25/2016 | 05/25/2017 | 526 | 1,100,000 | -2090.54 | | 21,010 | | 16,098 | | 16,098 | (4,912) | | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 05/25/2016 | 05/25/2017 | 287 | 600,006 | -2090.54 | | 13,560 | | 10,889 | | 10,889 | (2,671) | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | 05/25/2016 | 05/25/2017 | 574 | 1,199,991 | -2090.54 | | 34,800 | | 30,073 | | 30,073 | (4,727) | | | | | | | 100/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|----------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 05/27/2016 | 05/26/2017 | 6,479 | 13,599,999 | -2099.06 | | 129,200 | 45,552 | | 45,552 | (83,648) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 06/03/2016 | 06/02/2017 | 7,241 | 15,200,010 | -2099.13 | | 141,360 | 189,390 | | 189,390 | 48,030 | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/03/2016 | 06/02/2017 | 619 | 1,299,991 | -2099.13 | | 20,930 | 27,034 | | 27,034 | 6,104 | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 06/03/2016 | 06/02/2017 | 286 | 600,000 | -2099.13 | | 17,640 | 22,301 | | 22,301 | 4,661 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/06/2016 | 06/06/2017 | 3,745 | 7,899,994 | -2109.41 | | 73,470 | 58,086 | | 58,086 | (15,384) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 06/06/2016 | 06/06/2017 | 711 | 1,500,001 | -2109.41 | | 28,950 | 31,019 | | 31,019 | 2,069 | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 06/06/2016 | 06/06/2017 | 1,422 | 3,000,003 | -2109.41 | | 87,600 | 97,454 | | 97,454 | 9,854 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 06/10/2016 | 06/09/2017 | 7,061 | 14,799,994 | -2096.07 | | 133,200 | 123,174 | | 123,174 | (10,026) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 06/10/2016 | 06/09/2017 | 763 | 1,599,993 | -2096.07 | | 25,440 | 31,107 | | 31,107 | 5,667 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/13/2016 | 06/13/2017 | 2,164 | 4,500,001 | -2079.06 | | 39,600 | 33,038 | | 33,038 | (6,562) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 06/13/2016 | 06/13/2017 | 818 | 1,700,000 | -2079.06 | | 47,940 | 62,530 | | 62,530 | 14,590 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/17/2016 | 06/16/2017 | 5,311 | 11,000,001 | -2071.22 | | 99,000 | 85,321 | | 85,321 | (13,679) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/17/2016 | 06/16/2017 | 290 | 599,991 | -2071.22 | | 9,360 | 10,142 | | 10,142 | 782 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/20/2016 | 06/20/2017 | 2,496 | 5,200,000 | -2083.25 | | 48,880 | 36,716 | | 36,716 | (12,164) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 06/20/2016 | 06/20/2017 | 288 | 599,997 | -2083.25 | | 11,640 | 11,122 | | 11,122 | (518) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 06/20/2016 | 06/20/2017 | 1,008 | 2,099,999 | -2083.25 | | 60,480 | 69,323 | | 69,323 | 8,843 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/24/2016 | 06/23/2017 | 6,086 | 12,400,003 | -2037.41 | | 110,360 | 117,927 | | 117,927 | 7,567 | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/24/2016 | 06/23/2017 | 442 | 900,005 | -2037.41 | | 14,040 | 16,959 | | 16,959 | 2,919 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 06/27/2016 | 06/27/2017 | 2,749 | 5,500,005 | -2000.54 | | 47,850 | 51,340 | | 51,340 | 3,490 | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 06/27/2016 | 06/27/2017 | 300 | 600,000 | -2000.54 | | 13,320 | 18,710 | | 18,710 | 5,390 | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo | KB1H1DSPR | 06/27/2016 | 06/27/2017 | 1,200 | 2,400,000 | -2000.54 | | 66,960 | 97,439 | | 97,439 | 30,479 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 07/06/2016 | 07/06/2017 | 3,953 | 8,300,002 | -2099.73 | | 77,190 | 74,973 | | 74,973 | (2,217) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/06/2016 | 07/06/2017 | 476 | 999,996 | -2099.73 | | 15,800 | 18,515 | | 18,515 | 2,715 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 07/07/2016 | 07/07/2017 | 5,243 | 11,000,003 | -2097.9 | | 101,200 | 99,617 | | 99,617 | (1,583) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/07/2016 | 07/07/2017 | 286 | 599,999 | -2097.9 | | 11,460 | 13,773 | | 13,773 | 2,313 | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/07/2016 | 07/07/2017 | 858 | 1,799,998 | -2097.9 | | 52,200 | 64,087 | | 64,087 | 11,887 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 07/08/2016 | 07/10/2017 | 282 | 599,993 | -2129.9 | | 5,940 | 4,110 | | 4,110 | (1,830) | | | | | | 100/0001 |
