QUARTERLY STATEMENT

OF THE

American National Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2019

[X] LIFE AND ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2019

LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

American National Insurance Company

NAIC Group Code 0408 (Current) 0408 (Prior) NAIC Company Code 60739 Employer's ID Number 74-0484030

Organized under the Laws of Texas, State of Domicile or Port of Entry TX

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 03/01/1905 Commenced Business 03/17/1905

Statutory Home Office One Moody Plaza (Street and Number), Galveston, TX, US 77550 (City or Town, State, Country and Zip Code)

Main Administrative Office One Moody Plaza (Street and Number)
Galveston, TX, US 77550 (City or Town, State, Country and Zip Code), 409-763-4661 (Area Code) (Telephone Number)

Mail Address One Moody Plaza (Street and Number or P.O. Box), Galveston, TX, US 77550 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Moody Plaza (Street and Number)
Galveston, TX, US 77550 (City or Town, State, Country and Zip Code), 409-766-6846 (Area Code) (Telephone Number)

Internet Website Address www.americannational.com

Statutory Statement Contact Courtney Michelle Pacheco (Name), 409-766-6846 (Area Code) (Telephone Number)
StatutoryComp@AmericanNational.com (E-mail Address), 409-766-6936 (FAX Number)

Chairman of the Board
Ross Rankin Moody

OFFICERS

President & Chief Executive Officer	James Edward Pozzi	Vice President & Controller	Michelle Annette Gage
Vice President & Corporate Secretary	John Mark Flippin	Senior Vice President & Actuary	Sara Liane Latham

OTHER

David Alan Behrens, Executive Vice President	Johnny David Johnson, Executive Vice President	James Walter Pangburn, Executive Vice President
John Frederick Simon, Executive Vice President & Chief Actuary	Shannon Lee Smith, Executive Vice President	James Patrick Stelling, Executive Vice President
Hoyt James Strickland Jr., Executive Vice President	Timothy Allen Walsh, Executive Vice President & Chief Financial Officer	
	Dwain Allen Akins, Senior Vice President	Michele Mackay Bartkowski, Senior Vice President
Scott Frank Brast, Senior Vice President	Brian Neil Bright, Senior Vice President	Scott Christopher Campbell, Senior Vice President
Lee Chadwick Ferrel, Senior Vice President	Bernard Stephen Gerwel, Senior Vice President	Deborah Kay Janson, Senior Vice President
Anne Marie LeMire, Senior Vice President	Bruce Murray LePard, Senior Vice President	Bradley Wayne Manning, Senior Vice President
Michael Scott Marquis, Senior Vice President	Meredith Myron Mitchell, Senior Vice President	Michael Scott Nimmons, Senior Vice President
Edward Bruce Pavelka, Senior Vice President	Ronald Clark Price, Senior Vice President	Wayne Allen Smith, Senior Vice President
Clarence Ellsworth Tipton, Senior Vice President	John Frank White, Senior Vice President	
	Tracy Leigh Milina, Vice President	Deanna Denise Snedden, Vice President
William Henry Watson III, Vice President & Chief Health Actuary	Larry Edward Linares, Assistant Vice President	

DIRECTORS OR TRUSTEES

William Crane Ansell	Arthur Oleen Dummer	Irwin Max Herz Jr.
Erle Douglas Mcleod	Ross Rankin Moody	Frances Anne Moody-Dahlberg
James Parker Payne	Elvin Jerome Pederson	James Edward Pozzi
James Daniel Yarbrough		

State of Texas
County of Galveston 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.

James Edward Pozzi President & Chief Executive Officer	John Mark Flippin Vice President & Corporate Secretary	Michelle Annette Gage Vice President & Controller

Subscribed and sworn to before me this
______ day of ______

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	9,839,944,280		9,839,944,280	9,704,077,990
2. Stocks:				
2.1 Preferred stocks	6,000,000		6,000,000	6,000,000
2.2 Common stocks	2,907,031,477	5,325,013	2,901,706,464	2,684,114,597
3. Mortgage loans on real estate:				
3.1 First liens	4,612,217,748		4,612,217,748	4,789,307,392
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	25,709,448		25,709,448	25,701,390
4.2 Properties held for the production of income (less $ .... encumbrances)	318,209,833		318,209,833	314,705,246
4.3 Properties held for sale (less $ .... encumbrances)	5,304,277		5,304,277	
5. Cash ($ (57,996,551)), cash equivalents ($ 710,987,340) and short-term investments ($ ....)	652,990,789		652,990,789	279,898,825
6. Contract loans (including $ 299,799 premium notes)	328,362,956	1,376,269	326,986,687	326,803,901
7. Derivatives	208,645,987		208,645,987	146,123,886
8. Other invested assets	821,776,019		821,776,019	844,199,909
9. Receivables for securities	12,979,281	30,300	12,948,981	283,766
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	19,739,172,095	6,731,582	19,732,440,513	19,121,216,902
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	137,623,013		137,623,013	137,006,504
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,139,375	13,390	3,125,985	7,676,337
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	134,239,968		134,239,968	136,942,645
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,067,744		10,067,744	10,025,867
16.2 Funds held by or deposited with reinsured companies	8,942,983		8,942,983	9,666,685
16.3 Other amounts receivable under reinsurance contracts	3,611,709		3,611,709	3,652,223
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	133,836,477	94,703,482	39,132,995	54,865,934
19. Guaranty funds receivable or on deposit	2,725,554		2,725,554	2,723,401
20. Electronic data processing equipment and software	33,422,352	27,445,799	5,976,553	5,663,552
21. Furniture and equipment, including health care delivery assets ($ ....)	917,878	917,878		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	33,999,182		33,999,182	24,796,828
24. Health care ($ ....) and other amounts receivable	20,256,690	20,256,690		
25. Aggregate write-ins for other than invested assets	126,806,164	92,800,967	34,005,197	34,939,530
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,388,761,184	242,869,788	20,145,891,396	19,549,176,408
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,004,474,716		1,004,474,716	918,369,374
28. Total (Lines 26 and 27)	21,393,235,900	242,869,788	21,150,366,112	20,467,545,782
DETAILS OF WRITE-INS				
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. Miscellaneous Receivables	21,366,098	2,063,605	19,302,493	21,127,642
2502. Credit Insurance Recoverable	13,981,024		13,981,024	12,724,280
2503. MGU Fee Income	676,692		676,692	810,659
2598. Summary of remaining write-ins for Line 25 from overflow page	90,782,350	90,737,362	44,988	276,949
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	126,806,164	92,800,967	34,005,197	34,939,530

STATEMENT AS OF MARCH 31, 2019 OF THE American National Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 14,749,844,375 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	14,749,844,375	14,452,994,994
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	40,424,651	44,522,884
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	536,957,027	531,497,276
4.	Contract claims:		
	4.1 Life	140,182,190	141,356,452
	4.2 Accident and health	17,530,897	19,718,081
5.	Policyholders' dividends/refunds to members $ 11,069 and coupons $ .... due and unpaid	11,069	12,419
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)	555,583	808,217
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
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 $ .... discount; including $ 140,771 accident and health premiums	1,475,038	1,116,282
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 2,097,673 assumed and $ 6,929,927 ceded	9,027,600	9,095,816
	9.4 Interest Maintenance Reserve	3,843,829	4,506,089
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,605,974 , accident and health $ 2,287,323 and deposit-type contract funds $	6,893,297	6,075,436
11.	Commissions and expense allowances payable on reinsurance assumed	2,693,745	3,273,714
12.	General expenses due or accrued	40,710,608	52,108,710
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,231,358)	(2,185,273)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,725,881	7,494,315
15.1	Current federal and foreign income taxes, including $ 7,474,522 on realized capital gains (losses)	65,592,369	75,561,433
15.2	Net deferred tax liability		
16.	Unearned investment income	122,599	133,444
17.	Amounts withheld or retained by reporting entity as agent or trustee	56,019,024	78,423,179
18.	Amounts held for agents' account, including $ 2,002,875 agents' credit balances	2,002,875	2,050,472
19.	Remittances and items not allocated	46,411,965	8,300,365
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	6,238,004	2,696,156
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	545,160,319	506,212,867
	24.02 Reinsurance in unauthorized and certified ($ ....) companies	22,623,638	23,440,806
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	13,123,228	7,863,057
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	2,255,055	2,322,200
	24.08 Derivatives		
	24.09 Payable for securities	20,569,591	692,770
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	465,827,859	406,276,711
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,797,590,958	16,386,368,872
27.	From Separate Accounts Statement	1,004,474,716	918,369,374
28.	Total liabilities (Lines 26 and 27)	17,802,065,674	17,304,738,246
29.	Common capital stock	30,832,449	30,832,449
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	41,089,099	40,851,808
34.	Aggregate write-ins for special surplus funds	(313,582)	(333,304)
35.	Unassigned funds (surplus)	3,385,161,192	3,199,948,491
36.	Less treasury stock, at cost:		
	36.1 3,945,249 shares common (value included in Line 29 $ 3,945,249)	108,468,720	108,491,908
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	3,317,467,989	3,131,975,087
38.	Totals of Lines 29, 30 and 37	3,348,300,438	3,162,807,536
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	21,150,366,112	20,467,545,782
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	208,899,250	146,179,250
2502.	Property and casualty reinsurance liabilities	153,938,301	156,512,926
2503.	Delayed FIT	59,930,541	59,930,541
2598.	Summary of remaining write-ins for Line 25 from overflow page	43,059,767	43,653,994
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	465,827,859	406,276,711
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.	Unearned restricted stock	(313,582)	(333,304)
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)	(313,582)	(333,304)

