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, 2017

LIFE AND ACCIDENT AND HEALTH

2017

66850201720100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

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

Organized under the Laws of Colorado, **State of Domicile or Port of Entry** Co

Country of Domicile United States

Incorporated/Organized July 16, 1956 **Commenced Business** June 28, 1957

Statutory Home Office 1675 Broadway #1200 (Street and Number), Denver, CO US 80202 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.nationalwesternlife.com

Statutory Statement Contact Bruce E. Wood (Name) 512-719-2238 (Area Code) (Telephone Number) (Extension)
bwood@nationalwesternlife.com (E-Mail Address) 512-719-8538 (Fax Number)

OFFICERS

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

VICE-PRESIDENTS

Name	Title	Name	Title
Riad Hasan	Sr. VP - Chief Information Officer	Carlos Andres Martinez	Sr. VP - International Marketing
Steven Walter Mills #	Sr. VP - Chief Administrative Officer	Charles D Milos	Sr. VP - Mortgage Loans & Real Estate
David D Ramsey	Sr. VP - Chief Actuary	Patricia Lubar Scheuer	Sr. VP - Chief Investment Officer
Robert Bruce Wallace #	Sr. VP - Chief Marketing Officer	Natalie Uhlig Anderson	VP - Investments
Fabiola Amaro Best	VP - Life Underwriting & New Business	Daniel Rafael Calderon	VP - Client Services
Luis Vicente Freire	VP - International Marketing	Paul Timothy Garofoli	VP - Head of NMO Sales
Mark Douglas Gulas	VP - Associate Actuary	Patrick DeWitt Johnson #	VP - Human Resources
Doris Kruse	VP - Policy Benefits	Gina Byrne Miller	VP - Corporate Counsel
Andrew Arthur Olsen #	VP - Head of General Agency Sales	Lawrence Gregory Scott	VP - Actuarial Services
David William Weaver #	VP - Mortgage Loans	Bruce Edwin Wood	VP - Controller & Assistant Treasurer
Anthony John Zager	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) 1.	(Printed Name) 2.	(Printed Name) 3.
President & COO	Sr. VP - Chief Legal Officer & Secretary	Sr. VP - CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
10th day of November, 2017

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,032,784,051		10,032,784,051	9,976,413,265
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	300,981,864		300,981,864	286,610,216
3. Mortgage loans on real estate:				
3.1 First liens	165,991,162		165,991,162	148,192,547
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)				
4.2 Properties held for the production of income (less $ 0 encumbrances)				
4.3 Properties held for sale (less $ 0 encumbrances)				
5. Cash ($ (21,869,257)), cash equivalents ($ 26,092,167), and short-term investments ($ 118,218,651)	122,441,561		122,441,561	31,162,148
6. Contract loans (including $ 0 premium notes)	57,466,131	143,026	57,323,105	58,192,990
7. Derivatives	163,535,815		163,535,815	120,644,185
8. Other invested assets	54,340,574		54,340,574	49,425,115
9. Receivables for securities	2,616,365		2,616,365	414,861
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,900,157,523	143,026	10,900,014,497	10,671,055,327
13. Title plants less $ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	100,109,757		100,109,757	93,214,467
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,802,026		1,802,026	1,097,361
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	3,876,281		3,876,281	3,274,701
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,482,118		3,482,118	2,002,827
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	2,413,729		2,413,729	
18.2 Net deferred tax asset	98,596,209	58,601,765	39,994,444	43,174,443
19. Guaranty funds receivable or on deposit	487,460		487,460	602,330
20. Electronic data processing equipment and software	31,916,661	30,757,164	1,159,497	624,585
21. Furniture and equipment, including health care delivery assets ($ 1,234,314)	1,234,314	1,234,314		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	450,000		450,000	843,471
24. Health care ($ 7,827,971) and other amounts receivable	7,827,971	7,827,971		
25. Aggregate write-ins for other than invested assets	6,477,859	1,484,616	4,993,243	4,713,590
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,158,831,908	100,048,856	11,058,783,052	10,820,603,102
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	11,158,831,908	100,048,856	11,058,783,052	10,820,603,102

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	4,993,243		4,993,243	4,708,532
2502. Prepaid general expenses	996,905	996,905		
2503. Non-vested defined contribution plan contribution	430,547	430,547		
2598. Summary of remaining write-ins for Line 25 from overflow page	57,164	57,164		5,058
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,477,859	1,484,616	4,993,243	4,713,590

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 9,330,720,231 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	9,330,720,231	9,216,868,400
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	34,175	34,175
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	93,742,268	102,943,767
4. Contract claims:		
4.1 Life	57,402,078	58,163,689
4.2 Accident and health	234,027	288,376
5. Policyholders' dividends $ 0 and coupons $ 0 due and unpaid	826	473
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ 0 Modco)	46,797	48,337
6.2 Dividends not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 Modco)	13,582	15,772
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	266,441	168,950
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 $ 1,279,652 ceded	1,279,652	1,312,508
9.4 Interest Maintenance Reserve	9,742,742	9,431,471
10. Commissions to agents due or accrued-life and annuity contracts $ 0, accident and health $ 0 and deposit-type contract funds $ 0	2,503,728	4,481,238
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	23,266,299	19,238,562
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	1,139,390	692,237
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		2,409,593
15.2 Net deferred tax liability		
16. Unearned investment income	1,717,224	1,903,042
17. Amounts withheld or retained by company as agent or trustee	14,772,100	12,784,543
18. Amounts held for agents' account, including $ 3,452,188 agents' credit balances	3,452,188	2,899,152
19. Remittances and items not allocated	16,937,014	14,190,595
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,993,243	4,708,532
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	80,709,972	81,613,524
24.02 Reinsurance in unauthorized and certified $ (0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified $ (0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	30,341,149	1,207,050
24.10 Payable for securities lending		
24.11 Capital notes $ 0 and interest thereon $ 0		
25. Aggregate write-ins for liabilities	41,095,840	33,837,750
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,717,410,966	9,569,241,736
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	9,717,410,966	9,569,241,736
29. Common capital stock	1,000,000	1,000,000
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	43,063,401
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,297,308,685	1,207,297,965
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)	1,340,372,086	1,250,361,366
38. Totals of Lines 29, 30 and 37	1,341,372,086	1,251,361,366
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,058,783,052	10,820,603,102

DETAILS OF WRITE-IN LINES		
2501. Additional pension liability	41,085,869	33,819,933
2502. Bills Payable	9,971	17,817
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	41,095,840	33,837,750
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	647,430,989	724,958,319	980,216,170
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	448,992,845	322,706,451	447,216,564
4. Amortization of Interest Maintenance Reserve (IMR)	4,351,650	3,575,793	4,899,793
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	
8.3 Aggregate write-ins for miscellaneous income	34,654,866	35,938,951	46,105,690
9. Totals (Lines 1 to 8.3)	1,135,430,350	1,087,179,537	1,478,438,217
10. Death benefits	45,862,907	37,075,686	45,581,019
11. Matured endowments (excluding guaranteed annual pure endowments)	490,768	486,629	594,301
12. Annuity benefits	218,308,870	220,219,575	289,009,425
13. Disability benefits and benefits under accident and health contracts	1,985,312	1,761,851	2,743,608
14. Coupons, guaranteed annual pure endowments and similar benefits	47,085	48,698	68,855
15. Surrender benefits and withdrawals for life contracts	490,267,929	475,139,539	637,451,873
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	975,037	2,741,531	5,299,201
18. Payments on supplementary contracts with life contingencies	76,356	57,818	74,227
19. Increase in aggregate reserves for life and accident and health contracts	113,851,830	125,819,048	182,175,665
20. Totals (Lines 10 to 19)	871,866,094	863,350,375	1,162,998,174
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	78,334,978	88,987,157	123,011,646
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	46,460,712	43,102,496	62,399,157
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,176,994	4,335,150	5,588,937
25. Increase in loading on deferred and uncollected premiums	(1,010,901)	(482,554)	(131,073)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	1,001,827,877	999,292,624	1,353,866,841
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	133,602,473	87,886,913	124,571,376
30. Dividends to policyholders	33,096	33,697	45,384
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	133,569,377	87,853,216	124,525,992
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	45,540,632	25,743,631	38,565,888
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)	88,028,745	62,109,585	85,960,104
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (6,401) (excluding taxes of $ 3,432,380 transferred to the IMR)	(6,401)	3,162,435	2,752,179
35. Net income (Line 33 plus Line 34)	88,022,344	65,272,020	88,712,283
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,251,361,366	1,171,203,082	1,171,203,082
37. Net income (Line 35)	88,022,344	65,272,020	88,712,283
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 0	13,246,476	11,725,739	16,253,045
39. Change in net unrealized foreign exchange capital gain (loss)	(49,381)	(493,529)	(535,829)
40. Change in net deferred income tax	(1,763,795)	(3,781,263)	2,239,218
41. Change in nonadmitted assets	824,068	3,319,145	(2,353,891)
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)	(5,701,492)
44. Change in asset valuation reserve	903,552	(7,752,685)	(14,433,536)
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)	(882,621)
50. Capital changes:			
50.1 Paid in		999,000	999,000
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		(999,000)	(999,000)
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	(7,000,000)	(3,000,000)	(3,000,000)
53. Aggregate write-ins for gains and losses in surplus	(4,172,544)	(1,278,153)	(138,893)
54. Net change in capital and surplus (Lines 37 through 53)	90,010,720	58,861,136	80,158,284
55. Capital and surplus as of statement date (Lines 36 + 54)	1,341,372,086	1,230,064,218	1,251,361,366

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	33,681,637	34,955,491	44,827,991
08.302. Miscellaneous income	973,229	983,460	1,277,699
08.303.			
08.398. Summary of remaining write-ins for Line 08.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	34,654,866	35,938,951	46,105,690
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)	(4,172,544)	(1,278,153)	(138,893)
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)	(4,172,544)	(1,278,153)	(138,893)

CASH FLOW

		1	2	3
	Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1.	Premiums collected net of reinsurance	647,102,267	723,889,516	978,677,517
2.	Net investment income	397,888,539	257,811,438	355,249,292
3.	Miscellaneous income	34,654,866	35,958,974	46,105,690
4.	Total (Lines 1 to 3)	1,079,645,672	1,017,659,928	1,380,032,499
5.	Benefit and loss related payments	760,457,101	743,140,903	986,747,362
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	116,344,114	126,834,745	174,787,588
8.	Dividends paid to policyholders	34,494	35,855	48,287
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	53,802,735	2,019,780	24,700,012
10.	Total (Lines 5 through 9)	930,638,444	872,031,283	1,186,283,249
11.	Net cash from operations (Line 4 minus Line 10)	149,007,228	145,628,645	193,749,250
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	543,117,402	447,832,563	603,129,405
	12.2 Stocks			
	12.3 Mortgage loans	13,292,339	5,060,163	6,356,549
	12.4 Real estate		1,621,935	1,621,935
	12.5 Other invested assets			
	12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	148,684,637	13,272,596	21,845,991
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	705,094,378	467,787,257	632,953,880
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	592,064,234	453,985,204	700,248,192
	13.2 Stocks			
	13.3 Mortgage loans	30,997,515	55,757,544	83,777,302
	13.4 Real estate			
	13.5 Other invested assets	6,049,000		49,160,636
	13.6 Miscellaneous applications	120,590,772	411,076	11,301,823
	13.7 Total investments acquired (Lines 13.1 to 13.6)	749,701,521	510,153,824	844,487,953
14.	Net increase (or decrease) in contract loans and premium notes	(1,232,517)	(2,739,177)	(3,258,788)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(43,374,626)	(39,627,390)	(208,275,285)
	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	(9,256,385)	(8,202,241)	(9,335,456)
	16.5 Dividends to stockholders	4,000,000		3,000,000
	16.6 Other cash provided (applied)	(1,096,802)	(5,076,384)	(6,982,235)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(14,353,187)	(13,278,625)	(19,317,691)
	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)	91,279,415	92,722,630	(33,843,726)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	31,162,146	65,005,872	65,005,872
	19.2 End of period (Line 18 plus Line 19.1)	122,441,561	157,728,502	31,162,146

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

20.0001			
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	197,987,290	200,328,893	270,265,925
3. Ordinary individual annuities	461,814,591	536,867,150	726,307,174
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	308,332	517,602	618,057
7. A & H - group	1,947,588	1,718,154	2,697,787
8. A & H - credit (group and individual)			
9. A & H - other	1,215	1,781	1,968
10. Aggregate of all other lines of business			
11. Subtotal	662,059,016	739,433,580	999,890,911
12. Deposit-type contracts	2,113,445	2,341,429	3,814,696
13. Total	664,172,461	741,775,009	1,003,705,607

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

For the nine months ended September 30, 2017, there were no differences in net income or capital and surplus between NAIC SSAP and practices prescribed or permitted by the State of Colorado.

		SSAP #	F/S Page	F/S Line #		2017	2016
NET INCOME							
1.	National Western Life Insurance Co. state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	88,022,344	88,712,283
2.	State Prescribed Practices that increase/(decrease) NAIC SSAP:					-	-
3.	State Permitted Practices that increase/(decrease) NAIC SSAP:					-	-
4.	NAIC SSAP (1-2-3=4)	XXX	XXX	XXX	$	88,022,344	88,712,283
SURPLUS							
5.	National Western Life Insurance Co. state basis (page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	1,341,372,086	1,251,361,366
6.	State Prescribed Practices that increase/(decrease) NAIC SSAP:					-	-
7.	State Permitted Practices that increase/(decrease) NAIC SSAP:					-	-
8.	NAIC SSAP (5-6-7=8)	XXX	XXX	XXX	$	1,341,372,086	1,251,361,366

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

No Change.

C. Accounting Policy

1-5 No Change

6 Loan-backed securities are stated at amortized cost using the scientific interest method including anticipated prepayments. Changes in prepayment assumptions and the resulting cash flows are accounted for using the retrospective method. For loan-backed securities not meeting the definition of "highly rated", the prospective method is evaluated and, if materially different from the retrospective method, utilized to account for these securities. The retrospective adjustment method has been used to value all loan-backed and structured securities. If an other-than-temporary impairment is considered to have occurred, the cost basis of the security is written down to the discounted estimated future cash flows and the amount of the write-down is accounted for as a realized loss.

7 – 13

No Change

D. Going Concern

Not applicable

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Not applicable

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

No Change

NOTES TO FINANCIAL STATEMENTS

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, 2017:

(a) The aggregate amount of unrealized losses:

1. Less than 12 months in an unrealized loss position	$	3,048,825
2. Greater than 12 months in an unrealized loss position	$	941,319

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

1. Less than 12 months in an unrealized loss position	$	210,319,452
2. Greater than 12 months in an unrealized loss position	$	26,434,993

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

E. Repurchase Agreements and/or Securities Lending Transactions

None

F. Real Estate

No Change

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

H. Restricted Assets

No change

I. Working Capital Finance Investments

None

J. Offsetting and Netting Assets and Liabilities

None

K. Structured Notes

None

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No change

7. INVESTMENT INCOME

A. No change

B. No change

8. DERIVATIVE INSTRUMENTS

No change

9. INCOME TAXES

No change

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No change

11. DEBT

A. The Company has a $40 million bank line of credit for cash management purposes and no amounts were borrowed as of September 30, 2017. The Company is required to maintain a collateral security deposit with fair value of $44,000,000 in trust with the bank. The Company had assets having a fair value of $44,528,576 on deposit with the lender as of September 30, 2017.

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, 2017	December 31, 2016	September 30, 2017	December 31, 2016	September 30, 2017	December 31, 2016
Service cost	$ 692,768	542,775	$ -	-	$ -	-
Interest cost	1,758,374	2,058,208	104,132	120,570	-	-
Expected return on plan assets	(920,038)	(1,215,659)	-	-	-	-
Amortization of unrecognized transition obligation or transition asset	-	-	-	-	-	-
Amount of recognized gains and losses	2,960,988	2,815,142	31,013	-	-	-
Amount of prior service cost recognized	44,372	59,163	77,328	103,104	-	-
Amount of gain or loss recognized due to settlement or curtailment	-	-	-	-	-	-
Total net periodic benefit cost	$ 4,536,464	4,259,629	$ 212,473	223,674	$ -	-

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

No change

14. CONTINGENCIES

A. Contingent Commitments

(1) None

(2) Not applicable

(3) Not applicable

B. Assessments

No Change

C. Gain Contingencies

None

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

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

E. Joint and Several Liabilities

None

F. All Other Contingencies

In the normal course of business, the Company is involved or may become involved in various legal actions in which claims for alleged economic and punitive damages have been or may be asserted, some for substantial amounts. In recent years, carriers offering life insurance and annuity products have faced litigation, including class action lawsuits, alleging improper product design, improper sales practices, and similar claims. 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). 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 of the Securities and Exchange Commission but has included the foregoing description solely due to the purported amount of the fine sought at that time. Despite SUSEP's lack of jurisdiction over National Western and absence of National Western officers, employees, property, or assets in Brazil, SUSEP affirmed its imposition of a penal fine against National Western, but in the reduced amount of 3 million reais (approximately $960,000). In light of the substantial reduction in the proposed penal fine by SUSEP, during the fourth quarter of 2016 National Western paid the penal fine in the reduced amount under protest and thereby retained its rights to seek judicial review in Brazil of the merits of the SUSEP

NOTES TO FINANCIAL STATEMENTS

charges. In consideration of these developments, National Western ceased accepting new applications in the fourth quarter of 2015 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 a Notice of Appeal on June 10, 2016, filed its Appeal Brief on September 12, 2016, and oral arguments with the U.S. Court of Appeals for the First Circuit were held on March 9, 2017. On June 29, 2017, the Court of Appeals vacated the district court's judgment and remanded to the district court to determine whether it is nevertheless equitable for the case to proceed without Francisco Iglesias-Alvarez. Plaintiffs filed a Motion in Support of Determination in Equity and Good Conscience That Action Should Proceed Among Existing Parties Under Fed.R.Civ.P. 19(B) on September 14, 2017, and National Western filed its Opposition to Plaintiff's Motion on October 27, 2017.