| S&P 500 Option - DIUL and | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/08/2016 | 07/10/2017 | 30,706 | 65,400,007 | -2129.9 | | 1,909,680 | 2,224,477 | | 2,224,477 | 314,797 | | | | | | 100/0001 |
| S&P 500 Option - DIUL A | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/08/2016 | 07/10/2017 | 516 | 1,100,008 | -2129.9 | | 44,990 | 48,830 | | 48,830 | 3,840 | | | | | | 100/0001 |
| S&P 500 Option - DIUL B | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/08/2016 | 07/10/2017 | 2,911 | 6,199,990 | -2129.9 | | 267,220 | 286,807 | | 286,807 | 19,587 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/11/2016 | 07/11/2017 | 4,445 | 9,499,997 | -2137.16 | | 89,300 | 48,445 | | 48,445 | (40,855) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/11/2016 | 07/11/2017 | 281 | 600,008 | -2137.16 | | 9,660 | 7,939 | | 7,939 | (1,721) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/13/2016 | 07/13/2017 | 3,345 | 7,200,007 | -2152.43 | | 68,400 | 36,822 | | 36,822 | (31,578) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 07/13/2016 | 07/13/2017 | 279 | 599,990 | -2152.43 | | 12,060 | 10,908 | | 10,908 | (1,152) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 07/13/2016 | 07/13/2017 | 604 | 1,300,003 | -2152.43 | | 37,310 | 34,306 | | 34,306 | (3,004) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/18/2016 | 07/18/2017 | 3,877 | 8,399,992 | -2166.89 | | 80,640 | 45,810 | | 45,810 | (34,830) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/18/2016 | 07/18/2017 | 277 | 599,990 | -2166.89 | | 10,020 | 7,233 | | 7,233 | (2,787) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 07/20/2016 | 07/20/2017 | 4,234 | 9,200,002 | -2173.02 | | 89,240 | 51,274 | | 51,274 | (37,966) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 07/20/2016 | 07/20/2017 | 276 | 599,993 | -2173.02 | | 10,200 | 7,093 | | 7,093 | (3,107) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 07/20/2016 | 07/20/2017 | 966 | 2,100,007 | -2173.02 | | 61,320 | 48,231 | | 48,231 | (13,089) | | | | | | 100/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|----------------------------|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/25/2016 | 07/25/2017 | 3,735 | 8,100,010 | -2168.48 | | 76,950 | 55,175 | | 55,175 | (21,775) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 07/27/2016 | 07/27/2017 | 3,139 | 6,800,006 | -2166.58 | | 65,280 | 45,457 | | 45,457 | (19,822) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/27/2016 | 07/27/2017 | 277 | 599,991 | -2166.58 | | 11,700 | 10,107 | | 10,107 | (1,593) | | | | | | 100/0001 |
| S&P 500 Option - GL New | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/27/2016 | 07/27/2017 | 277 | 599,991 | -2166.58 | | 13,680 | 12,016 | | 12,016 | (1,664) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 07/27/2016 | 07/27/2017 | 369 | 800,010 | -2166.58 | | 23,360 | 20,633 | | 20,633 | (2,727) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 08/04/2016 | 08/04/2017 | 4,158 | 8,999,990 | -2164.25 | | 87,300 | 72,895 | | 72,895 | (14,405) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 08/04/2016 | 08/04/2017 | 277 | 599,995 | -2164.25 | | 9,960 | 9,717 | | 9,717 | (243) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 08/04/2016 | 08/04/2017 | 277 | 599,995 | -2164.25 | | 11,940 | 11,707 | | 11,707 | (233) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 08/04/2016 | 08/04/2017 | 785 | 1,699,997 | -2164.25 | | 50,150 | 45,092 | | 45,092 | (5,058) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 08/05/2016 | 08/04/2017 | 6,872 | 15,000,006 | -2182.87 | | 144,000 | 88,774 | | 88,774 | (55,226) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 08/05/2016 | 08/04/2017 | 275 | 600,005 | -2182.87 | | 10,260 | 7,268 | | 7,268 | (2,992) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 08/11/2016 | 08/11/2017 | 3,660 | 7,999,991 | -2185.79 | | 80,000 | 32,956 | | 32,956 | (47,044) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 08/11/2016 | 08/11/2017 | 275 | 599,999 | -2185.79 | | 10,320 | 6,521 | | 6,521 | (3,799) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 08/11/2016 | 08/11/2017 | 275 | 599,999 | -2185.79 | | 12,300 | 8,398 | | 8,398 | (3,902) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 08/11/2016 | 08/11/2017 | 1,601 | 3,499,996 | -2185.79 | | 103,250 | 72,620 | | 72,620 | (30,630) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 08/12/2016 | 08/11/2017 | 4,487 | 9,800,007 | -2184.05 | | 94,080 | 34,173 | | 34,173 | (59,907) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 08/18/2016 | 08/18/2017 | 2,926 | 6,400,008 | -2187.02 | | 62,080 | 28,235 | | 28,235 | (33,845) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 08/18/2016 | 08/18/2017 | 274 | 600,009 | -2187.02 | | 10,200 | 6,126 | | 6,126 | (4,074) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 08/18/2016 | 08/18/2017 | 1,006 | 2,200,011 | -2187.02 | | 63,800 | 45,980 | | 45,980 | (17,820) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 08/19/2016 | 08/18/2017 | 5,495 | 11,999,994 | -2183.87 | | 114,000 | 54,971 | | 54,971 | (59,029) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 08/19/2016 | 08/18/2017 | 275 | 599,996 | -2183.87 | | 10,260 | 6,276 | | 6,276 | (3,984) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 08/25/2016 | 08/25/2017 | 2,670 | 5,799,995 | -2172.47 | | 55,680 | 38,193 | | 38,193 | (17,487) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 08/25/2016 | 08/25/2017 | 368 | 799,990 | -2172.47 | | 13,600 | 11,828 | | 11,828 | (1,772) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 08/25/2016 | 08/25/2017 | 414 | 899,989 | -2172.47 | | 18,270 | 16,225 | | 16,225 | (2,045) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 08/25/2016 | 08/25/2017 | 598 | 1,300,006 | -2172.47 | | 38,610 | 32,392 | | 32,392 | (6,218) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 08/26/2016 | 08/25/2017 | 5,071 | 11,000,004 | -2169.04 | | 105,600 | 68,598 | | 68,598 | (37,002) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 09/02/2016 | 09/05/2017 | 3,807 | 8,299,990 | -2179.98 | | 80,510 | 52,518 | | 52,518 | (27,992) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 09/02/2016 | 09/05/2017 | 275 | 599,996 | -2179.98 | | 10,200 | 7,609 | | 7,609 | (2,591) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 09/06/2016 | 09/06/2017 | 4,162 | 9,099,999 | -2186.48 | | 89,180 | 53,541 | | 53,541 | (35,639) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 09/06/2016 | 09/06/2017 | 823 | 1,799,998 | -2186.48 | | 29,880 | 24,215 | | 24,215 | (5,665) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 09/07/2016 | 09/07/2017 | 3,888 | 8,500,009 | -2186.16 | | 84,150 | 50,384 | | 50,384 | (33,766) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 09/07/2016 | 09/07/2017 | 274 | 599,992 | -2186.16 | | 12,300 | 9,968 | | 9,968 | (2,332) | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas | ROMUWSFP | 09/07/2016 | 09/07/2017 | 320 | 700,008 | -2186.16 | | 16,590 | 13,717 | | 13,717 | (2,873) | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 09/07/2016 | 09/07/2017 | 732 | 1,600,007 | -2186.16 | | 47,680 | 35,867 | | 35,867 | (11,813) | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 09/09/2016 | 09/11/2017 | 2,632 | 5,599,992 | -2127.81 | | 56,000 | 45,913 | | 45,913 | (10,087) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 09/09/2016 | 09/11/2017 | 282 | 600,000 | -2127.81 | | 10,080 | 10,137 | | 10,137 | 57 | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 09/13/2016 | 09/13/2017 | 3,573 | 7,599,991 | -2127.02 | | 71,440 | 62,471 | | 62,471 | (8,969) | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse | E58DKGMJY | 09/13/2016 | 09/13/2017 | 329 | 700,002 | -2127.02 | | 11,340 | 11,541 | | 11,541 | 201 | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | Bank of Amer | B4TYDEB6G | 09/13/2016 | 09/13/2017 | 376 | 799,993 | -2127.02 | | 19,040 | 20,715 | | 20,715 | 1,675 | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | JP Morgan | 7H6GLXDRU | 09/13/2016 | 09/13/2017 | 752 | 1,600,008 | -2127.02 | | 47,200 | 51,913 | | 51,913 | 4,713 | | | | | | 100/0001 |