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	634,360,866	521,926,239	1,949,886,451
2.	Considerations for supplementary contracts with life contingencies	771,519	399,518	2,154,139
3.	Net investment income	191,443,834	182,176,699	741,490,843
4.	Amortization of Interest Maintenance Reserve (IMR)	531,523	888,067	3,529,464
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	7,093,946	7,423,619	35,568,905
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	3,526,459	3,668,121	14,977,878
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	38,359,098	42,454,109	167,183,486
9.	Totals (Lines 1 to 8.3)	876,087,245	758,936,372	2,914,791,166
10.	Death benefits	57,685,096	66,173,665	258,587,364
11.	Matured endowments (excluding guaranteed annual pure endowments)	615,626	867,010	2,989,300
12.	Annuity benefits	100,878,368	118,536,606	443,276,365
13.	Disability benefits and benefits under accident and health contracts	5,181,035	6,474,584	28,696,157
14.	Coupons, guaranteed annual pure endowments and similar benefits	5,336	4,243	14,665
15.	Surrender benefits and withdrawals for life contracts	275,124,972	197,492,155	880,108,547
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,557,593	3,200,093	15,314,691
18.	Payments on supplementary contracts with life contingencies	27,926	33,741	166,436
19.	Increase in aggregate reserves for life and accident and health contracts	295,736,328	216,356,018	573,592,083
20.	Totals (Lines 10 to 19)	738,812,280	609,138,115	2,202,745,608
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	61,750,072	69,266,384	254,088,425
22.	Commissions and expense allowances on reinsurance assumed	5,453,132	5,305,232	29,150,652
23.	General insurance expenses and fraternal expenses	56,310,869	58,757,202	221,539,462
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,854,381	9,629,270	32,324,038
25.	Increase in loading on deferred and uncollected premiums	4,419,871	478,399	(3,698,823)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(10,609,265)	(19,260,710)	6,439,898
27.	Aggregate write-ins for deductions	32,283,089	39,638,614	149,452,724
28.	Totals (Lines 20 to 27)	898,274,429	772,952,506	2,892,041,984
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(22,187,184)	(14,016,134)	22,749,182
30.	Dividends to policyholders and refunds to members	(12,990)	374,111	854,132
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(22,174,194)	(14,390,245)	21,895,050
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(13,701,048)	(3,614,355)	3,307,806
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(8,473,146)	(10,775,890)	18,587,244
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (377,668) (excluding taxes of $ (34,753) transferred to the IMR)	(1,304,762)	7,516,958	23,779,124
35.	Net income (Line 33 plus Line 34)	(9,777,908)	(3,258,932)	42,366,368
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,162,807,536	3,293,473,538	3,293,473,538
37.	Net income (Line 35)	(9,777,908)	(3,258,932)	42,366,368
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 13,370,166	261,933,931	(20,795,234)	(73,339,893)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(7,078,049)	1,584,102	24,974,645
41.	Change in nonadmitted assets	(962,765)	(17,198,406)	(97,051,292)
42.	Change in liability for reinsurance in unauthorized and certified companies	817,168	998,822	1,012,057
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(38,947,452)	9,742,055	30,176,398
45.	Change in treasury stock	23,188	70,026	(6,876,340)
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	237,291	675,113	1,172,357
	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	(22,047,504)	(22,089,440)	(88,227,644)
53.	Aggregate write-ins for gains and losses in surplus	1,295,002	1,066,419	35,127,342
54.	Net change in capital and surplus for the year (Lines 37 through 53)	185,492,902	(49,205,475)	(130,666,002)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,348,300,438	3,244,268,063	3,162,807,536
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	33,022,902	38,262,374	148,204,476
08.302.	Miscellaneous Income	1,963,042	1,219,483	4,005,729
08.303.	Retention Fees Collected	1,835,108	1,527,857	7,565,461
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,538,046	1,444,395	7,407,820
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	38,359,098	42,454,109	167,183,486
2701.	Property and Casualty Reinsurance Expenses	32,358,711	39,671,013	149,522,887
2702.	Fines and Penalties to Regulatory Authorities	(75,622)	(32,399)	(70,163)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	32,283,089	39,638,614	149,452,724
5301.	Change in pension plan unrecognized losses	927,590	1,364,054	22,311,762
5302.	Change in deferred tax on non-admitted items	347,690	(498,537)	12,487,477
5303.	Change in unearned restricted stock	19,722	200,902	328,103
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,295,002	1,066,419	35,127,342

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	638,310,909	527,444,289	1,946,356,324
2. Net investment income	172,518,735	172,817,668	723,478,574
3. Miscellaneous income	43,012,629	48,881,824	197,543,732
4. Total (Lines 1 to 3)	853,842,273	749,143,781	2,867,378,630
5. Benefit and loss related payments	446,466,827	408,303,486	1,614,131,999
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(14,135,724)	(22,928,831)	(8,537,980)
7. Commissions, expenses paid and aggregate write-ins for deductions	183,956,605	188,795,569	675,258,655
8. Dividends paid to policyholders	240,994	234,000	1,003,255
9. Federal and foreign income taxes paid (recovered) net of $ 412,421 tax on capital gains (losses)	(4,144,405)	(49,711,326)	(68,184,200)
10. Total (Lines 5 through 9)	612,384,297	524,692,898	2,213,671,729
11. Net cash from operations (Line 4 minus Line 10)	241,457,976	224,450,883	653,706,901
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	160,534,358	209,489,450	997,958,329
12.2 Stocks			
12.3 Mortgage loans	273,573,025	86,033,372	813,139,046
12.4 Real estate			3,933,314
12.5 Other invested assets	68,993,338	29,804,134	306,977,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(13,995)	(8,109)
12.7 Miscellaneous proceeds	69,356,901		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	572,457,622	325,312,961	2,121,999,580
13. Cost of investments acquired (long-term only):			
13.1 Bonds	294,892,892	628,792,734	1,727,731,845
13.2 Stocks		(9,648)	8,484,896
13.3 Mortgage loans	92,954,976	240,797,567	1,042,422,884
13.4 Real estate	12,990,069	12,360,066	39,016,673
13.5 Other invested assets	44,018,354	39,766,758	263,530,910
13.6 Miscellaneous applications		839,911	39,286,790
13.7 Total investments acquired (Lines 13.1 to 13.6)	444,856,291	922,547,388	3,120,473,998
14. Net increase (or decrease) in contract loans and premium notes	(4,723,076)	(6,160,147)	(16,806,821)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	132,324,407	(591,074,280)	(981,667,597)
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	280,201	946,041	(5,375,881)
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,902,158	(7,658,627)	(32,868,855)
16.5 Dividends to stockholders	22,047,504	22,089,440	88,227,644
16.6 Other cash provided (applied)	19,174,726	11,665,111	(62,306,106)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(690,419)	(17,136,915)	(188,778,486)
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)	373,091,964	(383,760,312)	(516,739,182)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	279,898,825	796,638,007	796,638,007
19.2 End of period (Line 18 plus Line 19.1)	652,990,789	412,877,695	279,898,825

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

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	15,423	17,185	61,703
2.	Ordinary life insurance	164,313,003	154,850,074	641,086,918
3.	Ordinary individual annuities	346,957,741	348,227,891	1,159,851,994
4.	Credit life (group and individual)	5,752,483	6,155,286	25,201,474
5.	Group life insurance	6,969,362	8,318,375	28,936,016
6.	Group annuities	127,220,649	22,790,918	147,725,195
7.	A & H - group	1,589,028	2,443,988	8,187,966
8.	A & H - credit (group and individual)	5,269,546	5,362,537	22,680,393
9.	A & H - other	1,955,886	2,028,053	8,027,729
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	660,043,121	550,194,307	2,041,759,388
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	660,043,121	550,194,307	2,041,759,388
14.	Deposit-type contracts	30,348,957	21,407,316	91,869,742
15.	Total (Lines 13 and 14)	690,392,078	571,601,623	2,133,629,130
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of American National Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the State of Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed by the State of Texas for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the Texas insurance law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Texas. The State may adopt certain prescribed accounting practices that differ from those found in NAIC SAP.

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (9,777,908)	$ 42,366,368
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (9,777,908)	$ 42,366,368
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,348,300,438	$ 3,162,807,536
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,348,300,438	$ 3,162,807,536

B - C(1) No Change

C. Accounting Policy

(2) Bonds not backed by other loans, with the NAIC rating of 6, are carried at the lower of amortized cost or SVO market value; all other NAIC ratings are carried at amortized cost using the interest method.

(3) - (5) No Change

(6) Loan-backed securities are carried at amortized cost using the prospective method including anticipated prepayments at the date of purchase.

(7) - (13) No Change

D. Going Concern

Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of March 31, 2019.

NOTE 2 - 4 No Change

NOTE 5 Investments

A - C No Change

D. Loan-backed Securities

(1) Prepayment assumptions for mortgage-backed/asset-backed securities were obtained from independent third party pricing services or internal estimates.

(2) At March 31, 2019, the Company did not have any securities within the scope of SSAP 43R with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for period of time sufficient to recover the amortized cost basis.

(3) At March 31, 2019, the Company did not hold any loan-backed and structured securities with a recognized credit-related OTTI.