On September 28, 2017, a purported shareholder derivative lawsuit was filed in the 122nd District Court of Galveston County, State of Texas entitled Robert L. Moody, Jr. derivatively on behalf of National Western Life Insurance Company and National Western Life Group, Inc. v. Ross Rankin Moody, et al., naming certain current and former directors and current officers as defendants. The complaint alleges that the defendants breached their fiduciary duties in the conduct of their duties as board members by failing to act (i) on an informed basis and (ii) in good faith or with the honest belief that their actions were in the best interests of the Company. The complaint seeks an undetermined amount of damages, attorneys' fees and costs, and equitable relief, including the removal of the Company's Chairman and Chief Executive Officer and other board members and/or officers of the Company. The Company believes that the claims in the complaint are baseless and without merit, will vigorously defend this lawsuit, and will seek reimbursement of all legal costs and expenses from plaintiff. The Company believes, based on information currently available, that the final outcome of this lawsuit will not have a material adverse effect on the Company's business, results of operations, or consolidated financial position. The companies and directors filed their respective Pleas to the Jurisdiction contesting the plaintiff's standing to even pursue this action, along with their Answers, on October 27, 2017.

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

Separately, in 2015, Brazilian authorities 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 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

A Lessee Leasing Arrangements

No Change

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

The Company had commitments to purchase investment securities totaling $30,341,149 and $1,207,050 in the normal course of business at September 30, 2017 and December 31, 2016, 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		362,267	-	-	362,267
	Parent, Subsidiaries and Affiliates		-	-	300,619,597	300,619,597
	Total Common Stocks		362,267	-	300,619,597	300,981,864
	Derivative assets		-	-	163,535,815	163,535,815
	Interest rate contracts		-	-	-	-
	Foreign exchange contracts		-	-	-	-
	Credit contracts		-	-	-	-
	Commodity futures contracts		-	-	-	-
	Commodity forward contracts		-	-	-	-
	Total Derivatives		-	-	163,535,815	163,535,815
	Separate account assets		-	-	-	-
	Total assets at fair value	$	362,267	-	464,155,412	464,517,679
b.	Liabilities at fair value	$				
	Policyholder account balances		-	-	175,220,598	175,220,598
	Other liabilities		-	-	12,514,368	12,514,368
	Total liabilities at fair value	$	-	-	187,734,966	187,734,966

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

	Description		Beginning Balance at 01/01/2017	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 9/30/2017
a.	Assets:											
	Loan-Backed and Structured Securities (NAIC 3-6)											
	Residential Mortgaged-Backed Securities	$	-	-	-	-	-	-	-	-	-	-
	Commercial Mortgaged-Backed Securities		-	-	-	-	-	-	-	-	-	-
	Derivatives		120,644,185	-	-	138,551,830	-	55,225,940	-	-	(150,886,141)	163,535,814
	Credit Contracts		-	-	-	-	-	-	-	-	-	-
	Other Fund Investments											
	Hedge Fund High-Yield Debt Securities		-	-	-	-	-	-	-	-	-	-
	Private Equity		-	-	-	-	-	-	-	-	-	-
	Common Stock		286,219,474	-	-	-	14,400,123	-	-	-	-	300,619,597
	Total Assets	$	406,863,659	-	-	138,551,830	14,400,123	55,225,940	-	-	(150,886,141)	464,155,411
b.	Liabilities:											
	Policyholder account balances	$	122,666,461	-	-	148,214,338	-	55,225,940	-	-	(150,886,141)	175,220,598
	Other liabilities		8,380,488	-	-	3,417,957	-	-	959,870	-	(243,947)	12,514,368
	Total Liabilities	$	131,046,949	-	-	151,632,295	-	55,225,940	959,870	-	(151,130,088)	187,734,966

(3) Not applicable

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

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) Not applicable

B. None

C.

		September 30, 2017					
Type of Financial Instrument		Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$	10,357,179,816	10,032,784,051	-	10,357,179,816	-	-
Common stock	$	300,981,864	300,981,864	362,267	-	300,619,597	-
Mortgage loans	$	167,486,519	165,991,162	-	-	167,486,519	-
Other invested assets	$	67,958,692	54,340,574	-	-	67,958,692	-
Cash and short-term investments	$	122,441,561	122,441,561	122,441,561	-	-	-
Contract loans	$	102,535,803	57,323,105	-	-	102,535,803	-
Derivatives	$	163,535,815	163,535,815	-	-	163,535,815	-
Policyholder account balances	$	175,220,598	175,220,598	-	-	175,220,598	-

D. Not applicable

21. OTHER ITEMS

No change

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through 11/14/2017 for the statutory statement issued on 11/14/2017.

None

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through 11/14/2017 for the statutory statement issued on 11/14/2017.

None

23. REINSURANCE

No Change

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No Change

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

No Change

26. INTERCOMPANY POOLING ARRANGEMENTS

No Change

27. STRUCTURED SETTLEMENTS

No Change

28. HEALTH CARE RECEIVABLES

A. No Change

B. No Change

29. PARTICIPATING POLICIES

No Change

30. PREMIUM DEFICIENCY RESERVES

No Change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No change

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

No Change

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Colorado Division of Insurance

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

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

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

GENERAL INTERROGATORIES

7.2 If yes, give full information

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

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

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

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

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

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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: $ 54,340,574

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 286,219,474	$ 300,619,597
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 286,219,474	$ 300,619,597
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Moody National Bank	2302 Postoffice, Galveston, TX 77550
Northern Trust	50 South LaSalle Street, Chicago, IL 60603

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

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

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

GENERAL INTERROGATORIES

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

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

17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers. Including individuals that have the authority to make investments decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["..that have acess to the investment accounts";"..handle securities"]

1 Name of Firm or Individual	2 Affiliation
Patricia L. Scheuer, Senior VP, Chief Investment Officer	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 17.5, the total assets under management aggregate to more than 50% of the reporting entity’s assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of “A” (affiliated) or “U” (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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	$ 165,991,162
	1.14 Total Mortgages in Good Standing	$ 165,991,162
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)	$ 165,991,162
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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,606,124	1,081,788			2,687,912	
2. Alaska	AK	L	13,824	109,304			123,128	
3. Arizona	AZ	L	3,791,141	33,110,891			36,902,032	
4. Arkansas	AR	L	1,320,173	2,789,175			4,109,348	
5. California	CA	L	9,029,674	35,912,662			44,942,336	158,581
6. Colorado	CO	L	2,001,250	13,082,939			15,084,189	250,000
7. Connecticut	CT	L	376,940	1,484,034			1,860,974	
8. Delaware	DE	L	113,004	16,771			129,775	
9. District of Columbia	DC	L	293,259	7,290			300,549	
10. Florida	FL	L	10,421,994	52,987,088	1,781		63,410,863	895,387
11. Georgia	GA	L	2,618,796	15,846,741			18,465,537	106,000
12. Hawaii	HI	L	343,276	1,435,361			1,778,637	
13. Idaho	ID	L	237,570	2,135,792			2,373,362	
14. Illinois	IL	L	2,942,608	10,491,443			13,434,051	138,277
15. Indiana	IN	L	3,002,677	733,385			3,736,062	
16. Iowa	IA	L	1,429,319	8,373,162			9,802,481	
17. Kansas	KS	L	1,027,568	14,599,389			15,626,957	
18. Kentucky	KY	L	2,821,817	7,039,476			9,861,293	
19. Louisiana	LA	L	1,178,745	9,323,412			10,502,157	
20. Maine	ME	L	205,700	3,396,059			3,601,759	
21. Maryland	MD	L	1,316,169	12,194,162			13,510,331	
22. Massachusetts	MA	L	1,076,627	2,484,405			3,561,032	
23. Michigan	MI	L	8,549,150	46,355,699			54,904,849	50,000
24. Minnesota	MN	L	2,704,508	3,617,634			6,322,142	
25. Mississippi	MS	L	370,397	3,416,089			3,786,486	
26. Missouri	MO	L	2,668,704	17,405,229			20,073,933	
27. Montana	MT	L	172,923	56,557			229,480	
28. Nebraska	NE	L	879,723	8,372,288			9,252,011	
29. Nevada	NV	L	936,514	594,766			1,531,280	
30. New Hampshire	NH	L	265,525	3,216,787			3,482,312	
31. New Jersey	NJ	L	763,824	7,243,425			8,007,249	
32. New Mexico	NM	L	676,145	10,691,545			11,367,690	
33. New York	NY	N	693,144	147,981			841,125	
34. North Carolina	NC	L	1,831,848	16,338,054			18,169,902	
35. North Dakota	ND	L	443,237	322,619			765,856	
36. Ohio	OH	L	9,378,479	8,736,457			18,114,936	
37. Oklahoma	OK	L	1,468,672	16,366,170			17,834,842	
38. Oregon	OR	L	137,098	511,691			648,789	
39. Pennsylvania	PA	L	6,117,950	3,600,800			9,718,750	
40. Rhode Island	RI	L	202,164	707,172			909,336	
41. South Carolina	SC	L	1,248,712	1,132,463			2,381,175	
42. South Dakota	SD	L	238,752	1,307,261			1,546,013	
43. Tennessee	TN	L	4,214,125	18,622,669			22,836,794	
44. Texas	TX	L	15,481,730	17,283,991	2,003,636		34,769,357	390,200
45. Utah	UT	L	741,171	601,619			1,342,790	
46. Vermont	VT	L	4,216	1,105,729			1,109,945	
47. Virginia	VA	L	1,015,949	17,264,229			18,280,178	125,000
48. Washington	WA	L	327,858	2,623,579			2,951,437	
49. West Virginia	WV	L	327,289	1,327,132			1,654,421	
50. Wisconsin	WI	L	581,343	7,502,006			8,083,349	
51. Wyoming	WY	L	188,058	1,877,534			2,065,592	
52. American Samoa	AS	L	181,966	1,200			183,166	
53. Guam	GU	L	36,423	511,768			548,191	
54. Puerto Rico	PR	L	651,746	12,768,888			13,420,634	
55. US Virgin Islands	VI	L	118,745	51,463			170,208	
56. Northern Mariana Islands	MP	L	5,870				5,870	
57. Canada	CAN	N	107,219	110			107,329	
58. Aggregate Other Alien	OT	XXX	87,022,256	1,807,453			88,829,709	
59. Subtotal		(a) 55	197,921,688	462,124,786	2,005,417		662,051,891	2,113,445
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	197,921,688	462,124,786	2,005,417		662,051,891	2,113,445
96. Plus Reinsurance Assumed		XXX						
97. Totals (All Business)		XXX	197,921,688	462,124,786	2,005,417		662,051,891	2,113,445
98. Less Reinsurance Ceded		XXX	14,851,609				14,851,609	
99. Totals (All Business) less Reinsurance Ceded		XXX	183,070,079	462,124,786	2,005,417		647,200,282	2,113,445

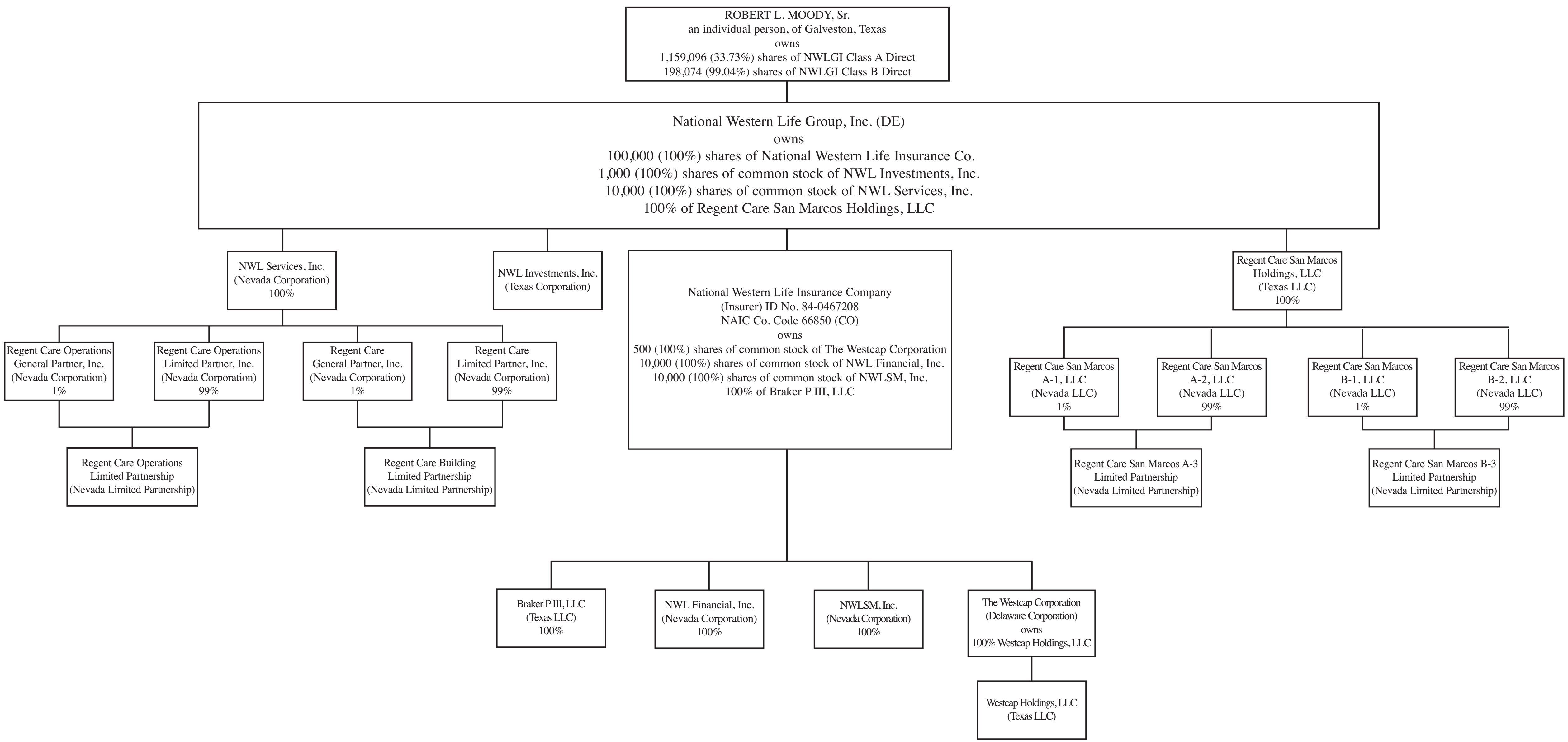
DETAILS OF WRITE-INS							
58001. BRA BRAZIL	XXX	13,937,063				13,937,063	
58002. VEN VENEZUELA	XXX	13,184,123	14,900			13,199,023	
58003. PER PERU	XXX	9,366,230				9,366,230	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	50,534,840	1,792,553			52,327,393	
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	87,022,256	1,807,453			88,829,709	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	XXX						

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

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		66850	84-0467208				National Western Life Insurance Company	CO	RE	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	N	
		00000	47-3339380			NASDAQ	National Western Life Group, Inc.	DE	UDP	Board of Directors	Board	100.0	Board of Directors	N	
		00000	74-2857892				NWL Financial, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	Y	
		00000	81-4761678				BRAKER P III, LLC	TX	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	N	
		00000	86-0879628				NWL Services, Inc.	NV	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	N	
		00000	74-2721162				NWL Investments, Inc.	TX	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	N	
		00000	27-1410182				NWLSM, Inc.	NV	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	Y	
		00000	64-0444474				The Westcap Corporation	DE	DS	National Western Life Insurance Company	Ownership	100.0	Board of Directors	Y	
		00000	26-1690656				Regent Care San Marcos Holdings, LLC	TX	NIA	National Western Life Group, Inc.	Ownership	100.0	Board of Directors	N	
		00000	74-2949517				Regent Care Operations General Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	N	
		00000	74-2949516				Regent Care Operations Limited Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	N	
		00000	74-2949971				Regent Care Operations Limited Partnership	NV	NIA	Regent Care Operations General Partner, Inc.	Ownership	1.0	Board of Directors	N	
		00000	74-2949971				Regent Care Operations Limited Partnership	NV	NIA	Regent Care Operations Limited Partner, Inc.	Ownership	99.0	Board of Directors	N	
		00000	74-2947549				Regent Care General Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	N	
		00000	74-2947548				Regent Care Limited Partner, Inc.	NV	NIA	NWL Services, Inc.	Ownership	100.0	Board of Directors	N	
		00000	74-2949772				Regent Care Building Limited Partnership	NV	NIA	Regent Care General Partner, Inc.	Ownership	1.0	Board of Directors	N	
		00000	74-2949772				Regent Care Building Limited Partnership	NV	NIA	Regent Care Limited Partner, Inc.	Ownership	99.0	Board of Directors	N	
		00000	77-0588945				Westcap Holdings, LLC	TX	DS	The Westcap Corporation	Ownership	100.0	Board of Directors	N	
		00000	20-4679754				Regent Care San Marcos A-1, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	N	
		00000	20-4679892				Regent Care San Marcos A-2, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	N	
		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	N	
		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	N	
		00000	20-4680017				Regent Care San Marcos B-1, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	N	
		00000	20-4680057				Regent Care San Marcos B-2, LLC	NV	NIA	Regent Care San Marcos Holdings, LLC	Ownership	100.0	Board of Directors	N	
		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	N	
		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	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterik	Explanation

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.

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

Explanation:

Question 1: Not applicable

Question 2: Not applicable.

Question 3: Not applicable.

Question 5: Not applicable.