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|----------------------------|---|------------------------------|------------------------|---|--|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------------|------------|---|--|--|---|--------------------|------------------------------------|---|----------|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | | 09/16/2016 | 09/18/2017 | 4,207 | 9,000,002 | -2139.16 | | 85,500 | | 69,808 | | 69,808 | (15,692) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | | 09/16/2016 | 09/18/2017 | 280 | 599,992 | -2139.16 | | 9,960 | | 9,365 | | 9,365 | (595) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | | 09/20/2016 | 09/20/2017 | 3,972 | 8,500,004 | -2139.76 | | 82,450 | | 65,052 | | 65,052 | (17,398) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | | 09/20/2016 | 09/20/2017 | 421 | 900,004 | -2139.76 | | 15,120 | | 13,891 | | 13,891 | (1,229) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | | 09/20/2016 | 09/20/2017 | 280 | 600,010 | -2139.76 | | 11,940 | | 9,739 | | 9,739 | (2,201) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | | 09/20/2016 | 09/20/2017 | 561 | 1,199,999 | -2139.76 | | 28,560 | | 30,975 | | 30,975 | 2,415 | | | | | | | 100/0001 |
| S&P 500 Option - Index Plu | Fixed Indexed | N/A | Equity Ind | Wells Fargo KB1H1DSPR | | 09/20/2016 | 09/20/2017 | 280 | 600,010 | -2139.76 | | 18,060 | | 17,246 | | 17,246 | (814) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | | 09/23/2016 | 09/25/2017 | 3,372 | 7,300,006 | -2164.69 | | 73,730 | | 30,359 | | 30,359 | (43,371) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra Ren | Fixed Indexed | N/A | Equity Ind | Credit Suisse E58DKGMJY | | 09/27/2016 | 09/27/2017 | 4,398 | 9,499,999 | -2159.93 | | 96,900 | | 40,177 | | 40,177 | (56,723) | | | | | | | 100/0001 |
| S&P 500 Option - Liberty R | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | | 09/27/2016 | 09/27/2017 | 324 | 699,990 | -2159.93 | | 11,830 | | 11,427 | | 11,427 | (402) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 5 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | | 09/27/2016 | 09/27/2017 | 278 | 600,007 | -2159.93 | | 12,300 | | 11,987 | | 11,987 | (313) | | | | | | | 100/0001 |
| S&P 500 Option - Ultra 3 N | Fixed Indexed | N/A | Equity Ind | BNP Paribas ROMUWSFP | | 09/27/2016 | 09/27/2017 | 1,111 | 2,400,006 | -2159.93 | | 56,400 | | 56,461 | | 56,461 | 61 | | | | | | | 100/0001 |
| 0089999 | Call Options and Warrants - Hedging Other - Purchased Optio | | | | | | | X X X | X X X | X X X | X X X | 21,368,970 | 56,387,210 | | 90,097,040 | X X X | 90,097,040 | 15,628,379 | | | | | X X X | X X X |
| 0149999 | Subtotal - Hedging Other - Purchased Options | | | | | | | X X X | X X X | X X X | X X X | 21,368,970 | 56,387,210 | | 90,097,040 | X X X | 90,097,040 | 15,628,379 | | | | | 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 | 21,368,970 | 56,387,210 | | 90,097,040 | X X X | 90,097,040 | 15,628,379 | | | | | X X X | X X X |
| 0429999 | Subtotal - Total Purchased Options | | | | | | | X X X | X X X | X X X | X X X | 21,368,970 | 56,387,210 | | 90,097,040 | X X X | 90,097,040 | 15,628,379 | | | | | X X X | X X X |
| 1409999 | Subtotal - Hedging Other - Totals | | | | | | | X X X | X X X | X X X | X X X | 21,368,970 | 56,387,210 | | 90,097,040 | X X X | 90,097,040 | 15,628,379 | | | | | X X X | X X X |
| 1449999 | Total | | | | | | | X X X | X X X | X X X | X X X | 21,368,970 | 56,387,210 | | 90,097,040 | X X X | 90,097,040 | 15,628,379 | | | | | X X X | X X X |