(4) Unrealized loss fair value information:

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (6,544)
2. 12 Months or Longer	$ (1,152,878)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 6,730,670
2. 12 Months or Longer	$ 92,099,640

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of March 31, 2019, the Company believes it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

E - R No Change

NOTE 6 - 10 No Change

NOTE 11 Debt

A. No Change

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Dallas ("FHLB") to augment its liquidity resources. As membership requires the ownership of member stock, the Company purchased stock to meet the FHLB's membership requirement. The FHLB member stock is recorded in common stock on the Company's asset page. Through its membership, the Company has access to the FHLB's financial services including advances that provide an attractive funding source for short-term borrowing and for access to other funding agreements. The Company has determined the estimated maximum borrowing capacity based upon the current level of collateral at $106,082,021 as of March 31, 2019.

As of March 31, 2019, certain collateralized mortgage obligations (CMO's) were on deposit with the FHLB as collateral for amounts subject to funding agreements. The deposited securities are included in bonds on the Company's asset page. The Company had no borrowings as of March 31, 2019. The fair value of the FHLB stock and carrying value and fair value of the CMO's are disclosed in the table below.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 7,000,000	$ 7,000,000	
(c) Activity Stock			
(d) Excess Stock	$ 104,400	$ 104,400	
(e) Aggregate Total (a+b+c+d)	$ 7,104,400	$ 7,104,400	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 106,082,021	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 7,000,000	$ 7,000,000	
(c) Activity Stock			
(d) Excess Stock	$ 62,000	$ 62,000	
(e) Aggregate Total (a+b+c+d)	$ 7,062,000	$ 7,062,000	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 113,030,483	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3	3 to 5 Years
Membership Stock						
1. Class A						
2. Class B	$ 7,000,000		$ 7,000,000			

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 109,203,438	$ 103,743,760	
2. Current Year General Account Total Collateral Pledged	$ 109,203,438	$ 103,743,760	
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 120,480,280	$ 115,023,867	

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 109,203,438	$ 103,743,760	
2. Current Year General Account Maximum Collateral Pledged	$ 109,203,438	$ 103,743,760	
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 132,476,730	$ 126,580,717	

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt				XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)				
2. Prior Year end				
(a) Debt				XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)				

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt			
2. Funding Agreements			
3. Other			
4. Aggregate Total (1+2+3)			

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTES TO FINANCIAL STATEMENTS

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(1) - (3) No Change

	Pension Benefits 2019	Pension Benefits 2018	Postretirement Benefits 2019	Postretirement Benefits 2018	Special or Contractual Benefits Per SSAP No. 11 2019	Special or Contractual Benefits Per SSAP No. 11 2018
(4) Components of net periodic benefit cost						
a. Service cost		$ 433,327				
b. Interest cost	$ 3,451,678	$ 12,377,891	$ 41,168	$ 180,232		
c. Expected return on plan assets	$ (5,686,458)	$ (22,417,368)				
d. Transition asset or obligation						
e. Gains and losses	$ 1,174,165	$ 6,016,793	$ 117,475	$ (306,646)		
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	$ (1,060,615)	$ (3,589,357)	$ 158,643	$ (126,414)		

(5) - (18) No Change

B - I No Change

NOTE 13 - 19

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds		$ 88,341,413			$ 88,341,413
Common Stck	$ 258,104				$ 258,104
Options			$ 208,645,987		$ 208,645,987
Total assets at fair value/NAV	$ 258,104	$ 88,341,413	$ 208,645,987		$ 297,245,504

There were no transfers between Level 1 and Level 2 fair value hierarchies.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets										
Options	$ 146,123,886			$ (1,614,526)	$ 63,561,921	$ 15,526,385		$ (14,951,679)		$ 208,645,987
Total Assets	$ 146,123,886			$ (1,614,526)	$ 63,561,921	$ 15,526,385		$ (14,951,679)		$ 208,645,987

(3) Transfers between levels, if any, are recognized at the beginning of the reporting period.

(4) As of March 31, 2019, the fair value of the Company's investments in Level 3 totaled $208,645,987. The market values held as equity and fixed income securities are obtained by the Securities Valuation Office (SVO) of the National Association of Insurance Commissioners and/or various pricing services. There has been no change in the valuation techniques and related inputs.

B. Not applicable

C. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability. A fair value hierarchy is used to determine fair value based on a hypothetical transaction at the measurement date from the perspective of a market participant. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its valuation. The input levels are defined as follows:

Level 1 - Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

Level 2 - Quoted prices in markets that are not active or inputs that are observable directly or indirectly. Level 2 inputs include quoted prices for similar assets or liabilities other than quoted prices in Level 1; quoted prices in markets that are not active; or other inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.

Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Unobservable inputs reflect the Company's own assumptions about the assumptions that market participants would use in pricing the asset or liability. Level 3 assets and liabilities include financial instruments whose values are determined using pricing models and third-party evaluation, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

The Company has evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Based on the results of this evaluation and investment class analysis, each price was classified into Level 1, 2, or 3.

There are some equity and fixed income securities whose market price is obtained from the Securities Valuation Office (SVO) of the National Association of Insurance Commissioners. For those securities that are not priced by the SVO, the price is obtained from independent pricing services.

The pricing service utilizes market quotations for fixed maturity securities that have quoted prices in active markets. Since fixed maturities generally do not trade on a daily basis, the pricing service prepares estimates of fair value measurements for these securities using its proprietary pricing applications, which include available relevant market information, benchmark curves, benchmarking of like securities, sector groupings and matrix pricing. Additionally, the pricing service uses an Option Adjusted Spread model to develop prepayment and interest rate scenarios.

The pricing service evaluates each asset class based on relevant market information, relevant credit information, perceived market movements and sector news. The market inputs utilized in the pricing evaluation, listed in the approximate order of priority, include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers, reference data, and economic events. The extent of the use of each market input depends on the asset class and the market conditions. Depending on the security, the priority of the use of inputs may change or some market inputs may not be relevant. For some securities additional inputs may be necessary.

The Company has reviewed the inputs and methodology used by the pricing service and the techniques applied by the pricing service to produce quotes that represent the fair value of a specific security. The review of the pricing service's methodology confirms the service is utilizing information from organized transactions or a technique that represents a market participant's assumptions. The Company does not adjust quotes received by the pricing service.

The pricing service utilized by the Company has indicated that they will only produce an estimate of fair value if there is objectively verifiable information available. If the pricing service discontinues pricing an investment, the Company would be required to produce an estimate of fair value using some of the same methodologies as the pricing service, but would have to make assumptions for market-based inputs that are unavailable due to market conditions.

The fair value estimates of most fixed maturity investments including municipal bonds are based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such fixed maturities provided by the pricing service are included in the amount disclosed in Level 2 of the hierarchy.

Additionally, the Company holds a small amount of fixed maturities that have characteristics that make them unsuitable for matrix pricing. For these fixed securities, a quote from a broker (typically a market maker) is obtained. Due to the disclaimers on the quotes that indicate that the price is indicative only, the Company includes these fair value estimates in Level 3. The pricing of certain private placement debt also includes significant non-observable inputs, the internally determined credit rating of the security and an externally provided credit spread, and are

For public common and preferred stocks, the Company receives prices from a nationally recognized pricing service that are based on observable market transactions and these securities are disclosed in Level 1. For certain preferred stock held, current market quotes in active markets are unavailable. In these instances, the Company receives an estimate of fair value from the pricing service that provides fair value estimates for the fixed maturity securities. The service utilizes some of the same methodologies to price the preferred stocks as it does for the fixed maturities. These estimates for equity securities are disclosed in Level 2.

NOTES TO FINANCIAL STATEMENTS

The market value of derivative instruments is obtained by a broker (typically a market maker). Due to the disclaimers that the prices is indicative only, the Company includes these fair value estimates in Level 3.

Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall are as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 9,998,043,393	$ 9,839,944,280		$ 9,971,361,327	$ 26,682,066		
Common Stock	$ 7,475,110	$ 7,475,110	$ 258,104		$ 7,217,006		
Preferred Stock	$ 6,380,200	$ 6,000,000	$ 6,380,200				
Surplus Debentures/BA Assets	$ 736,860	$ 736,860			$ 736,860		
Options	$ 208,645,987	$ 208,645,987			$ 208,645,987		
Mortgage Loans	$ 4,556,239,569	$ 4,612,217,748		$ 4,556,239,569			
Joint Venture Interests - Real Estate	$ 27,901,405	$ 27,901,405			$ 27,901,405		
BA Loans	$ 11,516,714	$ 11,516,714		$ 11,516,714			

D. Not applicable

NOTE 21 - 24 No Change

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Claim Liabilities and Reserves as of December 31, 2018 were $32.8 million. As of March 31, 2019, $5.6 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Claims liabilities and reserves remaining as of March 31, 2019 are now $24.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $3.1 million of unfavorable prior-year development from December 31, 2018 to March 31, 2019. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

NOTE 26 - 35 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.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 904163

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide the name of the 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 [X] N/A [ ]
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. 12/31/2015

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. 12/31/2015

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). 10/02/2017

6.4 By what department or departments?
TEXAS DEPARTMENT 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 [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

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 [X] No [ ]

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
American National Registered Investment Advisor Inc	League City, TX	NO	NO	NO	YES
ANICO Financial Services Inc	Galveston, Texas	NO	NO	NO	YES

GENERAL INTERROGATORIES

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? Yes [X] No [ ]
(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.