Bar Code:

66850201749000103

66850201736500103

66850201744500103

66850201744700103

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. Returned checks and collection items	47,333	47,333		
2505. Prepaid Commission	4,652	4,652		
2506. Bills Receivable	3,474	3,474		
2507. Cash Advances	1,705	1,705		
2508. Mortgage loans - negative escrow				5,058
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	57,164	57,164		5,058

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN	1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
58004. TWN TAIWAN	XXX	9,182,398	1,200			9,183,598	
58005. CHL CHILE	XXX	7,622,996	6,003			7,628,999	
58006. COL COLOMBIA	XXX	6,986,586	69,265			7,055,851	
58007. ECU ECUADOR	XXX	5,713,764	24,100			5,737,864	
58008. ARG ARGENTINA	XXX	5,689,569	44,655			5,734,224	
58009. HTI HAITI	XXX	4,176,737	2,395			4,179,132	
58010. ZZZ OTHER ALIEN (EUROPEAN MILITARY)	XXX	421,827	1,508,365			1,930,192	
58011. RUS RUSSIA	XXX	1,592,214				1,592,214	
58012. PHL PHILIPPINES	XXX	1,134,598				1,134,598	
58013. SLV EL SALVADOR	XXX	1,112,157				1,112,157	
58014. BOL BOLIVIA	XXX	928,006				928,006	
58015. URY URUGUAY	XXX	811,291	62,566			873,857	
58016. MEX MEXICO	XXX	848,854				848,854	
58017. DOM DOMINICAN REPUBLIC	XXX	844,234				844,234	
58018. CRI COSTA RICA	XXX	485,971				485,971	
58019. HND HONDURAS	XXX	466,224				466,224	
58020. GTM GUATEMALA	XXX	441,703				441,703	
58021. NIC NICARAGUA	XXX	375,716				375,716	
58022. KAZ KAZAKHSTAN	XXX	293,638				293,638	
58023. PRY PARAGUAY	XXX	148,254				148,254	
58024. CHN CHINA	XXX	88,839	40,400			129,239	
58025. PAN REPUBLIC OF PANAMA	XXX	126,636				126,636	
58026. ESP SPAIN	XXX	115,906				115,906	
58027. PRT PORTUGAL	XXX	85,546				85,546	
58028. AUS AUSTRALIA	XXX	74,051	9,000			83,051	
58029. CHE SWITZERLAND	XXX	80,073				80,073	
58030. BLR BELARUS	XXX	72,429				72,429	
58031. JAM JAMAICA	XXX	68,475				68,475	
58032. BEL BELGIUM	XXX	65,321				65,321	
58033. DEU GERMANY	XXX	44,930	12,333			57,263	
58034. IDN INDONESIA	XXX	54,700				54,700	
58035. UKR UKRAINE	XXX	51,245				51,245	
58036. GUY GUYANA	XXX	42,097				42,097	
58037. VGB BRITISH VIRGIN ISLANDS	XXX	36,884				36,884	
58038. GBR UNITED KINGDOM	XXX	35,846				35,846	
58039. ANT NETHERLANDS ANTILLES	XXX	29,348				29,348	
58040. ITA ITALY	XXX	22,531	1,925			24,456	
58041. FRA FRANCE	XXX	19,238	1,800			21,038	
58042. UZB UZBEKISTAN	XXX	18,260				18,260	
58043. SGP SINGAPORE	XXX	16,497				16,497	
58044. MHL MICRONESIA/MARSHALL ISLAND	XXX	14,977				14,977	
58045. AUT AUSTRIA	XXX	14,928				14,928	
58046. CZE CZECH REPUBLIC	XXX	10,181	3,046			13,227	
58047. MDA MOLDOVA	XXX	12,606				12,606	
58048. ISR ISRAEL	XXX	10,315				10,315	
58049. HUN HUNGARY	XXX	8,760				8,760	
58050. JPN JAPAN	XXX	2,389	5,500			7,889	
58051. IND INDIA	XXX	5,654				5,654	
58052. MCO MONACO	XXX	5,025				5,025	
58053. DNK DENMARK	XXX	4,189				4,189	
58054. LTU LITHUANIA	XXX	3,000				3,000	
58055. WSM WESTERN SAMOA	XXX	2,692				2,692	
58056. NLD NETHERLANDS	XXX	2,653				2,653	
58057. POL POLAND	XXX	2,499				2,499	
58058. THA THAILAND	XXX	2,274				2,274	
58059. VNM VIET NAM	XXX	1,241				1,241	
58060. LUX LUXEMBORG	XXX	1,026				1,026	
58061. SVK SLOVAKIA	XXX	900				900	
58062. SRB SERBIA	XXX	775				775	
58063. FWI FRENCH WEST INDIES	XXX	680				680	
58064. ISL ICELAND	XXX	621				621	
58065. UAE UNITED ARAB EMIRATES	XXX	601				601	
58066. GRC GREECE	XXX	537				537	
58067. SWE SWEDEN	XXX	367				367	
58068. ALB ALBANIA	XXX	361				361	
58097. Totals (Lines 58004 through 58096) (Page 11, Line 58998)	XXX	50,534,840	1,792,553			52,327,393	

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
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
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

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	148,842,547	71,328,722
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	28,267,445	81,708,798
2.2 Additional investment made after acquisition	2,730,070	2,068,504
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	13,292,339	6,356,549
8. Deduct amortization of premium and mortgage interest points and commitment fees	(93,439)	(93,072)
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)	166,641,162	148,842,547
12. Total valuation allowance	(650,000)	(650,000)
13. Subtotal (Line 11 plus Line 12)	165,991,162	148,192,547
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	165,991,162	148,192,547

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	49,425,115	295,864
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		49,160,636
2.2 Additional investment made after acquisition	6,049,000	
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(1,133,541)	(31,385)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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)	54,340,574	49,425,115
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	54,340,574	49,425,115

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	10,263,023,481	10,140,797,927
2. Cost of bonds and stocks acquired	592,064,233	700,248,193
3. Accrual of discount	4,872,868	6,553,360
4. Unrealized valuation increase (decrease)	14,371,648	16,300,645
5. Total gain (loss) on disposals	8,095,301	9,082,682
6. Deduct consideration for bonds and stocks disposed of	543,117,407	603,129,406
7. Deduct amortization of premium	5,544,209	6,829,920
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)	10,333,765,915	10,263,023,481
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,333,765,915	10,263,023,481

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)	5,295,739,284	336,732,139	338,896,557	(25,559,406)	5,314,156,909	5,295,739,284	5,268,015,460	5,261,447,790
2. NAIC 2 (a)	4,579,275,812	185,529,422	81,370,599	40,333,906	4,616,055,471	4,579,275,812	4,723,768,541	4,545,071,003
3. NAIC 3 (a)	198,687,325		19,083,712	(14,961,813)	175,840,885	198,687,325	164,641,800	175,973,263
4. NAIC 4 (a)	632,744		36,035	117	673,441	632,744	596,826	5,704,870
5. NAIC 5 (a)	20,077,695			(5,453)	20,083,045	20,077,695	20,072,242	35,088,374
6. NAIC 6 (a)								
7. Total Bonds	10,094,412,860	522,261,561	439,386,903	(192,649)	10,126,809,751	10,094,412,860	10,177,094,869	10,023,285,300
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	10,094,412,860	522,261,561	439,386,903	(192,649)	10,126,809,751	10,094,412,860	10,177,094,869	10,023,285,300

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash-equivalent bonds by NAIC designation:
NAIC 1 $ 118,218,651; NAIC 2 $ 26,092,167; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	118,218,651	X X X	118,218,651	353,692	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	46,872,036	90,782,640
2. Cost of short-term investments acquired	993,152,409	1,288,848,358
3. Accrual of discount		226,545
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	921,805,794	1,332,985,507
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)	118,218,651	46,872,036
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	118,218,651	46,872,036

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)	120,644,185
2.	Cost Paid/(Consideration Received) on additions	55,225,940
3.	Unrealized Valuation increase/(decrease)	44,052,899
4.	Total gain (loss) on termination recognized	94,498,931
5.	Considerations received/(paid) on terminations	150,886,141
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)	163,535,814
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	163,535,814

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

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

NONE

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	163,535,814	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		163,535,814
4. Part D, Section 1, Column 5	163,535,814	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		

Fair Value Check

7. Part A, Section 1, Column 16	163,535,814	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		163,535,814
10. Part D, Section 1, Column 8	163,535,814	
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

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

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of cash equivalents acquired	52,052,199	202,587,044
3. Accrual of discount	39,968	227,956
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	26,000,000	202,815,000
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)	26,092,167	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	26,092,167	

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
0240100	Katy	TX		03/14/2011	4.750		2,008,202	6,575,000
0245000	New Orleans	LA		09/19/2017	4.990	4,301,857		22,500,000
0242800	Richmond	TX		11/30/2015	10.000		77,337	11,225,000
0599999 Mortgages in good standing - Commercial mortgages - all other				XXX	XXX	4,301,857	2,085,539	40,300,000
0899999 Total Mortgages in good standing				XXX	XXX	4,301,857	2,085,539	40,300,000
3399999 Totals				XXX	XXX	4,301,857	2,085,539	40,300,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0242300	Akron	OH		03/25/2015		986,111								6,176			
0242400	Anderson	SC		08/05/2015		1,705,648								6,708			
0230200	Austin	TX		04/15/1999		2,475,383								100,367			
0244300	Beavercreek	OH		10/26/2016		1,986,463								14,934			
0241900	Brownsville	TX		10/01/2013		2,347,370								48,082			
0242600	Cincinnati	OH		10/23/2015		970,199								6,158			
0236500	Columbus	OH		02/18/2005		286,125								1,756			
0240800	Conroe	TX		12/21/2011		296,204								12,722			
0243400	Conroe	TX		03/29/2016		1,470,196								8,932			
0244900	Conroe	TX		05/31/2017										40,579			
0243000	Cypress	TX		01/28/2016		5,530,916								53,152			
0241500	El Paso	TX		11/29/2012		2,276,420								22,928			
0238600	Fort Worth	TX		10/24/2008		1,542,816								12,772			
0242100	Glen Saint Mary	FL		03/11/2014		1,274,138								8,040			
0238900	Hammond	IN		06/05/2009		3,179,877								15,129			
0238100	Houston	TX		07/13/2007		444,637								7,654			
0241100	Houston	TX		07/31/2012		1,190,547								7,813			
0241700	Houston	TX		07/11/2013		867,181								27,520			
0243500	Houston	TX		04/20/2016		3,260,450								55,310			
0243600	Houston	TX		05/31/2016		8,428,571								67,760			
0243700	Houston	TX		06/17/2016		9,241,509								72,118			
0244100	Houston	TX		10/05/2016		6,291,698								36,671			
0242500	Huntsville	AL		08/26/2015		894,094								21,561			
0242900	Indianapolis	IN		12/22/2015		7,255,304								60,490			
0244800	Indianapolis	IN		04/03/2017										50,065			
0243200	Jacksonville	NC		03/02/2016		931,628								5,451			
0240100	Katy	TX		03/14/2011		3,001,847								143,971			
0236100	Keller	TX		11/16/2004		796,736								8,192			
0237600	La Porte	TX		11/17/2006		534,190								10,881			
0238400	Lake Charles	LA		07/30/2008		660,631								14,605			
0241600	Marana	AZ		05/01/2013		1,688,247								12,102			
0244700	McComb	MS		02/28/2017										62,787			
0238500	Mentor	OH		08/22/2008		580,722								4,887			
0244000	Novi	MI		09/07/2016		6,858,023								38,715			
0244600	Odessa	TX		11/30/2016		1,496,250								6,218			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0241000	Oroville	CA		05/07/2012		6,233,332								37,281			
0240600	Port Arthur	TX		05/23/2011		1,403,072								33,156			
0244400	Potsdam	NY		11/03/2016		2,288,500								18,748			
0241800	Red Bluff	CA		08/19/2013		1,246,395								8,465			
0238000	Reno	NV		03/27/2007		6,141,956								96,090			
0241400	Saginaw	TX		11/29/2012		637,200								15,732			
0234800	San Antonio	TX		05/29/2002		640,065								11,853			
0237100	San Antonio	TX		12/22/2005		741,585								27,948			
0240200	San Antonio	TX		03/15/2011		194,263								18,559			
0243900	San Antonio	TX		08/04/2016		6,191,662								51,037			
0237500	Seabrook	TX		11/17/2006		444,045								9,044			
0243800	Silver Springs	FL		07/05/2016		3,937,778								31,382			
0243300	Tavares	FL		03/15/2016		1,914,095								16,374			
0244200	Tavares	FL		10/13/2016		4,366,853								35,044			
0237400	The Woodlands	TX		11/14/2006		644,136								7,443			
0242700	The Woodlands	TX		11/30/2015		475,929								5,870			
0243100	Tupelo	MS		01/28/2016		6,675,822								70,470			
0241300	Wasilla	AK		09/25/2012		728,921								3,200			
0244500	Weslaco	TX		11/17/2016		11,442,500								91,246			
0299999 Mortgages with partial repayments						137,098,240								1,662,148			
0599999 Totals						137,098,240								1,662,148			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Ident-ification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BRAKER P III, LLC	AUSTIN	TX	NWLIC		09/22/2017	1		5,400,000			100.000
1899999 Real Estate - Joint Venture, Partnership or Limited Liability Interests - Affiliated									5,400,000			X X X
4599999 Subtotal Affiliated									5,400,000			X X X
4699999 Totals									5,400,000			X X X

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Ident-ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
4699999 Totals																			