E06.10

SCHEDULE DB - PART A - SECTION 1

(a)

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

E06.11

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|---|
| 0001 | The hedge effectiveness percentage is not calculated per option. The aggregate percentage at current statement date is 101.57%. |
| | |
| | |

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 | | | 18 | 19 | 20 | 21 | 22 |
|---------------|---------------------|-----------------|-------------|---|------------------------------|------------------------|--------------------------------|----------|------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|---|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| 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 | | | | | | X X X | X X X | X X X | | | X X X | | | | | | | | | X X X | X X X |

NONE

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

E07

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---------------------------------|--|---|--|--|-------------------------------|------------------------------------|------------------------------------|-------------------------------|-----------------------|----------------------------------|
| | | | | 5 | 6 | 7 | 8 | 9 | 10 | | |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Contracts With Book/ Adjusted Carrying Value >0 | Contracts With Book/ Adjusted Carrying Value <0 | Exposure net of Collateral | Contracts With Fair Value >0 | Contracts With Fair Value <0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| Bank of America | Y | Y | 28,556,611 | 26,717,117 | | | 26,717,117 | | | | |
| Barclays | Y | Y | 3,725,635 | 3,948,510 | | 222,875 | 3,948,510 | | 222,875 | | |
| BNP Paribas | Y | Y | 11,201,034 | 10,802,902 | | | 10,802,902 | | | | |
| Credit Suisse Int | Y | Y | 20,725,986 | 20,403,553 | | | 20,403,553 | | | | |
| JP Morgan | Y | Y | 1,691,523 | 6,637,209 | | 4,945,687 | 6,637,209 | | 4,945,687 | | |
| Royal Bank of Canada | Y | Y | 3,423,275 | 3,370,968 | | | 3,370,968 | | | | |
| Wells Fargo | Y | Y | 18,350,427 | 18,216,781 | | | 18,216,781 | | | | |
| 0299999 Total NAIC 1 Designation | | | 87,674,491 | 90,097,040 | | 5,168,562 | 90,097,040 | | 5,168,562 | | |
| <div style="position: absolute; left: -20px; top: 50%; transform: translateY(-50%); font-weight: bold;">E08</div> | | | | | | | | | | | |
| 0999999 Gross Totals | | | 87,674,491 | 90,097,040 | | 5,168,562 | 90,097,040 | | 5,168,562 | | |
| 1. Offset per SSAP No. 64 | | | | 90,097,040 | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 90,097,040 | | | | | | | |