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: $

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 66,125,774

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 2,678,147,639	$ 2,899,556,367
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 803,243,460	$ 804,094,374
14.26	All Other	$ 672,081,372	$ 625,406,870
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,153,472,471	$ 4,329,057,611
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [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 of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Moody National Bank	2302 Post Office St, Galveston, Tx 77550

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]

17.4 If yes, give full 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 investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Anne LeMire	I
Scott Brast	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, does 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:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 4,496,429,558
	1.14 Total Mortgages in Good Standing	$ 4,496,429,558
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 92,279,283
	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	$ 23,508,907
	1.44 Total Mortgages in Process of Foreclosure	$ 23,508,907
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,612,217,748
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	$ 7,363,444
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 7,363,444
2.	Operating Percentages:	
	2.1 A&H loss percent	11.300 %
	2.2 A&H cost containment percent	3.900 %
	2.3 A&H expense percent excluding cost containment expenses	64.000 %
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	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	2,160,452	4,687,775	208,841		7,057,068	93,083
2. Alaska AK	L	141,773	1,073,748	(1,565)		1,213,956	
3. Arizona AZ	L	3,139,013	9,389,106	36,564		12,564,683	926,391
4. Arkansas AR	L	2,733,749	5,427,677	23,224		8,184,650	40,772
5. California CA	L	19,527,968	42,397,606	193,162		62,118,736	2,183,820
6. Colorado CO	L	3,472,757	3,691,165	35,813		7,199,735	216,332
7. Connecticut CT	L	533,214	15,971,431	2,286		16,506,931	237,787
8. Delaware DE	L	781,328	1,213,490	(639)		1,994,179	
9. District of Columbia DC	L	492,842	460,019	99		952,960	
10. Florida FL	L	10,504,917	33,376,285	58,829		43,940,031	2,303,694
11. Georgia GA	L	4,800,330	9,135,761	465,979		14,402,070	1,121,215
12. Hawaii HI	L	1,308,672	493,311	13,026		1,815,009	210,347
13. Idaho ID	L	593,784	1,558,195	92,518		2,244,497	
14. Illinois IL	L	4,180,051	49,809,668	120,618		54,110,337	1,144,348
15. Indiana IN	L	1,194,085	5,998,073	41,134		7,233,292	485,332
16. Iowa IA	L	1,454,064	3,275,163	110,285		4,839,512	407,887
17. Kansas KS	L	1,099,201	4,033,169	122,144		5,254,514	844,057
18. Kentucky KY	L	1,150,066	3,310,253	158,143		4,618,462	273,764
19. Louisiana LA	L	4,602,759	11,017,928	353,117		15,973,804	312,437
20. Maine ME	L	256,415	2,200,505	477		2,457,397	29,401
21. Maryland MD	L	2,071,919	12,056,758	133,018		14,261,695	21,551
22. Massachusetts MA	L	1,175,035	15,008,733	111,047		16,294,815	114,620
23. Michigan MI	L	1,877,164	14,313,398	15,046		16,205,608	546,243
24. Minnesota MN	L	10,393,066	7,051,480	96,053		17,540,599	183,710
25. Mississippi MS	L	1,651,801	3,760,072	217,740		5,629,613	120,000
26. Missouri MO	L	2,970,995	5,679,934	99,478		8,750,407	48,515
27. Montana MT	L	197,411	541,453	61,910		800,774	59,817
28. Nebraska NE	L	336,249	1,259,996	4,341		1,600,586	34,574
29. Nevada NV	L	2,650,442	3,730,815	6,789		6,388,046	300,000
30. New Hampshire NH	L	296,920	5,031,132	326		5,328,378	407,922
31. New Jersey NJ	L	2,574,340	37,154,604	4,458		39,733,402	949,200
32. New Mexico NM	L	4,097,920	457,020	123,393		4,678,333	581,396
33. New York NY	N	1,452,286	229,970	3,841		1,686,097	197,334
34. North Carolina NC	L	2,696,190	12,594,562	26,457		15,317,209	401,168
35. North Dakota ND	L	339,943	1,288,127	70,496		1,698,566	632,319
36. Ohio OH	L	2,629,716	26,251,810	44,304		28,925,830	964,578
37. Oklahoma OK	L	2,918,010	5,165,972	87,202		8,171,184	113,990
38. Oregon OR	L	1,048,475	3,478,113	19,832		4,546,420	458,413
39. Pennsylvania PA	L	2,542,554	30,651,790	31,051		33,225,395	4,691,320
40. Rhode Island RI	L	259,753	1,822,380	92		2,082,225	
41. South Carolina SC	L	2,328,292	6,329,847	125,514		8,783,653	196,574
42. South Dakota SD	L	375,648	1,197,226	16,578		1,589,452	497,786
43. Tennessee TN	L	3,623,098	5,555,562	206,893		9,385,553	1,614,483
44. Texas TX	L	45,978,821	27,716,719	4,929,382		78,624,922	3,853,389
45. Utah UT	L	3,242,475	1,163,510	42,986		4,448,971	821,683
46. Vermont VT	L	178,339	808,591			986,930	45,429
47. Virginia VA	L	1,692,279	9,288,465	10,243		10,990,987	170,321
48. Washington WA	L	2,199,123	6,586,169	14,502		8,799,794	365,969
49. West Virginia WV	L	689,375	4,464,922	4,382		5,158,679	
50. Wisconsin WI	L	1,628,965	9,942,086	57,106		11,628,157	414,273
51. Wyoming WY	L	262,946	1,037,641	281		1,300,868	711,713
52. American Samoa AS	L	18,163				18,163	
53. Guam GU	L	330,080	1,900	19,268		351,248	
54. Puerto Rico PR	L	3,486,572	4,037,381	2,694		7,526,647	
55. U.S. Virgin Islands VI	N	2,290				2,290	
56. Northern Mariana Islands MP	L	35,138		14,125		49,263	
57. Canada CAN	N	92,444		193		92,637	
58. Aggregate Other Aliens OT	XXX	67,735	(75)	173		67,833	
59. Subtotal	XXX	174,539,412	474,178,391	8,635,249		657,353,052	30,348,957
90. Reporting entity contributions for employee benefits plans	XXX	406,184		161,555		567,739	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	447,509				447,509	
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	1,291,914		7,709		1,299,623	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	176,685,019	474,178,391	8,804,513		659,667,923	30,348,957
96. Plus Reinsurance Assumed	XXX	816,259		24,669,519		25,485,778	
97 Totals (All Business)	XXX	177,501,278	474,178,391	33,474,032		685,153,701	30,348,957
98. Less Reinsurance Ceded	XXX	23,985,380		23,628,928		47,614,308	
99. Totals (All Business) less Reinsurance Ceded	XXX	153,515,898	474,178,391	9,845,104		637,539,393	30,348,957
DETAILS OF WRITE-INS							
58001. USA Overseas Military	XXX	42,296	(1,575)			40,721	
58002. GBR United Kingdom	XXX	8,740				8,740	
58003. MEX Mexico	XXX	5,170		173		5,343	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,529	1,500			13,029	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	67,735	(75)	173		67,833	
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						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 54

R - Registered - Non-domiciled RRGs

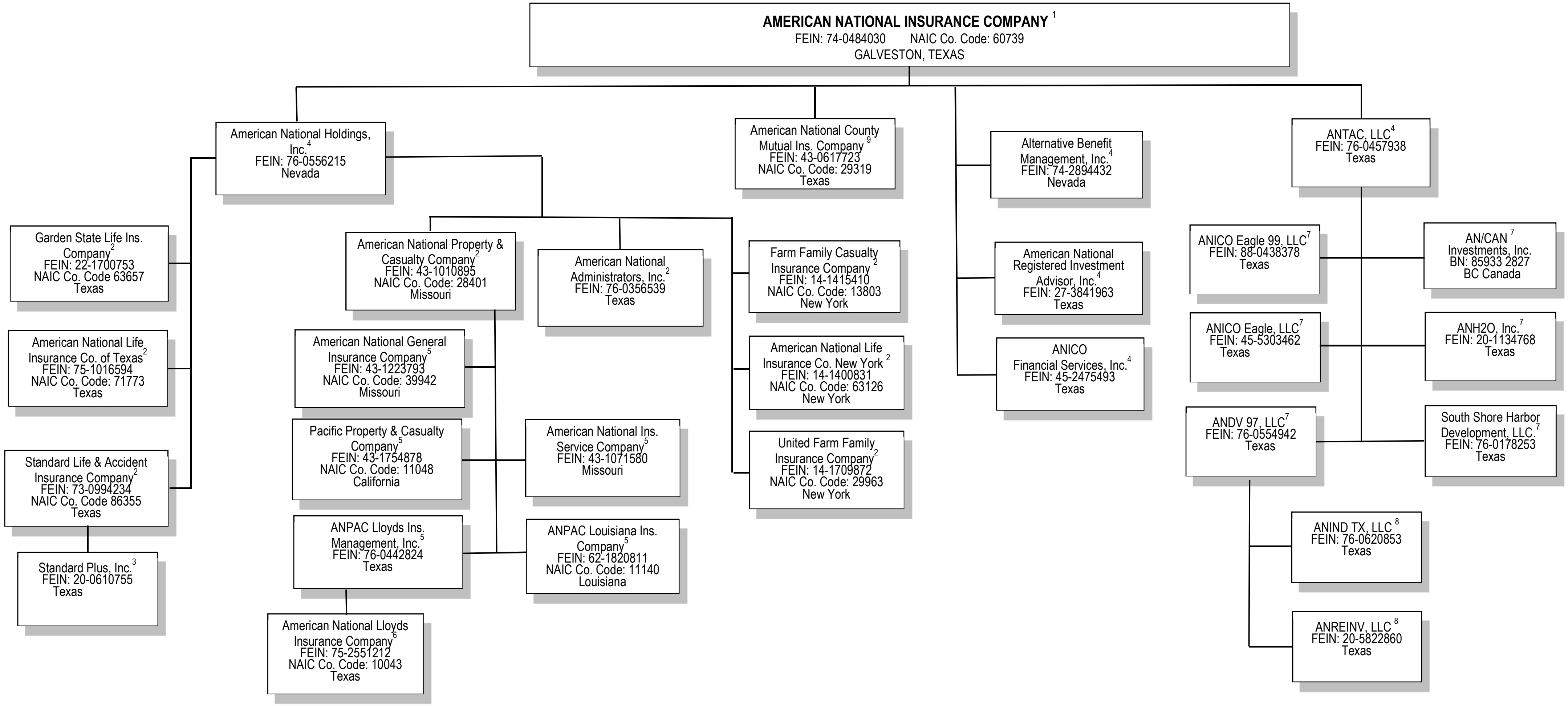
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 3