NONE

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
02376A-AA-7	AMERICAN AIRLINES 2017-2 AA		07/31/2017	Goldman Sachs		3,000,000	3,000,000.00		1FE
00205G-AD-9	APT PIPELINES LTD	D	09/28/2017	Citigroup		5,170,800	5,000,000.00	45,451	2FE
06051G-GA-1	BANK OF AMERICA CORP		08/18/2017	Bank Of America		4,892,850	5,000,000.00	55,036	2FE
05565Q-DN-5	BP CAPITAL MARKETS PLC	D	09/19/2017	VARIOUS		4,994,660	5,000,000.00	547	1FE
127055-AK-7	CABOT CORP		09/11/2017	VENDOR CODE MIZU NOT IN TABLE		5,242,437	5,243,000.00	88,141	2FE
21987B-AW-8	CODELCO INC	D	08/22/2017	Bank Of America		15,029,970	15,000,000.00	22,958	1FE
26835P-AF-7	EDP FINANCE BV	D	08/09/2017	VARIOUS		5,035,520	5,000,000.00	22,556	2FE
26875P-AP-6	EOG RESOURCES INC		07/03/2017	Wells Fargo		3,161,130	3,000,000.00	59,483	2FE
40049J-BB-2	GRUPO TELEVISA SAB	D	07/13/2017	Citigroup		3,689,840	3,500,000.00	75,542	2FE
501044-DJ-7	KROGER CO.		07/17/2017	VENDOR CODE MIZU NOT IN TABLE		2,998,230	3,000,000.00		2FE
50540R-AU-6	LABORATORY CORP OF AMER		08/22/2017	Wells Fargo		3,005,210	3,000,000.00	300	2FE
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST CO		09/18/2017	VARIOUS		8,565,869	8,525,000.00	15,661	1FE
579780-AN-7	MCCORMICK & CO		08/09/2017	Bank Of America		1,993,100	2,000,000.00		2FE
615369-AL-9	MOODY'S CORPORATION		07/03/2017	VENDOR CODE U.S. NOT IN TABLE		631,539	640,000.00	1,444	2FE
61746B-EF-9	MORGAN STANLEY		09/07/2017	VARIOUS		5,098,190	5,000,000.00	16,212	1FE
65473Q-BE-2	NISOURCE FINANCE CORP		07/06/2017	VARIOUS		10,523,880	10,453,000.00	46,958	2FE
67103H-AE-7	O'REILLY AUTOMOTIVE INC.		07/21/2017	Bank Of America		2,021,300	2,000,000.00	25,836	2FE
708696-BY-4	PENNSYLVANIA ELECTRIC CO		09/05/2017	Citigroup		4,992,900	5,000,000.00		2FE
709599-AW-4	PENSKE TRUCK LEASING/PTL		09/18/2017	VARIOUS		4,985,270	5,000,000.00	58,650	2FE
723787-AM-9	PIONEER NATURAL RESOURCE		09/28/2017	VARIOUS		5,361,440	5,000,000.00	31,768	2FE
841504-AB-9	SOUTHEAST SUPPLY HEADER		09/29/2017	VENDOR CODE SEAP NOT IN TABLE		4,001,737	3,830,000.00	48,833	2FE
87938W-AT-0	TELEFONICA EMISIONES SAU	D	09/28/2017	VARIOUS		9,348,750	9,000,000.00	96,421	2FE
87971M-BF-9	TELUS CORP	A	09/29/2017	Wells Fargo		4,096,265	4,000,000.00	7,400	2FE
883203-BX-8	TEXTRON INC		07/25/2017	Bank Of America		2,036,640	2,000,000.00	28,794	2FE
883203-BY-6	TEXTRON INC		09/18/2017	VARIOUS		7,986,540	8,000,000.00	1,969	2FE
89366L-AE-4	TRANSELEC SA	D	08/23/2017	Barclays		2,487,241	2,493,000.00	12,344	2FE
92343V-DY-7	VERIZON COMMUNICATIONS		08/22/2017	Goldman Sachs		5,144,900	5,000,000.00	91,094	2FE
929160-AT-6	VULCAN MATERIALS CO		08/18/2017	VARIOUS		5,190,956	5,025,000.00	80,194	2FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE		08/21/2017	Goldman Sachs		8,005,760	8,000,000.00	52,613	2FE
949746-SH-5	WELLS FARGO & COMPANY		09/28/2017	Wells Fargo		4,899,050	5,000,000.00	66,250	1FE
96145D-AC-9	WESTROCK CO		09/28/2017	VARIOUS		14,968,050	15,000,000.00	30,938	2FE
980236-AP-8	WOODSIDE FINANCE LTD	D	09/06/2017	UBS		4,996,550	5,000,000.00		2FE
984851-AD-7	YARA INTERNATIONAL ASA	D	08/22/2017	Barclays		1,508,387	1,520,000.00	12,675	2FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	175,064,961	173,229,000.00	1,096,068	XXX
8399997	Subtotal - Bonds - Part 3				XXX	175,064,961	173,229,000.00	1,096,068	XXX
8399998	Summary Item from Part 5 for Bonds				XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds				XXX	175,064,961	173,229,000.00	1,096,068	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9999999	Totals				X X X	175,064,961	X X X	1,096,068	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicat (a)
3837H0-QK-2	GNMA 1996-9-PG		09/20/2017	PRINCIPAL RECEIPT		31,461	31,461.10	31,609	31,474		(13)		(13)		31,461				1,510	06/20/2026	1
38373X-R5-7	GNMA 2002-48-OD		09/18/2017	PRINCIPAL RECEIPT		179,122	179,122.30	179,290	179,059		64		64		179,122				7,067	04/16/2032	1
38374H-W7-1	GNMA 2004-75-VB		09/20/2017	PRINCIPAL RECEIPT		1,060,677	1,060,676.71	1,067,711	1,060,668		9		9		1,060,677				39,145	11/20/2027	1
38376J-K9-4	GNMA 2009-100 ND		09/20/2017	PRINCIPAL RECEIPT		788,984	788,983.80	796,750	791,065		(2,081)		(2,081)		788,984				24,959	03/20/2039	1
38376J-ZW-7	GNMA 2009-100-PM		09/20/2017	PRINCIPAL RECEIPT		394,492	394,491.90	401,334	396,356		(1,864)		(1,864)		394,492				13,136	03/20/2039	1
38376P-YR-5	GNMA 2009-120 GL		09/20/2017	PRINCIPAL RECEIPT		171,320	171,319.72	173,890	171,981		(661)		(661)		171,320				5,696	12/20/2038	1
38374V-AX-7	GNMA 2009-40 WB		09/20/2017	PRINCIPAL RECEIPT		1,025,411	1,025,410.60	1,025,090	1,025,292		119		119		1,025,411				30,806	07/20/2037	1
38374V-YL-7	GNMA 2009-53 BP		09/20/2017	PRINCIPAL RECEIPT		485,022	485,021.90	484,198	484,526		496		496		485,022				16,148	07/20/2039	1
38376C-T5-8	GNMA 2009-92-MP		09/20/2017	PRINCIPAL RECEIPT		422,499	422,498.58	437,220	428,958		(6,460)		(6,460)		422,499				14,085	10/20/2039	1
38377K-DP-2	GNMA 2010-115 GB		09/20/2017	PRINCIPAL RECEIPT		1,409,922	1,409,922.26	1,446,933	1,420,531		(10,609)		(10,609)		1,409,922				37,742	05/20/2039	1
38376V-SC-2	GNMA 2010-21 NC		09/20/2017	PRINCIPAL RECEIPT		39,512	39,511.75	38,873	39,278		234		234		39,512				1,334	04/20/2039	1
38376W-QP-3	GNMA 2010-24 PW		09/20/2017	PRINCIPAL RECEIPT		698,849	698,848.88	691,023	696,570		2,279		2,279		698,849				21,093	12/20/2038	1
38376T-MP-4	GNMA 2010-3 HB		09/20/2017	PRINCIPAL RECEIPT		565,427	565,427.25	566,951	565,688		(261)		(261)		565,427				17,769	11/20/2038	1
38377E-BD-5	GNMA 2010-41 PD		09/20/2017	PRINCIPAL RECEIPT		1,707,805	1,707,805.31	1,651,835	1,698,052		9,753		9,753		1,707,805				51,083	09/20/2038	1
38378A-YY-1	GNMA 2011-157 CV		09/18/2017	PRINCIPAL RECEIPT		53	52.65	53	53						53				1	11/16/2030	1
38377W-NW-	GNMA 2011-85 LC		09/20/2017	PRINCIPAL RECEIPT		466,908	466,907.83	488,356	475,610		(8,702)		(8,702)		466,908				12,669	10/20/2040	1
36218L-J4-8	GNMA POOL 225383		09/15/2017	PRINCIPAL RECEIPT		1,328	1,327.68	1,298	1,320		8		8		1,328				66	06/15/2021	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	9,448,792	9,448,790.22	9,482,414	9,466,481		(17,689)		(17,689)		9,448,792				294,309	X X X	X X X
023026-CD-7	AMARILLO TEX ECONOMIC DEV CORP		08/15/2017	CALLED @ 100.0000000		700,000	700,000.00	700,000	700,000						700,000				36,001	08/15/2019	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	700,000	700,000.00	700,000	700,000						700,000				36,001	X X X	X X X
3133T9-NW-1	FHLMC 1948 PJ		09/15/2017	PRINCIPAL RECEIPT		17,326	17,325.63	17,231	17,258		67		67		17,326				775	03/15/2027	1
312903-GL-5	FHLMC 1989-112-I		09/15/2017	PRINCIPAL RECEIPT		8,390	8,390.01	7,132	8,238		152		152		8,390				365	01/15/2021	1
312904-SN-6	FHLMC 1990-1015-F		09/15/2017	PRINCIPAL RECEIPT		1,933	1,932.80	1,761	1,895		38		38		1,933				90	11/15/2020	1
312903-VF-1	FHLMC 1990-139-G		09/15/2017	PRINCIPAL RECEIPT		712	712.20	629	699		14		14		712				33	04/15/2021	1
312905-FG-2	FHLMC 1991-1053-G		09/15/2017	PRINCIPAL RECEIPT		2,008	2,008.27	1,798	1,949		60		60		2,008				96	03/15/2021	1
312905-GM-8	FHLMC 1991-1055-H		09/15/2017	PRINCIPAL RECEIPT		5,290	5,290.04	4,778	5,190		100		100		5,290				247	03/15/2021	1
312905-TW-2	FHLMC 1991-1069-J		09/15/2017	PRINCIPAL RECEIPT		1,716	1,715.67	1,384	1,661		55		55		1,716				79	04/15/2021	1
312906-BR-0	FHLMC 1991-1094-K		09/15/2017	PRINCIPAL RECEIPT		1,278	1,278.10	1,174	1,254		24		24		1,278				60	06/15/2021	1
312906-NM-8	FHLMC 1991-1109-I		09/15/2017	PRINCIPAL RECEIPT		4,273	4,272.80	3,809	4,169		104		104		4,273				198	08/15/2021	1
312906-RX-0	FHLMC 1991-1119-H		09/15/2017	PRINCIPAL RECEIPT		4,565	4,565.36	4,318	4,504		62		62		4,565				236	08/15/2021	1
312907-FV-5	FHLMC 1991-1142-IA		09/15/2017	PRINCIPAL RECEIPT		5,373	5,373.20	4,779	5,233		140		140		5,373				256	10/15/2021	1
3133TC-ZY-7	FHLMC 2042 T		09/15/2017	PRINCIPAL RECEIPT		2,782	2,782.45	2,799	2,802		(20)		(20)		2,782				130	03/15/2028	1
31339M-XX-1	FHLMC 2399 EN		09/15/2017	PRINCIPAL RECEIPT		7,118	7,118.25	7,034	7,034		84		84		7,118				319	01/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicat (a)
31339W-GU-4	FHLMC 2424 OP		09/15/2017	PRINCIPAL RECEIPT		45,444	45,443.76	45,543	45,456		(12)		(12)		45,444				1,816	03/15/2032	1
31392R-JK-8	FHLMC 2470-QG		09/15/2017	PRINCIPAL RECEIPT		21,563	21,562.80	21,927	21,780		(217)		(217)		21,563				847	07/15/2032	1
31393F-5Y-8	FHLMC 2522-TC		09/15/2017	PRINCIPAL RECEIPT		189,428	189,428.21	189,604	189,263		165		165		189,428				6,982	11/15/2022	1
31392X-MQ-8	FHLMC 2523-ND		09/15/2017	PRINCIPAL RECEIPT		120,643	120,642.80	123,734	121,414		(771)		(771)		120,643				4,864	11/15/2022	1
31393G-VM-3	FHLMC 2533-TC		09/15/2017	PRINCIPAL RECEIPT		93,882	93,882.10	94,645	94,006		(124)		(124)		93,882				3,491	12/15/2022	1
31393H-E8-1	FHLMC 2543-BL		09/15/2017	PRINCIPAL RECEIPT		107,120	107,120.16	107,338	107,058		62		62		107,120				3,984	12/15/2022	1
31393G-BH-6	FHLMC 2545-NB		09/15/2017	PRINCIPAL RECEIPT		111,011	111,010.76	113,855	111,787		(776)		(776)		111,011				4,129	12/15/2022	1
31393J-DN-5	FHLMC 2553-BG		08/15/2017	PRINCIPAL RECEIPT		54,353	54,352.80	53,637	54,279		74		74		54,353				1,792	10/15/2032	1
31393J-6E-3	FHLMC 2556-TC		09/15/2017	PRINCIPAL RECEIPT		256,706	256,706.00	261,880	257,972		(1,266)		(1,266)		256,706				9,545	01/15/2023	1
31393J-LL-0	FHLMC 2557-QU		09/15/2017	PRINCIPAL RECEIPT		480,542	480,542.38	484,198	481,215		(673)		(673)		480,542				17,649	01/15/2023	1
31393L-NV-1	FHLMC 2564-QD		09/15/2017	PRINCIPAL RECEIPT		125,763	125,763.16	126,785	125,950		(187)		(187)		125,763				4,677	02/15/2023	1
31393K-PE-9	FHLMC 2575-DB		09/15/2017	PRINCIPAL RECEIPT		299,475	299,475.45	299,475	299,475						299,475				10,855	02/15/2023	1
31393N-N7-0	FHLMC 2590-WK		09/15/2017	PRINCIPAL RECEIPT		291,459	291,459.17	297,722	294,511		(3,052)		(3,052)		291,459				10,894	03/15/2033	1
31393P-CJ-1	FHLMC 2595-CD		09/15/2017	PRINCIPAL RECEIPT		102,166	102,165.81	100,793	101,580		586		586		102,166				3,376	04/15/2023	1
31393P-AX-2	FHLMC 2604-YC		07/17/2017	PRINCIPAL RECEIPT		28,546	28,545.50	29,206	28,581		(35)		(35)		28,546				916	04/15/2033	1
31393R-J9-2	FHLMC 2624-QH		09/15/2017	PRINCIPAL RECEIPT		284,592	284,592.40	286,367	285,302		(710)		(710)		284,592				9,295	06/15/2033	1
31393R-WG-1	FHLMC 2631-MD		09/15/2017	PRINCIPAL RECEIPT		238,002	238,002.00	239,601	238,602		(600)		(600)		238,002				8,037	06/15/2033	1
31393V-ZN-4	FHLMC 2646-HY		09/15/2017	PRINCIPAL RECEIPT		310,280	310,280.39	311,385	310,468		(188)		(188)		310,280				10,355	07/15/2033	1
31394J-KW-6	FHLMC 2673-QL		09/15/2017	PRINCIPAL RECEIPT		132,418	132,418.00	132,015	132,140		278		278		132,418				4,844	09/15/2023	1
31394Y-5K-6	FHLMC 2794-HE		09/15/2017	PRINCIPAL RECEIPT		240,544	240,544.20	236,936	240,147		397		397		240,544				8,097	05/15/2019	1
31395H-H8-6	FHLMC 2869-NY		09/15/2017	PRINCIPAL RECEIPT		344,514	344,514.27	339,703	342,643		1,872		1,872		344,514				11,303	10/15/2024	1
31395M-UF-4	FHLMC 2922-EC		09/15/2017	PRINCIPAL RECEIPT		97,363	97,363.30	93,834	96,119		1,244		1,244		97,363				3,248	02/15/2025	1
31395T-S6-2	FHLMC 2962-WY		09/15/2017	PRINCIPAL RECEIPT		249,434	249,434.08	253,536	250,445		(1,011)		(1,011)		249,434				9,240	04/15/2025	1
31396A-F2-5	FHLMC 3028-BY		09/15/2017	PRINCIPAL RECEIPT		383,429	383,428.62	381,751	382,552		876		876		383,429				12,821	09/15/2035	1
31396R-2K-2	FHLMC 3152-LN		09/15/2017	PRINCIPAL RECEIPT		102,954	102,954.40	104,370	103,908		(954)		(954)		102,954				4,329	05/15/2036	1
31397H-YA-0	FHLMC 3329-JD		09/15/2017	PRINCIPAL RECEIPT		137,666	137,666.05	137,623	137,628		38		38		137,666				5,434	06/15/2036	1
31397H-N8-7	FHLMC 3337-MD		09/15/2017	PRINCIPAL RECEIPT		132,341	132,340.70	132,919	132,380		(40)		(40)		132,341				5,011	06/15/2027	1
31397W-5E-1	FHLMC 3460-PE		09/15/2017	PRINCIPAL RECEIPT		198,050	198,050.41	203,350	203,023		(4,973)		(4,973)		198,050				7,303	06/15/2038	1
31398E-S4-7	FHLMC 3548 EB		09/15/2017	PRINCIPAL RECEIPT		39,446	39,445.50	41,071	40,298		(853)		(853)		39,446				1,052	07/15/2029	1
31398W-NF-7	FHLMC 3637 KB		09/15/2017	PRINCIPAL RECEIPT		182,027	182,027.45	178,166	180,097		1,930		1,930		182,027				5,345	02/15/2030	1
3137A1-JE-4	FHLMC 3708 BP		09/15/2017	PRINCIPAL RECEIPT		417,323	417,323.17	439,037	430,044		(12,721)		(12,721)		417,323				12,396	02/15/2035	1
3137GA-WY-9	FHLMC 3738 BP		09/15/2017	PRINCIPAL RECEIPT		853,581	853,580.85	880,522	862,570		(8,989)		(8,989)		853,581				22,816	12/15/2038	1
3137GA-QL-4	FHLMC 3740 KD		09/15/2017	PRINCIPAL RECEIPT		2,354,658	2,354,657.60	2,392,852	2,363,110		(8,452)		(8,452)		2,354,658				61,835	11/15/2038	1
3137A4-CM-7	FHLMC 3768 MB		09/15/2017	PRINCIPAL RECEIPT		804,253	804,252.60	760,542	785,944		18,309		18,309		804,253				21,256	12/15/2039	1
3137A3-UK-3	FHLMC 3771 AL		09/15/2017	PRINCIPAL RECEIPT		653,332	653,331.75	623,381	632,612		20,720		20,720		653,332				16,382	12/15/2030	1
3137A4-TR-8	FHLMC 3780 TP		09/15/2017	PRINCIPAL RECEIPT		415,271	415,271.30	430,390	421,907		(6,636)		(6,636)		415,271				10,946	11/15/2039	1
3137A5-NZ-3	FHLMC 3795 VB		09/15/2017	PRINCIPAL RECEIPT		1,359,237	1,359,236.83	1,296,161	1,344,879		14,358		14,358		1,359,237				36,459	07/15/2029	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicat (a)
3137A7-2J-8	FHLMC 3803 CP		09/15/2017	PRINCIPAL RECEIPT		1,124,248	1,124,247.60	1,069,001	1,099,582		24,666		24,666		1,124,248				30,167	01/15/2040	1
3137A8-HN-1	FHLMC 3829 VB		09/15/2017	PRINCIPAL RECEIPT		896,277	896,277.16	845,996	892,267		4,010		4,010		896,277				23,497	09/15/2029	1
3137AC-NJ-4	FHLMC 3879 NB		09/15/2017	PRINCIPAL RECEIPT		966,833	966,832.60	1,018,196	984,613		(17,780)		(17,780)		966,833				25,723	09/15/2040	1
3137AB-M9-9	FHLMC 3883 VM		09/15/2017	PRINCIPAL RECEIPT		1,367,561	1,367,560.98	1,339,278	1,356,739		10,822		10,822		1,367,561				36,367	05/15/2038	1
3137AL-QB-8	FHLMC 4003 WD		09/15/2017	PRINCIPAL RECEIPT		27,848	27,848.02	27,944	27,862		(14)		(14)		27,848				648	04/15/2039	1
313603-NF-5	FNMA 1989-101-H		09/25/2017	PRINCIPAL RECEIPT		4,187	4,187.15	3,763	4,119		68		68		4,187				167	12/15/2019	1
31358F-BC-2	FNMA 1990-108-G		09/25/2017	PRINCIPAL RECEIPT		2,527	2,526.93	2,273	2,471		56		56		2,527				121	09/25/2020	1
31358F-RE-1	FNMA 1990-140-J		09/25/2017	PRINCIPAL RECEIPT		8,817	8,817.40	7,870	8,628		189		189		8,817				412	12/25/2020	1
31358E-GR-7	FNMA 1990-58-J		09/25/2017	PRINCIPAL RECEIPT		3,895	3,895.38	3,476	3,817		78		78		3,895				175	05/25/2020	1
31358E-KM-3	FNMA 1990-60-K		09/25/2017	PRINCIPAL RECEIPT		2,995	2,994.89	2,589	2,920		75		75		2,995				110	06/25/2020	1
31358G-RA-7	FNMA 1991-43-J		09/25/2017	PRINCIPAL RECEIPT		2,098	2,098.00	1,893	2,048		50		50		2,098				98	05/15/2021	1
31358G-U4-7	FNMA 1991-53-J		09/25/2017	PRINCIPAL RECEIPT		5,319	5,319.13	4,907	5,236		83		83		5,319				255	05/25/2021	1
31358H-H4-0	FNMA 1991-98-J		09/25/2017	PRINCIPAL RECEIPT		3,455	3,455.25	3,589	3,497		(41)		(41)		3,455				182	08/25/2021	1
31359S-HC-7	FNMA 2001-4-JB		09/25/2017	PRINCIPAL RECEIPT		15,969	15,969.30	15,682	15,689		280		280		15,969				695	03/25/2031	1
31392C-PT-5	FNMA 2002-21-PE		09/25/2017	PRINCIPAL RECEIPT		46,899	46,899.10	47,146	46,952		(53)		(53)		46,899				2,083	04/25/2032	1
31392E-5E-6	FNMA 2002-79-BD		09/25/2017	PRINCIPAL RECEIPT		132,944	132,943.58	130,913	132,111		833		833		132,944				4,865	11/25/2022	1
31392F-XR-3	FNMA 2002-88-LX		09/25/2017	PRINCIPAL RECEIPT		94,006	94,005.81	94,579	94,016		(10)		(10)		94,006				3,464	12/25/2022	1
31392H-AR-4	FNMA 2002-91-LE		09/25/2017	PRINCIPAL RECEIPT		375,921	375,920.64	376,508	375,643		278		278		375,921				13,765	01/25/2023	1
31393A-GW-1	FNMA 2003-26-HB		09/25/2017	PRINCIPAL RECEIPT		217,368	217,367.91	213,496	216,095		1,273		1,273		217,368				7,156	04/25/2023	1
31393D-N9-8	FNMA 2003-80-YH		09/25/2017	PRINCIPAL RECEIPT		893,572	893,571.70	887,533	891,760		1,811		1,811		893,572				29,722	08/25/2033	1
31394A-GJ-9	FNMA 2004-54-BL		09/25/2017	PRINCIPAL RECEIPT		70,286	70,285.70	68,001	69,327		959		959		70,286				2,332	07/25/2024	1
31394A-YY-6	FNMA 2004-68-CB		09/25/2017	PRINCIPAL RECEIPT		148,420	148,420.32	138,253	144,100		4,320		4,320		148,420				4,439	09/25/2024	1
31394D-JJ-0	FNMA 2005-29 QE		09/25/2017	PRINCIPAL RECEIPT		104,398	104,398.07	106,453	105,540		(1,142)		(1,142)		104,398				3,479	04/25/2035	1
31394B-7J-7	FNMA 2005-32-AE		09/25/2017	PRINCIPAL RECEIPT		327,334	327,334.05	310,337	321,413		5,921		5,921		327,334				10,866	04/25/2025	1
31396Q-UH-0	FNMA 2009-64 TB		09/25/2017	PRINCIPAL RECEIPT		88,778	88,778.37	88,778	88,778						88,778				2,343	08/25/2029	1
31396Q-Q9-3	FNMA 2009-66-JB		09/25/2017	PRINCIPAL RECEIPT		256,342	256,342.40	242,479	245,321		11,021		11,021		256,342				6,807	09/25/2029	1
31398M-EV-4	FNMA 2010 14 AC		09/25/2017	PRINCIPAL RECEIPT		156,457	156,456.90	148,463	151,967		4,490		4,490		156,457				4,157	03/25/2030	1
31398M-5N-2	FNMA 2010 32 BL		09/25/2017	PRINCIPAL RECEIPT		209,227	209,226.63	220,080	216,259		(7,033)		(7,033)		209,227				6,332	04/25/2040	1
31398T-X5-5	FNMA 2010-103 MD		09/25/2017	PRINCIPAL RECEIPT		627,442	627,441.60	642,867	631,911		(4,469)		(4,469)		627,442				16,673	12/25/2038	1
31397Q-W5-3	FNMA 2010-151 BL		09/25/2017	PRINCIPAL RECEIPT		1,149,670	1,149,670.00	1,101,546	1,125,664		24,006		24,006		1,149,670				30,766	01/25/2031	1
31398T-QK-0	FNMA 2010-94 BA		09/25/2017	PRINCIPAL RECEIPT		75,849	75,849.08	75,671	75,756		93		93		75,849				2,550	08/25/2030	1
3136A1-BU-8	FNMA 2011-103 VB		09/25/2017	PRINCIPAL RECEIPT		1,330,879	1,330,878.81	1,396,487	1,347,347		(16,468)		(16,468)		1,330,879				35,000	04/25/2030	1
31397Q-PD-4	FNMA 2011-12 MB		09/25/2017	PRINCIPAL RECEIPT		168,546	168,545.95	165,596	166,971		1,575		1,575		168,546				4,611	02/25/2031	1
31397S-5D-2	FNMA 2011-43 VB		09/25/2017	PRINCIPAL RECEIPT		904,280	904,280.48	868,604	899,280		5,001		5,001		904,280				23,418	02/25/2032	1
3136A0-AZ-0	FNMA 2011-69 GB		09/25/2017	PRINCIPAL RECEIPT		545,370	545,370.45	530,600	537,474		7,896		7,896		545,370				14,176	07/25/2031	1
3136A0-DV-6	FNMA 2011-77 VB		09/25/2017	PRINCIPAL RECEIPT		408,503	408,503.10	380,099	403,303		5,200		5,200		408,503				9,511	01/25/2031	1
3136A1-NZ-4	FNMA 2011-96 NB		09/25/2017	PRINCIPAL RECEIPT		385,520	385,519.90	407,386	395,319		(9,799)		(9,799)		385,520				11,415	09/25/2040	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicat (a)
31371E-VY-8	FNMA POOL 250031		09/25/2017	PRINCIPAL RECEIPT		754	754.26	751	752		2		2		754				36	05/01/2024	1
31373T-SS-0	FNMA POOL 303029		09/25/2017	PRINCIPAL RECEIPT		377	377.33	376	376		1		1		377				19	10/01/2024	1
31373T-SU-5	FNMA POOL 303031		09/25/2017	PRINCIPAL RECEIPT		495	494.81	493	494		1		1		495				24	10/01/2024	1
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment Non-Guaranteed Obligations				X X X	25,473,246	25,473,248.25	25,294,432	25,406,448		66,798		66,798		25,473,246				745,131	X X X	X X X
01877K-AD-5	ALLIANCE PIPELINE US 144A		07/03/2017	Sink PMT @ 100.0000000		200,000	200,000.00	196,425	197,778		2,222		2,222		200,000				9,182	12/31/2025	2FE
02377B-AB-2	AMERICAN AIRLINES 2015-2 AA		09/25/2017	Sink PMT @ 100.0000000		71,053	71,052.99	71,053	71,053						71,053				1,279	09/22/2027	1FE
02376U-AA-3	AMERICAN AIRLINES 2016-1 AA		07/17/2017	Sink PMT @ 100.0000000		69,347	69,346.77	69,347	69,347						69,347				2,479	01/15/2028	1FE
039483-AY-8	ARCHER DANIELS MIDLAND		09/29/2017	CALLED @ 101.8335942		1,626,283	1,597,000.00	1,596,968	1,597,001						1,597,000		29,282	29,282	90,421	03/15/2018	1FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4		09/15/2017	PRINCIPAL RECEIPT		36,035	36,035.35	35,910	35,964		72		72		36,035				1,570	03/15/2029	4AM
12189P-AC-6	BURLINGTON NORTHERN EQUIP NTS 98-B		07/25/2017	Sink PMT @ 100.0000000		282,071	282,071.13	282,071	282,071						282,071				19,973	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NTS 98-C		07/03/2017	Sink PMT @ 100.0000000		147,524	147,524.00	147,524	147,524						147,524				9,191	07/02/2018	1FE
15361G-AR-6	CENTRAL HUDSON GAS & ELEC		09/01/2017	MATURITY		5,000,000	5,000,000.00	5,000,000	5,000,000						5,000,000				251,167	09/01/2017	1FE
161546-JH-0	CHASE FUNDING MTG LOAN 2004-2-A5		09/25/2017	PRINCIPAL RECEIPT		87,340	87,339.55	84,159	84,558		2,781		2,781		87,340				3,384	02/25/2035	1FM
201723-AH-6	COMMERCIAL METALS CO		07/15/2017	MATURITY		4,000,000	4,000,000.00	4,065,160	4,004,633		(4,633)		(4,633)		4,000,000				260,000	07/15/2017	3FE
20825C-AN-4	CONOCOPHILLIPS		08/01/2017	CALLED @ 102.9570000		2,059,140	2,000,000.00	1,636,920	1,929,919		28,812		28,812		1,958,730		100,410	100,410	73,954	05/15/2018	2FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1A		09/15/2017	VARIOUS		220,495	220,495.14	220,695	220,501		19		19		220,521		(26)	(26)	36,299	03/15/2019	1FE
21079V-AA-1	CONTINENTAL AIRLINES 2010-1A		07/12/2017	Sink PMT @ 100.0000000		199,729	199,729.20	197,857	198,807		922		922		199,729				9,487	07/12/2022	1FE
126673-JA-1	COUNTRYWIDE 2004-10-AF5A		09/25/2017	PRINCIPAL RECEIPT		299,303	299,302.64	299,295	299,051		251		251		299,303				10,150	02/25/2035	1FM
126673-FZ-0	COUNTRYWIDE 2004-9-AF5		09/25/2017	PRINCIPAL RECEIPT		139,313	139,313.10	139,307	139,210		103		103		139,313				4,741	01/25/2035	1FM
224044-BS-5	COX COMMUNICATIONS INC		09/06/2017	CALLED @ 103.4220000		15,513,300	15,000,000.00	15,380,950	15,077,259		(36,398)		(36,398)		15,040,861		472,439	472,439	716,146	06/01/2018	2FE
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5		09/26/2017	PRINCIPAL RECEIPT		28,251	28,250.91	21,301	26,236		2,015		2,015		28,251				1,313	02/25/2028	2AM
126410-LM-9	CSX TRANSPORTATION INC		07/21/2017	Sink PMT @ 100.0000000		250,658	250,657.92	250,658	250,658						250,658				15,669	01/15/2023	1FE
29268B-AB-7	ENEL FINANCE INT	D	09/15/2017	MATURITY		15,000,000	15,000,000.00	14,971,650	14,997,351		2,649		2,649		15,000,000				937,500	09/15/2017	2FE
29268B-AE-1	ENEL FINANCE INT	D	08/03/2017	CALLED @ 107.2860000		5,364,300	5,000,000.00	4,908,610	4,968,135		6,387		6,387		4,974,522		389,778	389,778	209,980	10/07/2019	2FE
26875P-AA-9	EOG RESOURCES INC		09/15/2017	MATURITY		2,000,000	2,000,000.00	1,998,620	1,999,876		124		124		2,000,000				117,500	09/15/2017	2FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 1998-3		09/20/2017	PRINCIPAL RECEIPT		27,853	27,853.15	27,853	27,853						27,853				1,293	12/20/2029	1FM
341099-CG-2	FLORIDA POWER CORP		09/15/2017	MATURITY		2,500,000	2,500,000.00	2,493,275	2,499,386		614		614		2,500,000				145,000	09/15/2017	1FE
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6		09/25/2017	PRINCIPAL RECEIPT		13,590	13,589.50	13,530	13,528		61		61		13,590				605	09/25/2028	2FM
39121J-AH-3	GREAT RIVER ENERGY		07/03/2017	Sink PMT @ 100.0000000		674,000	674,000.00	674,000	674,000						674,000				15,091	07/04/2030	1FE
466247-JB-0	JP MORGAN MORTG TR 2004-S2-2A5		09/25/2017	PRINCIPAL RECEIPT		179,089	179,088.74	183,457	181,657		(2,568)		(2,568)		179,089				6,979	11/25/2034	2FM
466247-A2-9	JP MORGAN MORTG TR 2005-S3-1A13		09/25/2017	PRINCIPAL RECEIPT		57,844	57,843.70	54,147	53,782		4,062		4,062		57,844				2,188	01/25/2036	3FM
494368-BB-8	KIMBERLY CLARK CORP		08/01/2017	MATURITY		10,000,000	10,000,000.00	9,969,700	9,997,682		2,318		2,318		10,000,000				612,500	08/01/2017	1FE
548661-CN-5	LOWE'S COMPANIES INC		09/15/2017	MATURITY		12,000,000	12,000,000.00	12,073,580	12,006,890		(6,890)		(6,890)		12,000,000				732,000	09/15/2017	1FE
549271-AG-9	LUBRIZOL CORP		07/14/2017	VARIOUS		2,205,261	2,000,000.00	2,005,740	2,001,617		(391)		(391)		2,001,227		204,034	204,034	169,118	02/01/2019	1FE
565849-AF-3	MARATHON OIL CORP		08/14/2017	CALLED @ 102.5358552		15,380,378	15,000,000.00	14,968,800	14,995,189		2,429		2,429		14,997,618		382,761	382,761	808,785	03/15/2018	3FE