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 |

E09

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | |
|---|--|-------------------------|-------------|-------------------------------------|------------|-----------------------------------|---------------|--------------------------------|-------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book / Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) | |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3128MD-DR-1 | FHLMC POOL #G14412F 3.000% 3/01/27 | 2,206,651 | 2,099,713 | X X X | 03/01/2027 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3128MD-M7-5 | FHLMC POOL #G14682F 2.500% 2/01/28 | 98,939 | 95,336 | X X X | 02/01/2028 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3128ME-DM-0 | FHLMC POOL #G15308F 3.000% 4/01/30 | 2,653,668 | 2,515,444 | X X X | 04/01/2030 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3128ME-EY-3 | FHLMC POOL #G15351F 3.000% 5/01/30 | 12,196 | 11,559 | X X X | 05/01/2030 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3128MM-TJ-2 | FHLMC POOL #G18552 3.000% 5/01/30 | 1,438,015 | 1,368,561 | X X X | 05/01/2030 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3128MM-UG-6 | FHLMC POOL #G18582 3.00001% 1/01/31 | 616,356 | 586,587 | X X X | 01/01/2031 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3138L4-2B-8 | FNMA POOL #AM4369A 4.900% 10/01/43 | 1,738 | 1,426 | X X X | 10/01/2043 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3138WB-SX-4 | FNMA POOL #AS2333A 3.000% 5/01/29 | 2,111,954 | 2,007,485 | X X X | 05/01/2029 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 3138WT-RR-9 | FNMA POOL #AT5895A 3.000% 6/01/43 | 2,350,412 | 2,256,497 | X X X | 06/01/2043 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 31418B-HZ-2 | FNMA POOL #MA2047A 2.500% 10/01/24 | 25,656 | 24,747 | X X X | 10/01/2024 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | U.S. Agency | 36179R-LP-2 | GNMA 2 POOL #MA3034M 3.500% 8/20/45 | 11,614,694 | 10,931,373 | X X X | 08/20/2045 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | Treasury | 912828-JR-9 | U S TREAS NTS 0.750% 2/28/18 | 5,363,662 | 5,362,000 | X X X | 02/28/2018 | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | Cash | 4812A2-76-9 | JPMORGAN FED MONEY MKT FD MORG | 1 | 1 | X X X | | V |
| Bank of America | B4TYDEB6GKMZO031MB27 | Accrued Income | 000000-00-0 | Accrued Income | 62,669 | | X X X | | V |
| Barclays | G5GSEF7VJP5I7OUK5573 | Treasury | 912810-RD-2 | U S TREAS BDS 3.750% 11/15/43 | 917,543 | 705,000 | X X X | 11/15/2043 | V |
| Barclays | G5GSEF7VJP5I7OUK5573 | Treasury | 912828-TW-0 | U S TREAS NTS 0.750% 10/31/17 | 2,199,539 | 2,198,000 | X X X | 10/31/2017 | V |
| Barclays | G5GSEF7VJP5I7OUK5573 | Treasury | 912828-RE-2 | U S TREAS NTS 1.500% 8/31/18 | 590,882 | 583,000 | X X X | 08/31/2018 | V |
| Barclays | G5GSEF7VJP5I7OUK5573 | Accrued Income | 000000-00-0 | Accrued Income | 17,671 | | X X X | | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-SA-9 | U S TREAS IFL IDX 0.125% 1/15/22 | 800,897 | 784,708 | X X X | 01/15/2022 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-D9-8 | U S TREAS NTS 1.000% 9/15/17 | 3,001,245 | 2,992,000 | X X X | 09/15/2017 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-J2-7 | U S TREAS NTS 2.000% 2/15/25 | 1,613,387 | 1,558,000 | X X X | 02/15/2025 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-XB-1 | U S TREAS NTS 2.125% 5/15/25 | 2,040,757 | 1,952,000 | X X X | 05/15/2025 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-G3-8 | U S TREAS NTS 2.250% 11/15/24 | 698,953 | 662,000 | X X X | 11/15/2024 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-PK-0 | U S TREAS NTS 2.250% 11/30/17 | 1,058,439 | 1,040,000 | X X X | 11/30/2017 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-KQ-2 | U S TREAS NTS 3.125% 5/15/19 | 1,053,496 | 995,000 | X X X | 05/15/2019 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Treasury | 912828-LJ-7 | U S TREAS NTS 3.625% 8/15/19 | 883,648 | 820,000 | X X X | 08/15/2019 | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Cash | 4812A2-76-9 | JPMORGAN FED MONEY MKT FD MORG | 3 | 3 | X X X | | V |
| BNP Paribas | ROMUWSFPU8MPRO8K5P83 | Accrued Income | 000000-00-0 | Accrued Income | 50,209 | | X X X | | V |
| JP Morgan | 7H6GLXDRUGQFU57RNE97 | Cash | 4812A2-76-9 | JPMORGAN FED MONEY MKT FD MORG | 1,691,507 | 1,691,507 | X X X | | V |
| JP Morgan | 7H6GLXDRUGQFU57RNE97 | Accrued Income | 000000-00-0 | Accrued Income | 16 | | X X X | | V |
| Royal Bank of Canada | ES71P3U3RHIGC71XBU11 | Treasury | 912796-JU-4 | U S TREAS BILLS 11/17/16 | 1,264,722 | 1,265,000 | X X X | 11/17/2016 | V |
| Royal Bank of Canada | ES71P3U3RHIGC71XBU11 | Treasury | 912796-KA-6 | U S TREAS BILLS 12/29/16 | 2,158,553 | 2,160,000 | X X X | 12/29/2016 | V |
| Wells Fargo | KB1H1DSPRFMYMCUFXT09 | U.S. Agency | 3128MJ-W9-7 | FHLMC POOL #G08671F 3.500% 10/01/45 | 10,549 | 10,000 | X X X | 10/01/2045 | V |
| Wells Fargo | KB1H1DSPRFMYMCUFXT09 | U.S. Agency | 3138W1-CX-3 | FNMA POOL #AR3685A 3.000% 1/01/43 | 18,295,944 | 17,562,196 | X X X | 01/01/2043 | V |
| Wells Fargo | KB1H1DSPRFMYMCUFXT09 | Accrued Income | 000000-00-0 | Accrued Income | 43,934 | | X X X | | V |
| Credit Suisse Int | E58DKGMJYYYJLN8C3868 | Cash | 4812A2-76-9 | JPMORGAN FED MONEY MKT FD MORG | 20,725,729 | 20,725,729 | X X X | | V |
| Credit Suisse Int | E58DKGMJYYYJLN8C3868 | Accrued Income | 000000-00-0 | Accrued Income | 257 | | X X X | | V |
| 0299999 | Total Collateral Pledged to Reporting Entity | | | | 87,674,491 | 84,964,872 | X X X | X X X | X X X |