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

PART 1 - ORGANIZATIONAL CHART



(1) 22.7% owned by The Moody Foundation and 37% owned by the Libbie S. Moody Trust.
(2) 100% owned by American National Holdings, Inc.
(3) 100% owned by Standard Life and Accident Insurance Company.
(4) 100% owned by American National Insurance Company.
(5) 100 % owned by American National Property and Casualty Company (ANPAC).
(6) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(7) 100% owned by ANTAC, LLC.
(8) 100% owned by ANDV 97, LLC.
(9) Not a subsidiary company but managed by American National Insurance Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0408	American National Insurance Company	60739	74-0484030	1343722	904163	NASDAQ	American National Insurance Company	TX	RE	Libbie S. Moody Trust	Ownership	0.370	Moody National Bank	N	
0408	American National Insurance Company	60739	74-0484030	1343722	904163	NASDAQ	American National Insurance Company	TX	RE	The Moody Foundation	Ownership, Board	0.227	Robert L. Moody, Ross R. Moody, Frances Moody-Dahlberg	N	
		00000	76-0556215	0	0		American National Holdings, Inc.	NV	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	
		00000	76-0457938	0	0		ANTAC, LLC	TX	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	
		00000	27-3841963	0	1518195		American National Registered Investment Advisor, Inc.	TX	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	39942	43-1223793	0	0		American National General Insurance Company	MO	IA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
		00000	43-1071580	0	0		American National Insurance Service Company	MO	NIA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
		00000	76-0356539	0	0		American National Administrators, Inc.	TX	NIA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	76-0442824	0	0		ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	11140	62-1820811	0	0		ANPAC Louisiana Insurance Company	LA	IA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	11048	43-1754878	0	0		Pacific Property and Casualty Company	CA	IA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	13803	14-1415410	0	0		Farm Family Casualty Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	29319	43-0617723	0	0		American National County Mutual Insurance Company	TX	DS	American National Insurance Company	Management	0.000	American National Insurance Company	N	
0408	American National Insurance Company	10043	75-2551212	0	0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Management	0.000	American National Insurance Company	N	
		00000	74-2894432	0	0		Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	N	
		00000	76-0554942	0	0		ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	45-5303462	0	0		ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	88-0438378	0	0		ANICO Eagle 99, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	85-9332827	0	0		AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	76-0620853	0	0		ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	20-5822860	0	0		ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	29963	14-1709872	0	0		United Farm Family Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	20-1134768	0	0		ANH2O, Inc.	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	76-0178253	0	0		South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	DS	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	Y	
0408	American National Insurance Company	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	86355	73-0994234	0	0		Standard Life and Accident Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	20-0610755	0	0		Standard Plus, Inc.	TX	IA	Standard Life and Accident Insurance Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	63657	22-1700753	0	0		Garden State Life Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	63126	14-1400831	0	0		American National Life Insurance Company of New York	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	45-2475493	0	0		ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	N	

Asterisk	Explanation

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
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
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 0 7 3 9 2 0 1 9 4 9 0 0 0 0 0 1
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 0 7 3 9 2 0 1 9 3 6 5 0 0 0 0 1
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 0 7 3 9 2 0 1 9 4 4 5 0 0 0 0 1
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 0 7 3 9 2 0 1 9 4 4 7 0 0 0 0 1
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 0 7 3 9 2 0 1 9 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Taxes Other Than FIT	44,988		44,988	276,949
2505. Advances	22,781	22,781		
2506. CapCo Tax Recoverable	1,428,648	1,428,648		
2507. Overfunded Pension	59,352,223	59,352,223		
2508. Debit Supense	18,170,508	18,170,508		
2509. Prepaid Expense	11,040,188	11,040,188		
2510. Miscellaneous Nonadmitted Assets	723,014	723,014		
2597. Summary of remaining write-ins for Line 25 from overflow page	90,782,350	90,737,362	44,988	276,949

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Pending escheat items	21,312,439	21,902,584
2505. Miscellaneous investment liabilities	15,787,076	15,832,326
2506. Retiree health benefit reserve	4,407,915	4,366,747
2507. Credit Insurance Additional Liability	1,552,337	1,552,337
2597. Summary of remaining write-ins for Line 25 from overflow page	43,059,767	43,653,994

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Group Reinsurance Fee Income	1,538,046	1,444,395	7,407,820
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,538,046	1,444,395	7,407,820

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts 2	3	4	5	6	7
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
58004. DEU Germany	XXX	4,743	1,500			6,243	
58005. BEL Belgium	XXX	1,390				1,390	
58006. ESP Spain	XXX	1,131				1,131	
58007. AUS Australia	XXX	679				679	
58008. JPN Japan	XXX	600				600	
58009. ISR Israel	XXX	594				594	
58010. ITA Italy	XXX	525				525	
58011. SCO Scotland	XXX	480				480	
58012. PHL Philippines	XXX	479				479	
58013. NLD Netherlands	XXX	444				444	
58014. LUX Luxembourg	XXX	200				200	
58015. BRB Barbados	XXX	131				131	
58016. CHL Chile	XXX	84				84	
58017. ABW Aruba	XXX	36				36	
58018. NZL New Zealand	XXX	13				13	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,529	1,500			13,029	

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	340,406,636	325,107,208
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,281,624	13,726,385
	2.2 Additional investment made after acquisition	6,708,445	25,290,288
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(592)	(1,372,133)
5.	Deduct amounts received on disposals		3,933,314
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		1,485,000
8.	Deduct current year's depreciation	4,172,555	16,926,798
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	349,223,558	340,406,636
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	349,223,558	340,406,636

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	4,789,307,392	4,548,347,259
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	(443,703)	543,879,084
	2.2 Additional investment made after acquisition	93,398,679	498,543,800
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		(2,232,417)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	273,573,025	813,139,046
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(3,528,406)	(13,908,712)
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)	4,612,217,748	4,789,307,392
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,612,217,748	4,789,307,392
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,612,217,748	4,789,307,392

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	844,199,909	883,278,117
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,000,000	34,003,885
	2.2 Additional investment made after acquisition	39,018,353	229,527,025
3.	Capitalized deferred interest and other	6,926,010	4,549,591
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(9,772,087)	8,456,861
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	61,796,478	306,977,000
8.	Deduct amortization of premium and depreciation	1,799,688	8,638,570
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)	821,776,019	844,199,909
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	821,776,019	844,199,909

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	12,395,596,339	11,662,501,604
2.	Cost of bonds and stocks acquired	294,892,892	1,736,216,741
3.	Accrual of discount	3,326,044	11,839,809
4.	Unrealized valuation increase (decrease)	221,514,265	(11,707,491)
5.	Total gain (loss) on disposals	(219,006)	(233,685)
6.	Deduct consideration for bonds and stocks disposed of	160,534,358	997,958,329
7.	Deduct amortization of premium	3,595,300	14,475,170
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		1,243,373
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,994,881	10,656,233
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,752,975,757	12,395,596,339
12.	Deduct total nonadmitted amounts	5,325,013	1,403,752
13.	Statement value at end of current period (Line 11 minus Line 12)	12,747,650,744	12,394,192,587

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)	4,313,377,896	3,025,221,157	2,608,614,183	41,735,280	4,771,720,150			4,313,377,896
2. NAIC 2 (a)	5,177,428,825	145,914,054	98,030,403	(28,261,554)	5,197,050,922			5,177,428,825
3. NAIC 3 (a)	326,973,995		9,996,417	(10,003,732)	306,973,846			326,973,995
4. NAIC 4 (a)	41,139,561		26,191	(29,046)	41,084,324			41,139,561
5. NAIC 5 (a)	25,674,754	6,712,580	286,288	(1,243,034)	30,858,012			25,674,754
6. NAIC 6 (a)	74,201				74,201			74,201
7. Total Bonds	9,884,669,232	3,177,847,791	2,716,953,482	2,197,914	10,347,761,455			9,884,669,232
PREFERRED STOCK								
8. NAIC 1	6,000,000				6,000,000			6,000,000
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	6,000,000				6,000,000			6,000,000
15. Total Bonds and Preferred Stock	9,890,669,232	3,177,847,791	2,716,953,482	2,197,914	10,353,761,455			9,890,669,232