(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 Foreign	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: 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.	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 Indicat (a)
674135-EJ-3	OAKWOOD MTG INVESTORS INC 1999-A-A		09/18/2017	PRINCIPAL RECEIPT		87,990	87,989.86	87,976	87,956		34		34		87,990				3,938	04/15/2029	1FE
760985-L6-6	RAMP 2003-RS11-AI6B		09/25/2017	PRINCIPAL RECEIPT		77,163	77,163.40	77,162	77,080		83		83		77,163				2,893	12/25/2033	1FM
76110W-ZN-9	RASC 2004-KS6-AI5		09/25/2017	PRINCIPAL RECEIPT		72,230	72,230.28	69,349	70,426		1,804		1,804		72,230				2,420	07/25/2034	1FM
76110W-UL-8	RASC HEL 2003-KS9-AI5		09/26/2017	PRINCIPAL RECEIPT		63,523	63,522.81	40,139	45,754		17,768		17,768		63,523				2,271	11/25/2033	1FM
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A		08/01/2017	Sink PMT @ 100.0000000		217,827	217,826.70	213,581	215,929		1,897		1,897		217,827				6,989	08/01/2022	1FE
84474W-AA-8	SOUTHWEST AIRLINES CO 1998-A		09/29/2017	VARIOUS		437,705	437,705.02	437,705	437,705						437,705				33,108	07/02/2019	1FE
87938W-AG-8	TELEFONICA EMISIONES SAU	D	07/03/2017	MATURITY		9,000,000	9,000,000.00	9,204,490	9,017,204		(17,204)		(17,204)		9,000,000				559,890	07/03/2017	2FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1		09/12/2017	Sink PMT @ 100.0000000		64,005	64,005.48	64,005	64,005						64,005				2,272	11/12/2026	1FE
89655Y-AA-4	TRINITY RAIL LEASING 2009-1A		09/18/2017	Sink PMT @ 100.0000000		34,452	34,452.45	34,452	34,452						34,452				1,530	11/16/2039	1FE
89656C-AA-1	TRINITY RAIL LEASING 2010-1		09/18/2017	Sink PMT @ 100.0000000		69,094	69,093.99	70,427	70,176		(1,082)		(1,082)		69,094				2,299	10/16/2040	1FE
89656F-AC-0	TRINITY RAIL LEASING LP 2013-1A		09/15/2017	Sink PMT @ 100.0000000		75,105	75,104.64	75,105	75,105						75,105				1,784	07/15/2043	1FE
90263B-GT-9	UCFC HEL 1998-C-A6		09/15/2017	PRINCIPAL RECEIPT		68,099	68,098.70	67,023	67,044		1,055		1,055		68,099				3,145	11/15/2029	1FM
91911T-AJ-2	VALE OVERSEAS LTD	D	09/28/2017	VARIOUS		5,374,494	5,000,000.00	5,017,020	5,005,508		(1,435)		(1,435)		5,004,073		370,421	370,421	291,405	09/15/2019	2FE
929160-AK-5	VULCAN MATERIALS		07/12/2017	CALLED @ 104.8320000		2,096,640	2,000,000.00	1,997,900	1,999,591		144		144		1,999,735		96,905	96,905	80,500	06/15/2018	2FE
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4		09/25/2017	PRINCIPAL RECEIPT		105,790	105,789.60	109,525	106,768		(978)		(978)		105,790				3,969	06/25/2033	1FM
929227-4U-7	WASHINGTON MUTUAL 2003-S4-2A2		09/25/2017	PRINCIPAL RECEIPT		184,428	184,428.00	190,609	186,558		(2,130)		(2,130)		184,428				7,496	06/25/2033	1FM
949757-AG-3	WELLS FARGO 2004-6-A7		09/25/2017	PRINCIPAL RECEIPT		16,956	16,955.60	16,640	16,805		151		151		16,956				656	06/25/2034	1FM
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	113,677,658	111,654,860.32	111,811,670	111,626,582		5,068		5,068		111,631,654		2,046,004	2,046,004	6,281,509	X X X	X X X
8199999	Subtotal - Bonds - SVO Identified Funds				X X X															X X X	X X X
8399997	Subtotal - Bonds - Part 4				X X X	149,299,696	147,276,899	147,288,516	147,199,511		54,177		54,177		147,253,692		2,046,004	2,046,004	7,356,950	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total - Bonds				X X X	149,299,696	147,276,898.79	147,288,516	147,199,511		54,177		54,177		147,253,692		2,046,004	2,046,004	7,356,950	X X X	X X X
9999999	Totals					149,299,696	X X X	147,288,516	147,199,511		54,177		54,177		147,253,692		2,046,004	2,046,004	7,356,950	X X X	X X X