E09.1

NONE **Schedule DL - Part 1**

NONE **Schedule DL - Part 2**

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 Description | 2 Code | 3 Date Acquired | 4 Rate of Interest | 5 Maturity Date | 6 Book/Adjusted Carrying Value | 7 Amount of Interest Due & Accrued | 8 Amount Received During Year |
|--|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| DEUTSCHE TELEKOM AG | | 08/04/2016 | | 10/07/2016 | 9,998,522 | | 14,271 |
| FORD MOTOR CREDIT CO | | 08/23/2016 | | 10/17/2016 | 4,998,087 | | 4,657 |
| FORD MOTOR CREDIT CO | | 09/16/2016 | | 11/14/2016 | 2,397,594 | | 819 |
| SOUTH CAROLINA ELE & GAS | | 09/16/2016 | | 10/28/2016 | 9,993,998 | | 3,331 |
| WHIRLPOOL CORP | | 09/28/2016 | | 11/28/2016 | 19,973,058 | | 1,392 |
| 3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 47,361,259 | | 24,470 |
| 3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal | | | | | 47,361,259 | | 24,470 |
| 7799999 Total Bonds - Subtotals - Issuer Obligations | | | | | 47,361,259 | | 24,470 |
| 8399999 Total Bonds - Subtotals - Bonds | | | | | 47,361,259 | | 24,470 |
| 8699999 Total Cash Equivalents | | | | | 47,361,259 | | 24,470 |

E13