(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 $ 507,817,175 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Totals		XXX			

NONE

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		5,614,956
2. Cost of short-term investments acquired		4,467,118
3. Accrual of discount		5,931
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		13,995
6. Deduct consideration received on disposals		10,102,000
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)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

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)	146,123,886
2.	Cost Paid/(Consideration Received) on additions	15,526,385
3.	Unrealized Valuation increase/(decrease)	63,561,921
4.	Total gain (loss) on termination recognized	(1,614,526)
5.	Considerations received/(paid) on terminations	14,951,679
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)	208,645,987
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	208,645,987

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	208,645,987	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		208,645,987
4.	Part D, Section 1, Column 5	208,645,987	
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	208,645,987	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		208,645,987
10.	Part D, Section 1, Column 8	208,645,987	
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 - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	326,821,667	833,942,952
2.	Cost of cash equivalents acquired	6,576,513,425	20,087,938,869
3.	Accrual of discount	2,466,031	5,534,138
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(5,886)
6.	Deduct consideration received on disposals	6,194,813,783	20,600,588,406
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)	710,987,340	326,821,667
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	710,987,340	326,821,667

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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
HOME OFFICE BUILDING	GALVESTON	TX	01/01/1971	Various				434,880
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				2,967,546
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				38,916
OFFICE BUILDING	DENVER	CO	03/01/1988	Various				145,525
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				178,866
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				33,138
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				28,380
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				972,218
SHOPPING CENTER	LOGANVILLE	GA	10/08/2013	Various				105,000
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				635,292
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				381,405
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				38,174
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				180,019
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				569,085
0199999. Acquired by Purchase								6,708,445
OFFICE BUILDING	STERLING	VA	03/19/2019	Transfer	3,140,812			
OFFICE BUILDING	STERLING	VA	03/19/2019	Transfer	3,140,812			
0299999. Acquired by Internal Transfer					6,281,624			
0399999 - Totals					6,281,624			6,708,445

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
HEALTH CLUB	LEAGUE CITY	TX	03/31/2019				790	197			(197)		592			(592)	(592)		
0199999. Property Disposed							790	197			(197)		592			(592)	(592)		
0399999 - Totals							790	197			(197)		592			(592)	(592)		

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 Acquisition	Value of Land and Buildings
1782503	GALVESTON	TX	S	11/21/2006	6.500		1,800,000	29,250,000
1782508	GALVESTON	TX	S	01/22/2019	6.000	434,047	48,783	29,250,000
1790803	SANTA FE	NM		07/30/2018	5.000		639,175	43,500,000
1814902	SAN ANTONIO	TX		08/23/2017	5.000		66,863	21,800,000
1824101	BLAINE	MN		03/22/2016	4.500		487,799	41,140,000
1830401	PHOENIX	AZ	S	10/16/2017	4.250		398,176	26,200,000
1830801	GEORGETOWN	TX	S	10/26/2017	4.750		771,555	13,000,000
1831201	VALLEY PARK	MO	S	11/17/2017	4.750		1,275,344	9,300,000
1831301	LEANDER	TX	S	11/17/2017	4.750		816,415	13,020,000
1832301	WEST ALLIS	WI	S	02/06/2018	4.500		111,009	17,000,000
1832401	LOS ALTOS	CA	S	02/08/2018	4.250		1,197,243	31,450,000
318204	HOUSTON	TX		05/05/2016	6.750		2,368,499	73,575,000
322801	MCKINNEY	TX	S	05/03/2016	5.000		2,574,902	50,800,000
322901	MARIETTA	GA	S	05/05/2016	5.000		1,673,107	67,800,000
322902	MARIETTA	GA	S	11/10/2017	5.000		1	67,800,000
323001	MAUI	HI	S	06/03/2016	5.250		509,600	116,350,000
323301	LIVERMORE	CA	S	07/06/2016	4.900		4,917,580	74,180,000
323801	AUSTIN	TX	S	08/24/2016	5.000		217,392	45,000,000
323802	AUSTIN	TX	S	02/06/2018	5.500		2,083	58,000,000
324201	EDGERTON	KS	S	10/27/2016	5.000		391,978	36,700,000
324301	DENVER	CO		10/28/2016	5.000		657,482	80,100,000
324701	SALT LAKE CITY	UT		02/09/2017	4.750		5,196,255	57,000,000
325001	SPRING	TX		04/27/2017	5.500		2,861,178	139,000,000
325102	AUSTIN	TX		06/07/2017	7.000		107,853	16,200,000
325401	KAPOLEI	HI	S	07/27/2017	4.750		8,211,176	78,500,000
325501	PEARLAND	TX	S	07/27/2017	4.750		924,595	7,400,000
325601	VINEYARD	UT		08/01/2017	4.750		3,719,107	77,000,000
325701	HOUSTON	TX		09/13/2017	5.000		1,680,143	47,000,000
325901	AUSTIN	TX		10/10/2017	4.750		2,265,832	52,300,000
326002	FT MYERS	FL		10/15/2018	5.500		1,088,332	28,700,000
326101	SAN ANTONIO	TX		10/23/2017	5.000		406,824	20,220,000
326201	LAS VEGAS	NV		12/11/2017	4.750		5,724,364	67,900,000
326301	GONZALES	LA		12/14/2017	5.000		7,310,571	32,200,000
326401	BEAUMONT	CA		01/25/2018	4.750		1,182,397	22,780,000
326501	COLUMBUS	OH		04/02/2018	5.000		2,007,406	28,800,000
326601	SALT LAKE CITY	UT	S	05/25/2018	4.950		5,712,002	36,700,000
326701	DRAPER	UT		06/14/2018	5.000		2,885,285	19,400,000
326801	SAN ANTONIO	TX	S	06/19/2018	4.750		3,491,709	29,500,000
327001	LONE TREE	CO		10/09/2018	5.250		2,061,070	39,500,000
327201	SOUTH JORDAN	UT		11/15/2018	5.000		13,718,883	60,300,000
327402	CYPRESS	TX		11/28/2018	7.000		844,363	45,800,000
327501	RICHMOND	TX		12/04/2018	5.000		929,487	78,680,000
327801	Lehi	UT		03/15/2019	5.500	(425,000)		74,000,000
327601	Tucson	AZ	S	02/13/2019	5.000	(113,750)		21,800,000
327701	San Antonio	TX	S	02/27/2019	5.500	(339,000)		25,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						(443,703)	93,253,816	2,051,695,000
0899999. Total Mortgages in good standing						(443,703)	93,253,816	2,051,695,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
323903	CEDAR PARK	TX		08/25/2016	7.000		144,862	23,300,000
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other							144,862	23,300,000
3299999. Total - Mortgages in the process of foreclosure							144,862	23,300,000
3399999 - Totals						(443,703)	93,398,679	2,074,995,000