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2016	10/05/2017	9,862	21,299,992	-2159.73	683,730			1,969,444		1,969,444	1,067,506						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/06/2016	10/06/2017	6,109	13,199,993	-2160.77	425,040			1,205,985		1,205,985	651,614						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/10/2016	10/10/2017	17,470	37,800,006	-2163.66	1,202,040			3,572,621		3,572,621	1,865,335						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/12/2016	10/12/2017	6,451	13,800,000	-2139.18	460,920			1,491,348		1,491,348	737,135						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2016	10/13/2017	4,783	10,200,008	-2132.55	358,020			1,150,562		1,150,562	561,649						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/19/2016	10/19/2017	6,389	13,699,997	-2144.29	447,990			1,492,188		1,492,188	751,404						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/20/2016	10/20/2017	5,511	11,800,004	-2141.34	388,220			1,309,212		1,309,212	654,298						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/26/2016	10/26/2017	7,899	16,899,999	-2139.43	540,800			1,968,766		1,968,766	985,761						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/27/2016	10/27/2017	5,485	11,700,002	-2133.04	381,420			1,397,534		1,397,534	689,606						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/04/2016	11/06/2017	14,819	30,900,001	-2085.18	1,146,390			4,577,297		4,577,297	2,099,045						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/11/2016	11/13/2017	11,273	24,399,996	-2164.45	810,080			2,683,259		2,683,259	1,431,574						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/18/2016	11/20/2017	10,450	22,800,004	-2181.9	731,880			2,349,565		2,349,565	1,316,817						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/23/2016	11/24/2017	4,763	10,500,001	-2204.72	338,100			995,132		995,132	587,970						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/29/2016	11/29/2017	7,121	15,699,999	-2204.66	508,680			1,485,177		1,485,177	872,771						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/02/2016	12/04/2017	4,836	10,600,007	-2191.95	360,400			1,115,442		1,115,442	656,035						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/06/2016	12/06/2017	7,007	15,499,989	-2212.23	492,900			1,450,982		1,450,982	873,173						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/09/2016	12/11/2017	3,496	7,899,999	-2259.53	254,380			563,641		563,641	363,967						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/13/2016	12/13/2017	6,427	14,600,004	-2271.72	470,120			972,038		972,038	641,178						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/16/2016	12/18/2017	4,340	9,799,999	-2258.07	312,620			717,544		717,544	457,625						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/20/2016	12/20/2017	8,455	19,200,002	-2270.76	591,360			1,322,053		1,322,053	869,944						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	12/29/2016	12/29/2017	11,782	26,500,001	-2249.26	869,200			2,193,105		2,193,105	1,390,225						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/05/2017	01/05/2018	4,848	10,999,999	-2269		331,100		838,663		838,663	507,563						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/06/2017	01/05/2018	6,192	14,099,994	-2276.98		415,950		1,004,904		1,004,904	588,954						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2017	01/10/2018	18,599	42,200,000	-2268.9		1,261,780		3,165,746		3,165,746	1,903,967						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/11/2017	01/11/2018	3,384	7,700,000	-2275.32		236,390		559,870		559,870	323,480						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/13/2017	01/12/2018	3,693	8,400,000	-2274.64		250,320		621,513		621,513	371,193						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/19/2017	01/19/2018	5,389	12,199,999	-2263.69		363,560		991,498		991,498	627,938						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/20/2017	01/19/2018	4,095	9,299,992	-2271.31		273,420		721,515		721,515	448,095						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/25/2017	01/25/2018	3,742	8,599,995	-2298.37		238,220		578,997		578,997	340,777						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/27/2017	01/26/2018	4,358	10,000,000	-2294.69		281,000		687,337		687,337	406,337						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2017	02/02/2018	8,357	19,200,000	-2297.42		539,520		1,372,990		1,372,990	833,470						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/06/2017	02/06/2018	5,714	13,100,009	-2292.56		372,040		948,343		948,343	576,303						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2017	02/09/2018	5,915	13,700,009	-2316.1		389,080		840,865		840,865	451,785						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2017	02/13/2018	4,381	10,199,993	-2328.25		289,680		575,878		575,878	286,198						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2017	02/20/2018	6,210	14,599,998	-2351.16		419,020		695,838		695,838	276,818						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/21/2017	02/21/2018	2,579	6,100,008	-2365.38		173,850		244,419		244,419	70,569						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2017	02/23/2018	6,759	15,999,999	-2367.34		484,800		680,158		680,158	195,358						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/27/2017	02/27/2018	3,038	7,200,011	-2369.75		215,280		295,913		295,913	80,633						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/03/2017	03/02/2018	5,203	12,399,993	-2383.12		381,920		478,458		478,458	96,538						100/0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/06/2017	03/06/2018	5,431	12,900,000	-2375.31		394,740		530,237		530,237	135,497						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/10/2017	03/09/2018	4,594	10,900,009	-2372.6		336,810		453,412		453,412	116,602						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2017	03/13/2018	5,224	12,400,004	-2373.47		380,680		527,436		527,436	146,756						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/17/2017	03/16/2018	5,298	12,599,992	-2378.25		364,140		503,524		503,524	139,384						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/20/2017	03/20/2018	5,646	13,400,000	-2373.47		385,920		584,262		584,262	198,342						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/24/2017	03/26/2018	5,674	13,300,000	-2343.98		406,980		786,711		786,711	379,731						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/27/2017	03/27/2018	6,320	14,799,996	-2341.59		446,960		885,619		885,619	438,659						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/05/2017	04/05/2018	8,755	20,600,000	-2352.95		568,560		1,181,836		1,181,836	613,276						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/06/2017	04/06/2018	6,235	14,700,000	-2357.49		416,010		804,435		804,435	388,425						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2017	04/10/2018	15,442	36,399,995	-2357.16		1,055,600		1,983,151		1,983,151	927,552						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/12/2017	04/12/2018	5,117	11,999,992	-2344.93		367,200		733,583		733,583	366,383						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/13/2017	04/13/2018	4,766	11,100,009	-2328.95		338,550		762,377		762,377	423,827						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/19/2017	04/19/2018	7,228	16,899,989	-2338.17		493,480		1,109,187		1,109,187	615,707						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/20/2017	04/20/2018	4,797	11,300,000	-2355.84		329,960		648,161		648,161	318,201						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/26/2017	04/26/2018	7,372	17,599,995	-2387.45		471,680		819,627		819,627	347,947						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/27/2017	04/27/2018	4,647	11,099,993	-2388.77		296,370		507,456		507,456	211,086						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/04/2017	05/04/2018	7,449	17,799,988	-2389.52		487,720		854,948		854,948	367,228						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/05/2017	05/04/2018	6,627	15,899,999	-2399.29		427,710		685,987		685,987	258,277						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2017	05/11/2018	6,097	14,600,002	-2394.44		405,880		665,115		665,115	259,235						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/12/2017	05/11/2018	5,814	13,899,999	-2390.9		389,200		671,490		671,490	282,290						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/18/2017	05/18/2018	5,453	12,900,011	-2365.72		397,320		754,853		754,853	357,533						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/19/2017	05/18/2018	5,668	13,500,003	-2381.73		392,850		714,162		714,162	321,312						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/25/2017	05/25/2018	5,341	12,900,000	-2415.07		350,880		520,951		520,951	170,071						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/26/2017	05/25/2018	5,795	14,000,000	-2415.82		383,600		570,543		570,543	186,943						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/02/2017	06/04/2018	5,904	14,400,001	-2439.07		394,560		492,921		492,921	98,361						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/06/2017	06/06/2018	8,768	21,300,000	-2429.33		598,530		779,909		779,909	181,379						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/09/2017	06/11/2018	5,264	12,800,000	-2431.77		355,840		462,899		462,899	107,059						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2017	06/13/2018	6,188	15,100,007	-2440.35		415,250		521,189		521,189	105,939						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/16/2017	06/18/2018	4,603	11,200,008	-2433.15		318,080		419,822		419,822	101,742						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/20/2017	06/20/2018	5,622	13,700,000	-2437.03		375,380		500,794		500,794	125,414						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/23/2017	06/25/2018	5,701	13,899,992	-2438.3		378,080		516,876		516,876	138,796						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/27/2017	06/27/2018	7,936	19,200,000	-2419.38		518,400		843,981		843,981	325,581						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/06/2017	07/06/2018	8,258	19,900,000	-2409.75		575,110		977,953		977,953	402,843						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/07/2017	07/06/2018	6,845	16,600,000	-2425.18		476,420		726,716		726,716	250,296						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/10/2017	07/10/2018	19,032	46,199,989	-2427.43		1,298,220		1,954,258		1,954,258	656,039						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/12/2017	07/12/2018	4,666	11,400,009	-2443.25		310,080		433,550		433,550	123,470						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2017	07/13/2018	3,799	9,299,992	-2447.83		249,240		341,832		341,832	92,592						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2017	07/19/2018	5,417	13,399,995	-2473.83		345,720		386,670		386,670	40,950						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/20/2017	07/20/2018	5,135	12,700,003	-2473.45		325,120		370,140		370,140	45,020						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/26/2017	07/26/2018	6,820	16,899,990	-2477.83		424,190		486,407		486,407	62,217						100/0001

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S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/27/2017	07/27/2018	4,403	10,900,000	-2475.42		276,860		323,249		323,249	46,389						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/04/2017	08/06/2018	13,889	34,400,000	-2476.83		890,960		1,066,584		1,066,584	175,624						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/11/2017	08/13/2018	11,674	28,500,000	-2441.32		883,500		1,243,575		1,243,575	360,075						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/18/2017	08/20/2018	10,307	25,000,000	-2425.55		760,000		1,246,537		1,246,537	486,538						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/25/2017	08/27/2018	14,244	34,800,001	-2443.05		1,019,640		1,574,131		1,574,131	554,491						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/01/2017	09/04/2018	4,563	11,300,000	-2476.55		323,180		403,274		403,274	80,094						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/06/2017	09/06/2018	5,475	13,499,990	-2465.54		403,650		530,742		530,742	127,092						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/07/2017	09/07/2018	8,965	22,099,991	-2465.1		663,000		874,180		874,180	211,180						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2017	09/12/2018	4,166	10,400,011	-2496.48		301,600		321,047		321,047	19,447						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/13/2017	09/13/2018	5,644	14,100,001	-2498.37		400,440		429,919		429,919	29,479						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/18/2017	09/18/2018	4,353	10,900,000	-2503.87		300,840		320,481		320,481	19,641						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/20/2017	09/20/2018	6,618	16,600,009	-2508.24		451,520		475,481		475,481	23,961						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/25/2017	09/25/2018	5,007	12,500,003	-2496.66		355,000		405,323		405,323	50,323						100/0001
S&P 500 Option - Asian	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/27/2017	09/27/2018	6,023	15,100,002	-2507.04		424,310		452,082		452,082	27,772						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/04/2016	10/05/2017	1,945	4,200,005	-2159.73	200,760			491,981		491,981	179,898						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/11/2016	10/12/2017	795	1,700,006	-2139.18	81,940			218,808		218,808	74,760						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/18/2016	10/19/2017	839	1,800,003	-2144.29	87,300			219,443		219,443	76,684						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/26/2016	10/27/2017	938	2,000,002	-2133.04	93,600			236,068		236,068	87,946						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/03/2016	11/03/2017	1,295	2,699,995	-2085.18	138,240			416,683		416,683	145,805						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/10/2016	11/10/2017	739	1,600,005	-2164.45	74,400			209,900		209,900	80,747						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	11/17/2016	11/17/2017	642	1,399,994	-2181.9	67,200			178,814		178,814	77,302						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/28/2016	11/29/2017	726	1,600,010	-2204.66	77,760			192,370		192,370	93,381						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/02/2016	12/05/2017	499	1,099,996	-2204.71	52,910			138,988		138,988	68,688						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/09/2016	12/12/2017	753	1,700,010	-2256.96	77,180			175,159		175,159	104,376						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/12/2016	12/13/2017	440	1,000,011	-2271.72	46,600			99,170		99,170	61,329						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	12/19/2016	12/20/2017	617	1,399,992	-2270.76	65,100			156,760		156,760	101,144						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/28/2016	12/29/2017	622	1,400,007	-2249.26	65,100			169,579		169,579	104,479						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/05/2017	01/05/2018	1,142	2,599,992	-2276.98		117,260		251,757		251,757	134,497						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/10/2017	01/11/2018	527	1,200,004	-2275.32		54,000		111,096		111,096	57,096						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/19/2017	01/19/2018	440	999,990	-2271.31		43,700		99,914		99,914	56,214						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	01/24/2017	01/25/2018	609	1,400,006	-2298.37		61,180		131,686		131,686	70,506						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/03/2017	02/06/2018	480	1,099,993	-2292.56		46,640		108,323		108,323	61,683						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/10/2017	02/13/2018	558	1,300,002	-2328.25		54,080		106,409		106,409	52,329						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	02/17/2017	02/21/2018	423	1,000,012	-2365.38		42,000		72,462		72,462	30,462						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/24/2017	02/27/2018	760	1,799,991	-2369.75		77,940		147,034		147,034	69,094						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/03/2017	03/06/2018	1,052	2,499,990	-2375.31		107,500		198,836		198,836	91,336						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/10/2017	03/13/2018	632	1,500,009	-2373.47		63,150		109,922		109,922	46,772						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/16/2017	03/16/2018	673	1,599,991	-2378.25		65,440		101,342		101,342	35,902						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/24/2017	03/27/2018	641	1,499,999	-2341.59		61,500		122,242		122,242	60,742						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	04/04/2017	04/05/2018	893	2,100,008	-2352.95		84,000		164,033		164,033	80,033						100/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/10/2017	04/11/2018	892	2,099,995	-2353.78		85,050		182,163		182,163	97,113						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/18/2017	04/19/2018	684	1,600,010	-2338.17		66,240		160,805		160,805	94,565						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	04/26/2017	04/27/2018	712	1,699,992	-2388.77		62,900		113,512		113,512	50,612						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	05/05/2017	05/08/2018	709	1,700,009	-2399.38		64,260		100,205		100,205	35,945						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/10/2017	05/11/2018	752	1,799,996	-2394.44		67,320		92,910		92,910	25,590						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	05/18/2017	05/18/2018	798	1,900,001	-2381.73		78,280		112,143		112,143	33,863						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	05/24/2017	05/25/2018	704	1,699,992	-2415.07		65,960		80,927		80,927	14,967						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	06/05/2017	06/06/2018	988	2,400,008	-2429.33		92,400		99,473		99,473	7,073						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	06/12/2017	06/13/2018	738	1,800,002	-2440.35		71,100		81,469		81,469	10,369						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	06/19/2017	06/20/2018	616	1,499,992	-2437.03		57,000		65,596		65,596	8,596						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/26/2017	06/27/2018	620	1,499,991	-2419.38		56,250		72,289		72,289	16,039						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/05/2017	07/06/2018	1,120	2,700,004	-2409.75		106,380		163,754		163,754	57,374						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/12/2017	07/13/2018	899	2,200,012	-2447.83		84,040		94,962		94,962	10,922						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/19/2017	07/20/2018	526	1,299,996	-2473.45		48,490		50,733		50,733	2,243						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/26/2017	07/27/2018	768	1,900,009	-2475.42		66,500		72,039		72,039	5,539						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/03/2017	08/03/2018	1,130	2,800,007	-2476.83		95,760		103,518		103,518	7,758						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/09/2017	08/10/2018	697	1,699,993	-2438.21		61,880		81,552		81,552	19,672						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/17/2017	08/17/2018	701	1,699,995	-2425.55		62,050		95,082		95,082	33,032						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	08/24/2017	08/24/2018	737	1,799,990	-2443.05		66,600		94,070		94,070	27,470						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/05/2017	09/06/2018	649	1,600,012	-2465.54		62,080		87,874		87,874	25,794						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/06/2017	09/07/2018	690	1,700,007	-2465.1		66,300		90,793		90,793	24,493						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/12/2017	09/13/2018	520	1,300,002	-2498.37		48,880		51,744		51,744	2,864						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/19/2017	09/20/2018	718	1,799,988	-2508.24		67,860		67,737		67,737	(123)						100/0001
Multiple Indices - Global Lo	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	09/26/2017	09/27/2018	798	1,999,991	-2507.04		77,600		73,475		73,475	(4,125)						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/10/2016	10/10/2017	6,794	14,699,993	-2163.66	446,880			880,638		880,638	354,597						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	10/10/2016	10/10/2017	3,328	7,199,990	-2163.66	331,920			789,727		789,727	380,633						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2017	01/10/2018	6,259	14,200,000	-2268.9		417,480		763,897		763,897	346,417						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2017	01/10/2018	176	400,000	-2268.9		17,640		36,159		36,159	18,519						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/10/2017	01/10/2018	2,733	6,200,000	-2268.9		276,520		570,447		570,447	293,927						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/11/2017	01/11/2018	132	300,000	-2275.32		13,290		26,833		26,833	13,543						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/21/2017	02/21/2018	127	300,000	-2365.38		9,600		15,307		15,307	5,707						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	03/06/2017	03/06/2018	126	300,000	-2375.31		9,750		14,850		14,850	5,100						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/13/2017	03/13/2018	126	300,007	-2373.47		9,870		14,788		14,788	4,918						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	03/27/2017	03/27/2018	171	399,990	-2341.59		13,160		20,669		20,669	7,509						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/05/2017	04/05/2018	127	300,000	-2352.95		9,630		15,126		15,126	5,496						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/10/2017	04/10/2018	5,303	12,500,000	-2357.16		371,250		563,769		563,769	192,519						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2017	04/10/2018	3,564	8,400,000	-2357.16		365,400		595,700		595,700	230,300						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2017	04/10/2018	212	500,000	-2357.16		22,000		35,947		35,947	13,947						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/12/2017	04/12/2018	128	300,000	-2344.93		9,900		15,253		15,253	5,353						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/19/2017	04/19/2018	128	300,000	-2338.17		9,900		15,354		15,354	5,454						100/0001

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S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	04/26/2017	04/26/2018	126	300,000	-2387.45		9,630		14,071		14,071	4,441						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/04/2017	05/04/2018	126	300,000	-2389.52		9,660		13,958		13,958	4,298						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/18/2017	05/18/2018	169	400,000	-2365.72		13,560		19,868		19,868	6,308						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/25/2017	05/25/2018	207	500,000	-2415.07		16,600		22,432		22,432	5,832						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/06/2017	06/06/2018	288	700,000	-2429.33		23,590		30,293		30,293	6,703						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2017	06/13/2018	123	299,992	-2440.35		10,170		12,524		12,524	2,354						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/20/2017	06/20/2018	287	700,000	-2437.03		23,800		29,656		29,656	5,856						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	06/27/2017	06/27/2018	207	500,000	-2419.38		17,050		22,091		22,091	5,041						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/06/2017	07/06/2018	166	399,994	-2409.75		13,560		17,975		17,975	4,415						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/10/2017	07/10/2018	5,108	12,399,992	-2427.43		372,000		472,913		472,913	100,913						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	07/10/2017	07/10/2018	6,303	15,299,994	-2427.43		674,730		889,358		889,358	214,628						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2017	07/19/2018	162	399,994	-2473.83		13,480		15,248		15,248	1,768						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/26/2017	07/26/2018	121	300,000	-2477.83		10,110		11,388		11,388	1,278						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/04/2017	08/06/2018	162	400,008	-2476.83		13,320		15,192		15,192	1,872						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/11/2017	08/13/2018	123	300,000	-2441.32		10,560		12,526		12,526	1,966						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/18/2017	08/20/2018	124	300,000	-2425.55		10,530		12,918		12,918	2,388						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/25/2017	08/27/2018	164	400,000	-2443.05		13,600		16,599		16,599	2,999						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/25/2017	08/27/2018	164	400,000	-2443.05		13,960		16,121		16,121	2,161						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/07/2017	09/07/2018	243	600,005	-2465.1		20,460		22,927		22,927	2,467						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/13/2017	09/13/2018	120	300,000	-2498.37		10,080		10,506		10,506	426						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/20/2017	09/20/2018	199	499,993	-2508.24		16,800		17,021		17,021	221						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/20/2017	09/20/2018	159	399,989	-2508.24		13,800		13,983		13,983	183						100/0001
S&P 500 Option - Point to	Fixed Indexed	N/A	Equity Ind	Royal Bank o ES7IP3U3RH	09/27/2017	09/27/2018	758	1,900,010	-2507.04		64,030		65,063		65,063	1,033						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/05/2016	10/05/2017	5,927	12,800,007	-2159.73	131,840			317,988		317,988	257,380						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/05/2016	10/05/2017	556	1,200,011	-2159.73	20,520			72,957		72,957	58,987						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/05/2016	10/05/2017	463	999,998	-2159.73	24,200			88,110		88,110	67,654						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/06/2016	10/06/2017	5,924	12,799,991	-2160.77	136,960			270,761		270,761	223,479						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/06/2016	10/06/2017	278	600,003	-2160.77	18,540			61,319		61,319	45,475						100/0001
S&P 500 Option - DIUL, Ind	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/10/2016	10/10/2017	33,231	71,900,001	-2163.66	2,149,810			9,719,762		9,719,762	7,358,636						100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2016	10/10/2017	647	1,399,996	-2163.66	55,720			204,184		204,184	136,305						100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	10/10/2016	10/10/2017	3,790	8,199,990	-2163.66	340,300			1,218,053		1,218,053	794,146						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/12/2016	10/12/2017	3,413	7,299,995	-2139.18	76,650			541,954		541,954	462,241						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2016	10/12/2017	561	1,199,994	-2139.18	20,400			130,146		130,146	103,755						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/12/2016	10/12/2017	795	1,700,006	-2139.18	41,140			229,871		229,871	176,231						100/0001
S&P 500 Option - DIUL & I	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/12/2016	10/12/2017	280	599,997	-2139.18	18,480			88,356		88,356	60,358						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/13/2016	10/13/2017	4,502	9,599,994	-2132.55	96,960			567,939		567,939	471,990						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/19/2016	10/19/2017	4,151	8,900,004	-2144.29	91,670			413,362		413,362	317,126						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/19/2016	10/19/2017	979	2,100,010	-2144.29	35,910			163,720		163,720	115,911						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	10/19/2016	10/19/2017	280	599,994	-2144.29	12,600			55,586		55,586	35,065						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/19/2016	10/19/2017	700	1,499,995	-2144.29	36,300			157,305		157,305	108,993						100/0001