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1791601	GLENDALE HEIGHTS	IL		02/04/2010	03/29/2019	16,121,686							15,990,259	16,121,686			
1795501	PHOENIX	AZ		11/16/2010	01/02/2019	13,311,649		7,619			7,619		13,319,269	13,319,269			
1797901	ELK GROVE VILLAGE	IL		03/29/2011	03/29/2019	4,528,106		3,433			3,433		4,470,556	4,531,539			
1798001	SMITHFIELD	NC		04/13/2011	03/29/2019	20,538,490		14,893			14,893		20,358,742	20,553,384			
1799301	MURRELLS INLET	SC		07/21/2011	02/12/2019	2,765,951		4,000			4,000		2,745,827	2,769,951			
1799901	CHICAGO	IL		09/26/2011	03/29/2019	4,546,779		1,827			1,827		4,514,654	4,548,606			
1802501	KNOXVILLE	TN		01/25/2012	01/17/2019	8,217,079		555			555		8,195,836	8,217,634			
1808201	DALLAS	TX		02/19/2013	03/29/2019	9,252,547		11,112			11,112		9,195,443	9,263,660			
1816201	CINCINNATI	OH		09/29/2014	03/28/2019	6,056,361		32,817			32,817		6,045,941	6,089,178			
1816501	FORT LAUDERDALE	FL		10/23/2014	02/15/2019	3,208,919		7,959			7,959		3,200,901	3,216,878			
1817501	FINDLAY	OH		12/16/2014	01/31/2019	16,567,619		56,569			56,569		16,528,980	16,624,187			
1817701	COLUMBUS	OH		01/13/2015	02/04/2019	6,563,674		8,236			8,236		6,555,909	6,571,910			
1821701	DENVER	CO	S	09/22/2015	02/19/2019	12,521,349		17,390			17,390		12,487,859	12,538,739			
1824901	HOUSTON	TX		04/28/2016	02/05/2019	2,369,932		130,068			130,068		2,500,000	2,500,000			
1826501	KANSAS CITY	MO		11/16/2016	03/18/2019	34,727,993		209,640			209,640		34,812,182	34,937,633			
1829701	PASADENA	TX	S	07/30/2015	01/08/2019	16,593,706		178,057			178,057		16,740,803	16,771,763			
1833701	FORT WORTH	TX		05/24/2012	03/05/2019	13,451,868							13,416,040	13,451,868			
323401	KATY	TX		07/18/2016	02/15/2019	39,185,652		426,821			426,821		39,465,925	39,612,473			
324501	PEARLAND	TX	S	11/29/2016	02/13/2019	8,367,520		32,480			32,480		8,400,000	8,400,000			
0199999. Mortgages closed by repayment						238,896,882		1,143,476			1,143,476		238,945,127	240,040,357			
1763101	SAN ANTONIO	TX		03/03/1999		574,433		1,115			1,115		430,814	430,814			
1766601	SUMMERVILLE	SC		02/21/2002		1,930,243		332			332		149,902	149,902			
1768801	BATTLE CREEK	MI		05/12/2003		2,322,453		207			207		45,876	45,876			
1769501	FARMINGTON HILLS	MI		06/12/2003		2,830,843							26,138	26,138			
1770501	GREENVILLE	SC		10/30/2003		1,043,506		90			90		19,325	19,325			
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		5,153,808		4,975			4,975		34,558	34,558			
1775001	CHESTERFIELD	VA	S	12/01/2004		4,210,513							146,916	146,916			
1778401	ALLEN	TX		11/09/2005		249,566							29,639	29,639			
1778501	SANTA CLARITA	CA		11/09/2005		3,917,695		260			260		25,974	25,974			
1778701	DAYTON	OH		11/21/2005		3,101,992		332			332		21,678	21,678			
1779301	HURST	TX		01/17/2006		1,117,127		189			189		11,139	11,139			
1781001	ROCHESTER	MI		09/28/2006		3,294,435		2,131			2,131		69,216	69,216			
1781501	RIVERHEAD	NY		01/30/2006		3,308,123		11,459			11,459		46,905	46,905			
1782507	GALVESTON	TX	S	04/07/2016		3,632,696							89,170	89,170			
1788501	LEBANON	TN		06/11/2009		7,157,407							61,209	61,209			
1788901	HOUSTON	TX		06/29/2009		10,009,013							79,001	79,001			
1789301	HOUSTON	TX		08/20/2009		5,410,724		792			792		45,046	45,046			
1790101	HUNTERSVILLE	NC		10/26/2009		11,602,514		1,514			1,514		75,570	75,570			
1790801	SANTA FE	NM		11/19/2009		17,720,945							119,381	119,381			
1792301	HOFFMAN ESTATES	IL		05/13/2010		8,364,290		2,129			2,129		73,724	73,724			
1792401	CHATTANOOGA	TN		05/19/2010		12,328,510		900			900		97,964	97,964			
1792801	LAS VEGAS	NV		06/24/2010		3,616,407		1,372			1,372		25,777	25,777			
1794001	FARMINGTON HILLS	MI		08/12/2010		4,831,776		397			397		66,968	66,968			
1794701	NILES	MI		10/07/2010		8,533,966		627			627		68,941	68,941			
1795101	KAPAA	HI		10/28/2010		7,217,773		535			535		60,636	60,636			
1795301	SUMTER	SC		11/01/2010		728,700		373			373		90,441	90,441			
1795401	SUMTER	SC		11/01/2010		667,974		342			342		82,905	82,905			
1795801	TAYLORSVILLE	UT		12/02/2010		3,012,704		247			247		23,896	23,896			
1796201	HOUSTON	TX		12/14/2010		11,888,685		9,094			9,094		94,883	94,883			
1796601	GRETNA	LA		01/25/2011		13,280,907		3,920			3,920		109,163	109,163			
1796602	GRETNA	LA		01/25/2011		10,483,799		8,295			8,295		74,020	74,020			
1796801	LAS VEGAS	NV		02/01/2011		2,214,095		568			568		13,842	13,842			
1798801	FRIENDSWOOD	TX		06/15/2011		4,718,988		695			695		38,508	38,508			
1799201	MILWAUKEE	WI		07/19/2011		2,818,515		2,727			2,727		22,488	22,488			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		2,054,288		150			150		16,665	16,665			
1800101	MILLSBORO	DE		09/28/2011		7,944,000		614			614		75,058	75,058			
1801301	SEATAC	WA		08/18/2009		29,886,791		48,963			48,963		180,476	180,476			
1801601	RALEIGH	NC		11/17/2011		3,539,936		258			258		28,597	28,597			
1802801	SANDY	UT		02/21/2012		15,076,011		1,098			1,098		121,910	121,910			
1803001	CHICAGO	IL		02/28/2012		909,721		145			145		64,398	64,398			

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1803201	DALE CITY	VA		04/05/2012		2,925,472		285			285		118,628	118,628			
1803401	BLUE ASH	OH		05/02/2012		8,500,801		613			613		66,790	66,790			
1804501	NEW ALBANY	OH		07/24/2012		7,728,844		600			600		94,977	94,977			
1804601	BEAVERCREEK	OH		07/30/2012		10,775,895		3,872			3,872		83,459	83,459			
1804701	ROCK HILL	SC		07/30/2012		4,982,985		391			391		61,698	61,698			
1804901	JACKSON	MS		09/06/2012		4,949,088		354			354		37,794	37,794			
1805001	MONTGOMERY	AL		09/10/2012		5,561,257		397			397		42,469	42,469			
1805101	SAVANNAH	GA		09/10/2012		9,139,430		653			653		69,794	69,794			
1805801	PONTIAC	MI		10/18/2012		1,157,264		104			104		25,362	25,362			
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		3,453,956		207			207		100,532	100,532			
1806401	DALLAS	TX		11/01/2012		5,610,231		564			564		43,379	43,379			
1806601	ALPHARETTA	GA		11/13/2012		15,272,534		1,094			1,094		119,791	119,791			
1806701	KNOXVILLE	TN		11/14/2012		1,838,856		142			142		22,428	22,428			
1807101	CINCINNATI	OH		12/11/2012		9,581,667		740			740		118,153	118,153			
1807401	PEWAUKEE	WI		12/13/2012		12,333,738		2,456			2,456		94,751	94,751			
1807601	SHILOH	IL		01/08/2013		3,257,682		252			252		40,172	40,172			
1807801	FENTON	MO		01/15/2013		9,491,340		728			728		114,962	114,962			
1808001	EAGAN	MN		01/24/2013		8,707,672		617			617		64,650	64,650			
1808301	ROCHESTER HILLS	MI		02/26/2013		19,941,941		1,425			1,425		153,250	153,250			
1808401	PASADENA	TX	S	02/27/2013		7,238,513							59,484	59,484			
1808402	PASADENA	TX	S	07/24/2017		351,071		1,149			1,149		1,919	1,919			
1808801	SACRAMENTO	CA		04/10/2013		6,944,469		3,484			3,484		53,471	53,471			
1809001	MACOMB	MI		05/06/2013		5,188,417		393			393		61,429	61,429			
1809101	LAKE ORION	MI		05/06/2013		4,447,215		337			337		52,654	52,654			
1810101	DEKALB	IL		07/09/2013		4,501,669		1,466			1,466		25,340	25,340			
1810401	COLLEGE PARK	GA		07/18/2013		7,030,431		3,763			3,763		83,757	83,757			
1810501	LIMA	OH		07/25/2013		5,745,804		432			432		66,946	66,946			
1810701	FORT LAUDERDALE	FL		07/30/2013		4,298,033		244			244		86,127	86,127			
1811401	ALBUQUERQUE	NM		09/12/2013		2,032,776		152			152		23,405	23,405			
1811501	LAS VEGAS	NV		09/17/2013		7,876,032		556			556		60,935	60,935			
1811601	LOS ANGELES	CA		09/18/2013		8,739,895		3,320			3,320		81,144	81,144			
1812101	SUN CITY CENTER	FL		10/15/2013		2,384,698		897			897		27,505	27,505			
1812301	SOUTHFIELD	MI		10/24/2013		6,899,731		482			482		49,586	49,586			
1812401	WOODSTOCK	GA		10/29/2013		3,506,518		244			244		24,815	24,815			
1812501	SAN LUIS OBISPO	CA		11/04/2013		13,677,381		957			957		101,048	101,048			
1812601	LAS VEGAS	NV		11/06/2013		9,477,869		3,750			3,750		67,996	67,996			
1812901	SOUTH JORDAN	UT		11/22/2013		11,322,791		787			787		80,746	80,746			
1813201	KNOXVILLE	TN		12/06/2013		25,466,268		1,687			1,687		172,933	172,933			
1813202	KNOXVILLE	TN		12/06/2013		1,825,113							12,104	12,104			
1813401	FRESNO	CA		12/09/2013		5,256,090		1,541			1,541		20,282	20,282			
1813501	ALPHARETTA	GA		12/09/2013		3,204,482		222			222		22,700	22,700			
1813601	NOVI	MI		12/12/2013		5,129,848		364			364		44,009	44,009			
1813701	SAN FRANCISCO	CA		12/16/2013		5,696,857		395			395		40,355	40,355			
1814001	DELAWARE	OH		01/16/2014		5,302,354		579			579		99,020	99,020			
1814301	VALENCIA	CA		04/03/2014		9,987,530		3,797			3,797		71,534	71,534			
1814701	INDIANAPOLIS	IN		05/21/2014		5,492,208		376			376		37,633	37,633			
1814801	SALT LAKE CITY	UT		06/03/2014		6,115,372		402			402		42,880	42,880			
1815001	LOUISVILLE	KY		06/05/2014		5,863,715		621			621		103,328	103,328			
1815101	ST LOUIS	MO		06/10/2014		41,370,329		21,491			21,491		225,140	225,140			
1815201	MEMPHIS	TN		06/16/2014		2,814,416		307			307		36,455	36,455			
1815301	RICHMOND	TX		06/25/2014		4,124,937							54,780	54,780			
1815501	WASHINGTON	DC		06/27/2014		42,495,534		5,507			5,507		279,123	279,123			
1815701	ST LOUIS	IL		07/30/2014		7,886,421		789			789		71,109	71,109			
1815801	HOUSTON	TX		08/01/2014		6,634,685		445			445		43,360	43,360			
1816001	MADISON HEIGHTS	MI		09/15/2014		5,598,941		390			390		45,455	45,455			
1816301	CINCINNATI	OH		09/29/2014		10,185,698		4,870			4,870		72,716	72,716			
1816401	CHARLOTTE	NC		10/02/2014		10,435,812		711			711		71,322	71,322			
1816601	MIAMI	FL		11/19/2014		26,954,781		5,092			5,092		178,081	178,081			
1817001	OMAHA	NE		12/09/2014		6,587,024		449			449		46,942	46,942			
1817101	LOGAN CITY	UT		12/09/2014		17,230,071		1,146			1,146		116,346	116,346			