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

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S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/20/2016	10/20/2017	3,456	7,400,000	-2141.34	76,220			403,987		403,987	331,233						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	10/26/2016	10/26/2017	4,347	9,299,995	-2139.43	96,720			653,339		653,339	554,130						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2016	10/26/2017	561	1,200,006	-2139.43	20,640			129,232		129,232	101,748						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	10/26/2016	10/26/2017	327	700,000	-2139.43	14,700			85,468		85,468	65,313						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	10/26/2016	10/26/2017	1,028	2,199,997	-2139.43	52,800			295,369		295,369	221,078						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/27/2016	10/27/2017	3,469	7,400,006	-2133.04	76,960			427,134		427,134	351,655						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	10/27/2016	10/27/2017	281	600,003	-2133.04	18,720			88,040		88,040	59,267						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/04/2016	11/06/2017	11,462	23,900,000	-2085.18	239,000			1,352,606		1,352,606	1,080,981						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/04/2016	11/06/2017	1,774	3,700,006	-2085.18	61,790			318,630		318,630	206,871						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	11/04/2016	11/06/2017	288	599,990	-2085.18	11,760			60,439		60,439	38,879						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/04/2016	11/06/2017	1,151	2,400,000	-2085.18	57,600			274,543		274,543	191,648						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/11/2016	11/13/2017	6,930	15,000,006	-2164.45	154,500			682,795		682,795	578,695						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/11/2016	11/13/2017	601	1,299,990	-2164.45	22,360			100,942		100,942	81,149						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/11/2016	11/13/2017	370	800,002	-2164.45	19,520			86,625		86,625	66,880						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/11/2016	11/13/2017	277	600,007	-2164.45	18,540			75,980		75,980	55,448						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/18/2016	11/20/2017	7,058	15,400,003	-2181.9	158,620			688,227		688,227	574,306						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/18/2016	11/20/2017	733	1,600,009	-2181.9	27,680			112,903		112,903	86,553						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/18/2016	11/20/2017	275	600,001	-2181.9	12,660			48,232		48,232	36,075						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/18/2016	11/20/2017	550	1,200,001	-2181.9	29,280			110,158		110,158	80,389						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/18/2016	11/20/2017	275	600,001	-2181.9	18,360			66,269		66,269	48,302						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	11/23/2016	11/24/2017	2,359	5,200,008	-2204.72	53,040			290,235		290,235	249,963						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	11/29/2016	11/29/2017	5,534	12,199,993	-2204.66	122,000			713,945		713,945	609,384						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	11/29/2016	11/29/2017	454	999,990	-2204.66	17,500			85,084		85,084	66,136						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	11/29/2016	11/29/2017	726	1,600,010	-2204.66	37,760			179,545		179,545	136,761						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/02/2016	12/04/2017	3,558	7,800,010	-2191.95	78,780			419,404		419,404	348,820						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/06/2016	12/06/2017	4,566	10,100,002	-2212.23	103,020			416,293		416,293	334,181						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/06/2016	12/06/2017	904	2,000,011	-2212.23	34,200			143,767		143,767	104,976						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/06/2016	12/06/2017	678	1,500,003	-2212.23	35,700			142,015		142,015	101,592						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/06/2016	12/06/2017	271	600,001	-2212.23	18,360			67,642		67,642	47,726						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	12/09/2016	12/11/2017	3,009	6,800,010	-2259.53	66,640			357,231		357,231	310,372						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/13/2016	12/13/2017	4,754	10,800,007	-2271.72	106,920			396,476		396,476	339,498						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/13/2016	12/13/2017	572	1,299,992	-2271.72	22,100			78,837		78,837	64,539						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	12/13/2016	12/13/2017	264	600,007	-2271.72	12,300			44,340		44,340	35,719						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	12/13/2016	12/13/2017	880	2,000,000	-2271.72	48,000			177,552		177,552	142,878						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/16/2016	12/18/2017	3,321	7,499,999	-2258.07	75,750			287,217		287,217	260,439						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/16/2016	12/18/2017	266	599,992	-2258.07	10,260			34,098		34,098	25,905						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/16/2016	12/18/2017	266	599,992	-2258.07	18,240			53,812		53,812	38,438						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/20/2016	12/20/2017	4,756	10,800,007	-2270.76	109,080			366,024		366,024	331,808						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/20/2016	12/20/2017	264	600,003	-2270.76	10,500			32,904		32,904	25,325						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/20/2016	12/20/2017	881	1,999,995	-2270.76	48,000			143,046		143,046	106,331						100/0001

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S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	12/29/2016	12/29/2017	7,158	16,100,001	-2249.26	162,610			752,539		752,539	631,200						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/29/2016	12/29/2017	756	1,699,991	-2249.26	29,240			116,884		116,884	90,240						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/29/2016	12/29/2017	1,156	2,600,010	-2249.26	62,660			234,501		234,501	176,721						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	12/29/2016	12/29/2017	267	599,990	-2249.26	18,240			62,029		62,029	44,989						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	01/05/2017	01/05/2018	2,248	5,100,009	-2269		52,020		181,368		181,368	129,348						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/05/2017	01/05/2018	617	1,399,996	-2269		24,360		83,050		83,050	58,690						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/05/2017	01/05/2018	661	1,499,991	-2269		41,700		128,319		128,319	86,619						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/06/2017	01/05/2018	6,236	14,199,999	-2276.98		146,260		437,027		437,027	290,767						100/0001
S&P 500 Option - Liberty R	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/06/2017	01/05/2018	439	1,000,004	-2276.98		17,500		54,845		54,845	37,345						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/06/2017	01/05/2018	264	600,007	-2276.98		14,280		43,691		43,691	29,411						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/10/2017	01/10/2018	264	600,011	-2268.9		6,120		27,188		27,188	21,068						100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/10/2017	01/10/2018	32,439	73,600,008	-2268.9		1,987,200		7,400,796		7,400,796	5,413,597						100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2017	01/10/2018	264	600,011	-2268.9		22,860		62,072		62,072	39,212						100/0001
S&P 500 Option - DIUL C	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2017	01/10/2018	661	1,499,992	-2268.9		59,850		156,621		156,621	96,771						100/0001
S&P 500 Option - DIUL D	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/10/2017	01/10/2018	2,689	6,100,006	-2268.9		250,710		641,506		641,506	390,796						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/11/2017	01/11/2018	2,066	4,699,992	-2275.32		47,940		206,752		206,752	158,812						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2017	01/11/2018	352	800,003	-2275.32		13,840		59,816		59,816	45,976						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/11/2017	01/11/2018	396	900,003	-2275.32		24,840		87,971		87,971	63,131						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/13/2017	01/12/2018	3,297	7,500,011	-2274.64		76,500		233,305		233,305	156,805						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/19/2017	01/19/2018	2,209	4,999,993	-2263.69		52,500		112,605		112,605	60,105						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/19/2017	01/19/2018	795	1,799,996	-2263.69		30,780		82,841		82,841	52,061						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/19/2017	01/19/2018	353	800,011	-2263.69		22,240		59,319		59,319	37,079						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/20/2017	01/19/2018	4,623	10,499,994	-2271.31		110,250		311,583		311,583	201,333						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	01/20/2017	01/19/2018	132	300,000	-2271.31		9,180		24,441		24,441	15,261						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2017	01/25/2018	1,653	3,800,010	-2298.37		39,900		125,946		125,946	86,046						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	01/25/2017	01/25/2018	566	1,300,004	-2298.37		22,360		76,439		76,439	54,079						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/25/2017	01/25/2018	131	300,006	-2298.37		7,320		22,630		22,630	15,310						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	01/25/2017	01/25/2018	261	599,989	-2298.37		16,620		48,448		48,448	31,828						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	01/27/2017	01/26/2018	4,663	10,700,002	-2294.69		113,420		267,994		267,994	154,574						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/03/2017	02/02/2018	5,920	13,599,991	-2297.42		142,800		445,506		445,506	302,706						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/03/2017	02/02/2018	131	300,000	-2297.42		9,240		23,494		23,494	14,254						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/06/2017	02/06/2018	2,181	5,000,005	-2292.56		52,000		138,734		138,734	86,734						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/06/2017	02/06/2018	305	700,010	-2292.56		12,390		34,027		34,027	21,637						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/06/2017	02/06/2018	262	600,009	-2292.56		14,580		42,182		42,182	27,602						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/06/2017	02/06/2018	523	1,199,995	-2292.56		32,400		88,560		88,560	56,160						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/10/2017	02/09/2018	6,261	14,499,990	-2316.1		153,700		491,643		491,643	337,943						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/13/2017	02/13/2018	1,374	3,199,993	-2328.25		34,240		73,013		73,013	38,773						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/13/2017	02/13/2018	258	599,990	-2328.25		14,700		42,337		42,337	27,637						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/13/2017	02/13/2018	601	1,400,000	-2328.25		38,640		102,489		102,489	63,849						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	02/13/2017	02/13/2018	172	400,000	-2328.25		12,320		29,428		29,428	17,108						100/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/17/2017	02/20/2018	4,976	11,700,007	-2351.16		122,850		251,781		251,781	128,931						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/17/2017	02/20/2018	128	300,008	-2351.16		9,150		19,268		19,268	10,118						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	02/21/2017	02/21/2018	507	1,200,005	-2365.38		12,600		22,760		22,760	10,160						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/21/2017	02/21/2018	338	799,995	-2365.38		13,840		32,616		32,616	18,776						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/21/2017	02/21/2018	127	300,001	-2365.38		6,330		14,377		14,377	8,047						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	02/21/2017	02/21/2018	803	1,899,991	-2365.38		51,870		109,178		109,178	57,308						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/24/2017	02/23/2018	5,703	13,499,993	-2367.34		141,750		396,861		396,861	255,111						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	02/24/2017	02/23/2018	338	799,995	-2367.34		22,240		52,778		52,778	30,538						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	02/27/2017	02/27/2018	1,182	2,800,002	-2369.75		29,960		49,676		49,676	19,716						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	02/27/2017	02/27/2018	380	900,007	-2369.75		25,110		53,622		53,622	28,512						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	03/03/2017	03/02/2018	4,742	11,299,992	-2383.12		117,520		295,646		295,646	178,126						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/03/2017	03/02/2018	420	1,000,005	-2383.12		16,900		42,105		42,105	25,205						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	03/06/2017	03/06/2018	2,863	6,799,990	-2375.31		69,360		126,011		126,011	56,651						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2017	03/06/2018	295	700,004	-2375.31		12,320		25,477		25,477	13,157						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/06/2017	03/06/2018	379	900,005	-2375.31		24,840		49,650		49,650	24,810						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/10/2017	03/09/2018	4,299	10,199,997	-2372.6		110,160		265,707		265,707	155,547						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2017	03/13/2018	2,739	6,500,009	-2373.47		70,200		105,313		105,313	35,113						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/13/2017	03/13/2018	421	999,990	-2373.47		17,800		34,424		34,424	16,624						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/13/2017	03/13/2018	126	300,007	-2373.47		6,450		12,289		12,289	5,839						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/13/2017	03/13/2018	674	1,600,004	-2373.47		39,200		81,761		81,761	42,561						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	03/13/2017	03/13/2018	716	1,699,998	-2373.47		47,260		96,977		96,977	49,717						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/17/2017	03/16/2018	5,046	12,000,007	-2378.25		130,800		175,423		175,423	44,623						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/20/2017	03/20/2018	3,118	7,400,005	-2373.47		80,660		115,229		115,229	34,569						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	03/20/2017	03/20/2018	421	999,990	-2373.47		18,400		32,532		32,532	14,132						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	03/20/2017	03/20/2018	548	1,299,997	-2373.47		37,050		67,658		67,658	30,608						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/24/2017	03/26/2018	5,333	12,500,000	-2343.98		133,750		356,394		356,394	222,644						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/27/2017	03/27/2018	2,989	6,999,996	-2341.59		74,900		162,484		162,484	87,584						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/27/2017	03/27/2018	256	600,009	-2341.59		10,980		25,273		25,273	14,293						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/27/2017	03/27/2018	342	800,004	-2341.59		19,920		48,262		48,262	28,342						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	03/27/2017	03/27/2018	683	1,600,008	-2341.59		44,800		107,611		107,611	62,811						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/05/2017	04/05/2018	4,972	11,699,997	-2352.95		126,360		262,482		262,482	136,122						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/05/2017	04/05/2018	553	1,300,005	-2352.95		23,270		59,400		59,400	36,130						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/05/2017	04/05/2018	298	700,003	-2352.95		17,710		42,999		42,999	25,289						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/05/2017	04/05/2018	1,105	2,600,010	-2352.95		72,800		178,482		178,482	105,682						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/06/2017	04/06/2018	7,211	17,000,002	-2357.49		183,600		347,296		347,296	163,696						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/10/2017	04/10/2018	382	900,011	-2357.16		9,900		25,395		25,395	15,495						100/0001
S&P 500 Option - DIUL & I	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/10/2017	04/10/2018	28,297	66,699,991	-2357.16		1,887,610		4,238,347		4,238,347	2,350,737						100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	04/10/2017	04/10/2018	679	1,599,993	-2357.16		65,280		118,454		118,454	53,174						100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/10/2017	04/10/2018	5,048	11,900,004	-2357.16		530,740		876,007		876,007	345,267						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/12/2017	04/12/2018	4,094	9,600,003	-2344.93		104,640		314,483		314,483	209,843						100/0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/12/2017	04/12/2018	554	1,300,006	-2344.93		23,010		68,646		68,646	45,636						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/12/2017	04/12/2018	299	700,009	-2344.93		20,300		49,722		49,722	29,422						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/13/2017	04/13/2018	4,079	9,499,997	-2328.95		103,550		253,612		253,612	150,062						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/13/2017	04/13/2018	129	299,992	-2328.95		8,730		22,180		22,180	13,450						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/19/2017	04/19/2018	4,277	10,000,002	-2338.17		108,000		176,581		176,581	68,581						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/19/2017	04/19/2018	214	499,994	-2338.17		9,200		19,140		19,140	9,940						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/19/2017	04/19/2018	1,155	2,700,002	-2338.17		76,410		162,558		162,558	86,148						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/20/2017	04/20/2018	3,651	8,599,994	-2355.84		93,740		172,989		172,989	79,249						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	04/26/2017	04/26/2018	5,738	13,700,000	-2387.45		146,590		317,936		317,936	171,346						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/26/2017	04/26/2018	251	599,990	-2387.45		11,160		25,110		25,110	13,950						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	04/26/2017	04/26/2018	168	399,993	-2387.45		10,240		21,784		21,784	11,544						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	04/26/2017	04/26/2018	963	2,299,998	-2387.45		64,400		133,181		133,181	68,781						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	04/27/2017	04/27/2018	3,768	9,000,002	-2388.77		96,300		153,299		153,299	56,999						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/04/2017	05/04/2018	4,478	10,700,008	-2389.52		114,490		199,336		199,336	84,846						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/04/2017	05/04/2018	921	2,200,007	-2389.52		38,940		83,864		83,864	44,924						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/04/2017	05/04/2018	293	700,010	-2389.52		17,570		37,316		37,316	19,746						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/04/2017	05/04/2018	1,046	2,500,011	-2389.52		70,000		142,785		142,785	72,786						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/05/2017	05/04/2018	5,585	13,400,011	-2399.29		143,380		200,102		200,102	56,722						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/11/2017	05/11/2018	5,053	12,099,991	-2394.44		130,680		256,734		256,734	126,054						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/11/2017	05/11/2018	167	399,991	-2394.44		7,440		16,212		16,212	8,772						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/11/2017	05/11/2018	292	699,991	-2394.44		20,160		38,623		38,623	18,463						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/12/2017	05/11/2018	5,019	11,999,999	-2390.9		127,200		223,306		223,306	96,106						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/12/2017	05/11/2018	209	500,009	-2390.9		14,350		27,528		27,528	13,178						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/18/2017	05/18/2018	4,269	10,099,992	-2365.72		109,080		158,234		158,234	49,154						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/18/2017	05/18/2018	211	499,995	-2365.72		8,750		16,912		16,912	8,162						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/18/2017	05/18/2018	127	299,997	-2365.72		7,530		14,558		14,558	7,028						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	05/18/2017	05/18/2018	423	999,990	-2365.72		28,500		53,296		53,296	24,796						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/19/2017	05/18/2018	5,374	12,799,989	-2381.73		138,240		168,986		168,986	30,746						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/25/2017	05/25/2018	3,395	8,200,008	-2415.07		90,200		129,638		129,638	39,438						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	05/25/2017	05/25/2018	290	700,008	-2415.07		12,950		23,557		23,557	10,607						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	05/25/2017	05/25/2018	414	1,000,000	-2415.07		28,600		42,280		42,280	13,680						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	05/26/2017	05/25/2018	5,298	12,800,005	-2415.82		140,800		204,258		204,258	63,458						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/02/2017	06/04/2018	4,920	12,000,005	-2439.07		134,400		162,455		162,455	28,055						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/02/2017	06/04/2018	164	400,007	-2439.07		11,640		17,345		17,345	5,705						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/06/2017	06/06/2018	6,010	14,600,006	-2429.33		162,060		180,923		180,923	18,863						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/06/2017	06/06/2018	329	800,003	-2429.33		14,960		19,766		19,766	4,806						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2017	06/06/2018	123	299,998	-2429.33		6,750		8,344		8,344	1,594						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/06/2017	06/06/2018	123	299,998	-2429.33		7,800		10,073		10,073	2,273						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/06/2017	06/06/2018	412	1,000,009	-2429.33		28,700		41,362		41,362	12,662						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/09/2017	06/11/2018	4,482	10,899,996	-2431.77		118,810		203,453		203,453	84,643						100/0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/13/2017	06/13/2018	4,303	10,499,996	-2440.35		116,550		186,567		186,567	70,017						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/13/2017	06/13/2018	574	1,400,004	-2440.35		26,600		40,271		40,271	13,671						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	06/13/2017	06/13/2018	492	1,199,993	-2440.35		34,320		48,900		48,900	14,580						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/16/2017	06/18/2018	2,836	6,900,000	-2433.15		77,970		78,234		78,234	264						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	06/20/2017	06/20/2018	4,514	10,999,998	-2437.03		122,100		125,334		125,334	3,234						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/20/2017	06/20/2018	246	599,997	-2437.03		11,520		14,304		14,304	2,784						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	06/20/2017	06/20/2018	164	399,990	-2437.03		10,480		13,699		13,699	3,219						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/20/2017	06/20/2018	369	899,995	-2437.03		26,190		33,887		33,887	7,697						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/23/2017	06/25/2018	4,019	9,799,991	-2438.3		110,740		113,995		113,995	3,255						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	06/27/2017	06/27/2018	4,340	10,499,988	-2419.38		118,650		117,454		117,454	(1,196)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/27/2017	06/27/2018	289	699,999	-2419.38		13,510		18,882		18,882	5,372						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/27/2017	06/27/2018	413	1,000,002	-2419.38		25,800		40,070		40,070	14,270						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	06/27/2017	06/27/2018	372	900,009	-2419.38		26,460		41,736		41,736	15,276						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2017	07/06/2018	3,361	8,099,989	-2409.75		92,340		103,286		103,286	10,946						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/06/2017	07/06/2018	249	600,004	-2409.75		11,580		17,296		17,296	5,716						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/06/2017	07/06/2018	124	299,990	-2409.75		7,980		11,481		11,481	3,501						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/06/2017	07/06/2018	954	2,300,010	-2409.75		66,240		107,743		107,743	41,503						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/07/2017	07/06/2018	5,278	12,800,003	-2425.18		145,920		155,426		155,426	9,506						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2017	07/10/2018	453	1,099,990	-2427.43		12,540		20,001		20,001	7,461						100/0001
S&P 500 Option - DIUL & I	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2017	07/10/2018	27,107	65,800,005	-2427.43		1,901,620		2,892,282		2,892,282	990,662						100/0001
S&P 500 Option - DIUL A	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	07/10/2017	07/10/2018	783	1,899,998	-2427.43		75,430		100,558		100,558	25,128						100/0001
S&P 500 Option - DIUL B	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/10/2017	07/10/2018	5,685	13,799,988	-2427.43		612,720		778,913		778,913	166,193						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/12/2017	07/12/2018	3,684	9,000,005	-2443.25		102,600		136,683		136,683	34,083						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/12/2017	07/12/2018	532	1,300,004	-2443.25		24,310		36,148		36,148	11,838						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/12/2017	07/12/2018	205	500,011	-2443.25		13,200		19,689		19,689	6,489						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/12/2017	07/12/2018	205	500,011	-2443.25		14,700		20,322		20,322	5,622						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/13/2017	07/13/2018	3,187	7,800,010	-2447.83		89,700		92,990		92,990	3,290						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	07/13/2017	07/13/2018	163	400,000	-2447.83		11,840		13,712		13,712	1,872						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/19/2017	07/19/2018	3,072	7,600,002	-2473.83		87,400		64,630		64,630	(22,770)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/19/2017	07/19/2018	243	600,003	-2473.83		11,820		9,165		9,165	(2,655)						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/19/2017	07/19/2018	121	300,001	-2473.83		7,920		8,190		8,190	270						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/19/2017	07/19/2018	566	1,399,990	-2473.83		40,040		40,594		40,594	554						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	07/20/2017	07/20/2018	4,164	10,299,990	-2473.45		118,450		96,122		96,122	(22,328)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/26/2017	07/26/2018	3,673	9,100,004	-2477.83		105,560		75,107		75,107	(30,453)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	07/26/2017	07/26/2018	686	1,699,990	-2477.83		32,810		35,697		35,697	2,887						100/0001
S&P 500 Option - Global L	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/26/2017	07/26/2018	161	399,996	-2477.83		10,600		11,702		11,702	1,102						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	07/26/2017	07/26/2018	484	1,199,988	-2477.83		34,440		39,875		39,875	5,435						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	07/27/2017	07/27/2018	3,191	7,900,006	-2475.42		93,220		63,510		63,510	(29,710)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Bank of Amer B4TYDEB6G	08/04/2017	08/06/2018	9,972	24,699,989	-2476.83		291,460		230,340		230,340	(61,120)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/04/2017	08/06/2018	323	800,000	-2476.83		15,680		17,262		17,262	1,582						100/0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	08/04/2017	08/06/2018	484	1,200,000	-2476.83		35,160		38,870		38,870	3,710						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2017	08/13/2018	8,315	20,299,991	-2441.32		217,210		332,901		332,901	115,691						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2017	08/13/2018	205	500,007	-2441.32		9,350		14,232		14,232	4,882						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/11/2017	08/13/2018	123	299,989	-2441.32		6,720		10,168		10,168	3,448						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	08/11/2017	08/13/2018	1,065	2,600,006	-2441.32		76,960		114,110		114,110	37,150						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/18/2017	08/20/2018	8,493	20,600,002	-2425.55		230,720		311,788		311,788	81,068						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/18/2017	08/20/2018	412	1,000,006	-2425.55		19,300		26,502		26,502	7,202						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/18/2017	08/20/2018	371	900,000	-2425.55		20,700		28,945		28,945	8,245						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/18/2017	08/20/2018	412	1,000,006	-2425.55		30,100		39,410		39,410	9,310						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/25/2017	08/27/2018	7,736	18,899,997	-2443.05		211,680		281,485		281,485	69,805						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/25/2017	08/27/2018	655	1,600,002	-2443.05		30,880		42,169		42,169	11,289						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	08/25/2017	08/27/2018	327	800,001	-2443.05		18,400		25,693		25,693	7,293						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	08/25/2017	08/27/2018	205	499,995	-2443.05		14,950		19,814		19,814	4,864						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/01/2017	09/04/2018	1,211	2,999,994	-2476.55		34,800		44,146		44,146	9,346						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/06/2017	09/06/2018	5,232	12,900,001	-2465.54		150,930		187,869		187,869	36,939						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/07/2017	09/07/2018	4,787	11,799,990	-2465.1		139,240		171,335		171,335	32,095						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/07/2017	09/07/2018	446	1,100,002	-2465.1		21,230		27,108		27,108	5,878						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/07/2017	09/07/2018	892	2,200,003	-2465.1		49,500		47,903		47,903	(1,597)						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/07/2017	09/07/2018	365	900,008	-2465.1		27,180		31,838		31,838	4,658						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/12/2017	09/12/2018	3,565	8,900,001	-2496.48		104,130		117,736		117,736	13,606						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/13/2017	09/13/2018	2,842	7,099,993	-2498.37		83,780		81,913		81,913	(1,867)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/13/2017	09/13/2018	200	499,999	-2498.37		10,000		10,831		10,831	831						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/13/2017	09/13/2018	160	399,989	-2498.37		9,520		10,319		10,319	799						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Wells Fargo KB1H1DSPR	09/13/2017	09/13/2018	200	500,000	-2498.37		15,350		12,717		12,717	(2,633)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/18/2017	09/18/2018	4,912	12,300,011	-2503.87		147,600		137,612		137,612	(9,988)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/20/2017	09/20/2018	2,950	7,400,010	-2508.24		91,760		80,542		80,542	(11,218)						100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/20/2017	09/20/2018	797	1,999,995	-2508.24		40,600		40,343		40,343	(257)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/20/2017	09/20/2018	399	1,000,010	-2508.24		24,100		24,128		24,128	28						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/20/2017	09/20/2018	120	300,011	-2508.24		9,240		8,689		8,689	(551)						100/0001
S&P 500 Option - Liberty &	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/25/2017	09/25/2018	4,126	10,299,996	-2496.66		124,630		128,457		128,457	3,827						100/0001
S&P 500 Option - Ultra Ren	Fixed Indexed	N/A	Equity Ind	Barclays G5GSEF7VJ	09/27/2017	09/27/2018	3,031	7,599,991	-2507.04		95,000		95,000		95,000							100/0001
S&P 500 Option - Ultra 5 N	Fixed Indexed	N/A	Equity Ind	Credit Suisse E58DKGMJY	09/27/2017	09/27/2018	519	1,300,001	-2507.04		26,520		26,083		26,083	(437)						100/0001
S&P 500 Option - Ultra 3 N	Fixed Indexed	N/A	Equity Ind	BNP Paribas ROMUWSFP	09/27/2017	09/27/2018	558	1,400,006	-2507.04		33,880		34,035		34,035	155						100/0001
S&P 500 Option - Index Plu	Fixed Indexed	N/A	Equity Ind	JP Morgan 7H6GLXDRU	09/27/2017	09/27/2018	120	299,992	-2507.04		9,270		8,813		8,813	(457)						100/0001
0089999 Call Options and Warrants - Hedging Other - Purchased Optio						XXX	XXX	XXX	XXX	19,478,510	55,225,940		163,535,814	XXX	163,535,814	83,539,860					XXX	XXX
0149999 Subtotal - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	19,478,510	55,225,940		163,535,814	XXX	163,535,814	83,539,860					XXX	XXX
0369999 Subtotal - Call Options and Warrants - Purchased Options						XXX	XXX	XXX	XXX	19,478,510	55,225,940		163,535,814	XXX	163,535,814	83,539,860					XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0429999 Subtotal - Total Purchased Options						XXX	XXX	XXX	XXX	19,478,510	55,225,940		163,535,814	XXX	163,535,814	83,539,860					XXX	XXX
1409999 Subtotal - Hedging Other - Totals						XXX	XXX	XXX	XXX	19,478,510	55,225,940		163,535,814	XXX	163,535,814	83,539,860					XXX	XXX
1449999 Total						XXX	XXX	XXX	XXX	19,478,510	55,225,940		163,535,814	XXX	163,535,814	83,539,860					XXX	XXX

SCHEDULE DB - PART A - SECTION 1

(a)

Code	Description of Hedged Risk(s)

(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 101.65

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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						XXX	XXX	XXX	XXX	XXX	XXX									XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value >0	Contracts With Book/ Adjusted Carrying Value <0	Exposure net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Bank of America	B4TYDEB6GKMZO031MB27	Y	Y	39,668,778	39,306,695			39,306,695				
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y	10,065,646	10,500,581		434,935	10,500,581		434,935		
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	11,893,885	11,650,075			11,650,075				
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Y	Y	41,315,000	42,158,788		843,788	42,158,788		843,788		
JP Morgan	7H6GLXDRUGQFU57RNE97	Y	Y	13,610,000	19,397,125		5,787,125	19,397,125		5,787,125		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	9,145,869	8,751,855			8,751,855				
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	33,965,844	31,770,695			31,770,695				
0299999 Total NAIC 1 Designation				159,665,022	163,535,814		7,065,848	163,535,814		7,065,848		
0999999 Gross Totals				159,665,022	163,535,814		7,065,848	163,535,814		7,065,848		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					163,535,814							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP Morgan	7H6GLXDRUGQFU57RNE97	Cash	C99910-14-4	BROKER SWAP CASH COLLATERAL PAYA	13,610,000	13,610,000	X X X		V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	C91281-0F-D	UNITED STATES OF AMER TREAS BONDS	3,356,042	1,694,000	X X X	04/15/2028	V
Barclays	G5GSEF7VJP5I7OUK5573	Treasury	C91281-0R-D	UNITED STATES TREAS BDS 3.75 DUE 11-	6,709,604	5,724,000	X X X	11/15/2043	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	C91282-8X-M	UNITED STATES TREAS NTS 1.625% DUE	2,418,322	2,417,000	X X X	07/31/2020	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	C91282-8M-P	UNITED STATES TREAS DTD 00278 3.625%	1,178,532	1,124,000	X X X	02/15/2020	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	C91282-8P-8	UTD STATES TREAS 1.125% DUE 02-28-20	1,145,188	1,168,000	X X X	02/28/2021	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	C91282-8M-5	UNITED STATES TREAS NTS DTD 11/15/20	3,565,861	3,566,000	X X X	11/15/2025	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	C91279-6L-S	UNITED STATES OF AMER TREAS BILLS 0	949,429	955,000	X X X	03/29/2018	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	C91282-8N-4	UNITED STATES TREAS NTS DTD 12/31/20	736,378	735,000	X X X	12/31/2020	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	C91282-8M-9	UNITED STATES TREAS NTS 1.625% DUE	1,900,176	1,903,000	X X X	11/30/2020	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	C91282-8W-9	UNITED STATES TREAS NTS 1.25% 03-31-2	1,193,914	1,197,000	X X X	03/31/2019	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	C91282-8M-8	UNITED STATES TREAS NTS DTD 11/30/20	7,951,955	7,938,000	X X X	11/30/2022	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C3128M-MU-6	FHLMC POOL #G18604 2.5% 06-01-2031	1,496,883	1,485,061	X X X	06/01/2031	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C36179-RL-P	GNMAII POOL #MA3034 SER 2045 3.5% 08-	15,932,909	15,302,639	X X X	08/20/2045	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C3128M-DM-7	FHLMC POOL #G14682 2.5% 02-01-2028	808,783	797,640	X X X	02/01/2028	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C3138W-7G-G	FNMA POOL #AR9198 3 DUE 03-01-2043	761,576	754,948	X X X	03/01/2043	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C31417-D2-H	FNMA POOL #AB7075 3% 11-01-2042	5,471,762	5,423,976	X X X	11/01/2042	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C31418-CA-H	FNMA POOL #MA2707 3% 08-01-2036	12,325,067	12,091,460	X X X	08/01/2036	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C3130A-AB-D	FEDERAL HOME LN BKS CONS 1.45% 01-2	886,671	890,000	X X X	01/28/2020	V
Bank of America	B4TYDEB6GKMZO031MB27	U.S. Agency	C3140J-5L-4	FNMA POOL #BM1246 3% DUE 11-01-2031	1,985,126	1,928,066	X X X	11/01/2031	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Treasury	C91282-8U-8	UNITED STATES TREAS NTS TREASURY N	23,658,033	23,512,000	X X X	12/31/2021	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	U.S. Agency	C31418-BT-K	FNMA POOL #MA2353 3% 08-01-2035	10,307,811	10,094,514	X X X	08/01/2035	V
Credit Suisse Int	E58DKGMJYYYJLN8C3868	Cash	C99910-14-4	BROKER SWAP CASH COLLATERAL PAYA	41,315,000	41,315,000	X X X		V
0299999 Total Collateral Pledged to Reporting Entity					159,665,022	155,626,304	X X X	X X X	X X X

NONE **Schedule DL - Part 1**

NONE **Schedule DL - Part 2**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of	Amount of				
			Rate	Interest Received	Interest Accrued at	6	7	8	
Depository		Code	of Interest	During Current Quarter	Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Moody National Bank	Galveston, TX					(25,744,094)	(25,702,107)	(26,691,753)	
JP Morgan Chase	Austin, TX			19		2,255,201	4,833,834	3,362,700	
Steiermarkische Bank	Hartberg, Austria					262,144	(5,282)	12,276	
Capital Bank	Port-au-Prince, Haiti					1,291,432	1,298,991	1,280,995	
Sogebel Bank	Port-au-Prince, Haiti		4.750	2,996	32	10,071	10,071	9,837	
Republic of Haiti	Port-au-Prince, Haiti					15,923	15,923	15,549	
0199998 Deposits in (3) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX		75	110,008	124,309	137,944	XXX
0199999 Total - Open Depositories		XXX	XXX	3,015	107	(21,799,315)	(19,424,261)	(21,872,452)	XXX
Suspended Depositories									
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories		XXX	XXX						XXX
0299999 Total Suspended Depositories		XXX	XXX						XXX
0399999 Total Cash on Deposit		XXX	XXX	3,015	107	(21,799,315)	(19,424,261)	(21,872,452)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	3,190	3,740	3,195	XXX
0599999 Total		XXX	XXX	3,015	107	(21,796,125)	(19,420,521)	(21,869,257)	XXX

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
OGLETHORPE POWER CORP		09/26/2017		11/06/2017	8,487,724		1,702
OGLETHORPE POWER CORP		09/26/2017		11/13/2017	11,584,773		2,347
WPP CP FINANCE PLC		09/12/2017		10/17/2017	1,923,752		1,479
WPP CP FINANCE PLC		09/13/2017		10/23/2017	2,997,340		2,173
WPP CP FINANCE PLC		09/13/2017		11/01/2017	1,098,578		824
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					26,092,167		8,525
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					26,092,167		8,525
6099999 SVO Identified Funds - Subtotals - SVO Identified Funds							
8199999 Total Bonds - Subtotals - SVO Identified Funds							
8399999 Total Bonds - Subtotals - Bonds					26,092,167		8,525
8699999 Total Cash Equivalents					26,092,167		8,525