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1817201	ENGLEWOOD	CO		12/11/2014		11,913,944		1,732			1,732		86,856	86,856			
1817401	DULUTH	GA		12/16/2014		15,517,486		1,033			1,033		106,112	106,112			
1817601	FAIRVIEW	TN		12/08/2011		6,885,686		904			904		80,065	80,065			
1817901	KNOXVILLE	TN		01/29/2015		3,731,748		266			266		40,002	40,002			
1818001	TERRE HAUTE	IN		02/05/2015		3,077,201		369			369		15,034	15,034			
1818101	RIVERTON	UT		02/10/2015		4,832,582		468			468		35,256	35,256			
1818201	DALLAS	TX	S	02/12/2015		29,401,684		3,739			3,739		189,706	189,706			
1818301	HOUSTON	TX	S	02/24/2015		14,329,808		1,565			1,565		90,996	90,996			
1818302	HOUSTON	TX	S	02/24/2015		2,738,608							16,161	16,161			
1818303	HOUSTON	TX	S	04/13/2017		1,628,399		833			833		8,958	8,958			
1818401	NORTH LOGAN	UT		02/26/2015		4,151,985		278			278		28,355	28,355			
1818402	NORTH LOGAN	UT		05/12/2016		907,043		113			113		5,186	5,186			
1818501	RALEIGH	NC		03/16/2015		13,615,888		1,856			1,856		98,963	98,963			
1818601	LINTHICUM HEIGHTS	MD		04/01/2015		8,684,941		588			588		60,764	60,764			
1818901	FORT WORTH	TX		04/29/2015		7,359,345		498			498		51,490	51,490			
1819001	COLUMBUS	OH		11/08/2013		12,626,366		16,774			16,774		93,986	93,986			
1819002	COLUMBUS	OH		11/08/2013		664,948							21,946	21,946			
1819101	COLUMBUS	OH		11/08/2013		15,050,770		14,934			14,934		111,120	111,120			
1819102	COLUMBUS	OH		11/08/2013		734,891							24,257	24,257			
1819201	ALPHARETTA	GA		05/04/2015		2,999,070		2,013			2,013		29,674	29,674			
1819301	LIVERMORE	CA		05/21/2015		8,388,464		538			538		51,512	51,512			
1819401	THE WOODLANDS	TX		05/21/2015		2,635,238		186			186		27,340	27,340			
1819501	CONCORD	NC		05/26/2015		7,217,629		491			491		51,753	51,753			
1819601	BILLERICA	MA		06/11/2015		10,875,001		1,016			1,016		72,266	72,266			
1819701	SANDY SPRINGS	GA		06/11/2015		7,783,332		525			525		53,804	53,804			
1819801	HOUSTON	TX		06/18/2015		6,117,784		538			538		202,927	202,927			
1819901	AUSTIN	TX		06/19/2015		6,565,512		823			823		38,223	38,223			
1820001	CHARLESTON	IL		06/19/2015		4,042,476		285			285		43,269	43,269			
1820101	BOTHELL	WA		06/22/2015		3,971,852		269			269		38,985	38,985			
1820201	DALLAS	TX		06/24/2015		19,737,149		2,530			2,530		127,004	127,004			
1820301	DERBY	KS		06/24/2015		3,151,849		1,077			1,077		23,113	23,113			
1820501	DRAPER	UT		06/25/2015		21,026,157		2,776			2,776		144,591	144,591			
1820601	BAYTOWN	TX		07/15/2015		9,979,029		6,425			6,425		63,909	63,909			
1820701	PARAMOUNT	CA		07/29/2015		14,287,262		1,000			1,000		148,458	148,458			
1820901	WALDORF	MD		08/17/2015		4,318,149		291			291		30,896	30,896			
1821201	PHOENIX	AZ		09/01/2015		30,917,846		27,378			27,378		196,281	196,281			
1821301	HOUSTON	TX		09/01/2015		58,291,475		7,492			7,492		352,570	352,570			
1821401	TALLAHASSEE	FL		09/02/2015		4,069,552		201			201		65,663	65,663			
1821801	BROOKPARK	OH		09/30/2015		9,060,103		1,732			1,732		53,653	53,653			
1821901	HOUSTON	TX		09/30/2015		6,408,132		477			477		38,019	38,019			
1822001	COLLEGE PARK	GA		09/30/2015		13,419,928		999			999		79,620	79,620			
1822101	COPPELL	TX		09/30/2015		11,724,840		2,241			2,241		69,433	69,433			
1822201	PHOENIX	AZ	S	10/01/2015		15,192,700		9,599			9,599		96,301	96,301			
1822501	GLENDALE	CA		10/19/2015		23,336,633		1,377			1,377		141,956	141,956			
1822601	CINCINNATI	OH		10/23/2015		6,707,301		449			449		29,831	29,831			
1822701	COLUMBUS	OH		08/29/2013		27,454,244							182,131	182,131			
1822702	COLUMBUS	OH		08/29/2013		3,737,377							19,310	19,310			
1822901	TINLEY PARK	IL		10/28/2015		4,280,934		396			396		26,908	26,908			
1823001	HOUSTON	TX	S	11/18/2015		8,529,540		789			789		55,094	55,094			
1823101	AGOURA HILLS	CA		12/01/2015		15,097,238		1,431			1,431		103,882	103,882			
1823201	DALLAS	TX		12/07/2015		11,147,892		598			598		73,622	73,622			
1823301	TEMESCAL VALLEY	CA		01/13/2016		32,485,995		33,306			33,306		171,532	171,532			
1823401	KOLOA	HI		01/14/2016		36,243,854		5,616			5,616		212,783	212,783			
1823501	LOUISVILLE	KY		01/28/2016		6,133,783		406			406		55,387	55,387			
1823601	ENGLEWOOD	CO		01/28/2016		32,303,789		4,268			4,268		191,994	191,994			
1823801	PLAINFIELDS	IN		03/08/2016		24,581,540		1,547			1,547		142,733	142,733			
1823901	LOS ANGELES	CA		03/15/2016		18,687,072		1,174			1,174		106,606	106,606			
1824001	LOS ANGELES	CA		03/15/2016		32,456,493		2,039			2,039		185,159	185,159			
1824101	BLAINE	MN		03/22/2016		31,820,867		34,092			34,092		192,878	192,878			
1824201	DETROIT	MI		04/11/2016		7,012,632		926			926		46,037	46,037			

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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1824301	DEERFIELD	FL		04/12/2016		2,337,423		309			309		15,346	15,346			
1824401	DALLAS	TX		04/14/2016		23,597,727		1,487			1,487		137,024	137,024			
1824501	LOS ANGELES	CA		04/14/2016		32,471,627		4,077			4,077		178,082	178,082			
1824601	LOS ANGELES	CA		04/14/2016		17,711,797		2,224			2,224		97,136	97,136			
1824701	PALM BEACH GARDENS	FL		04/20/2016		7,352,890		4,599			4,599		44,939	44,939			
1824801	MINNEAPOLIS	MN		04/27/2016		4,928,876		325			325		32,105	32,105			
1825101	LOS ANGELES	CA		06/14/2016		63,570,677		31,961			31,961		311,190	311,190			
1825301	SACRAMENTO	CA		07/21/2016		18,094,098		18,558			18,558		116,672	116,672			
1825401	CINCINNATI	OH		08/03/2016		39,308,295		2,454			2,454		218,071	218,071			
1825701	CARLSBAD	CA		08/25/2016		10,320,153		674			674		65,666	65,666			
1825801	OGDEN	UT		08/29/2016		9,827,151		611			611		54,518	54,518			
1825901	MILWAUKEE	WI		09/15/2016		13,045,592		852			852		82,526	82,526			
1826001	SAN JOSE	CA	S	09/26/2016		18,999,673		14,174			14,174		105,501	105,501			
1826101	BEDFORD	TX		09/29/2016		30,078,216		14,833			14,833		157,100	157,100			
1826201	LEXINGTON	KY		10/11/2016		13,724,413		3,564			3,564		92,256	92,256			
1826601	MANDEVILLE	LA		11/17/2016		12,645,894		9,509			9,509		72,057	72,057			
1826701	FORT WORTH	TX		11/17/2016		12,527,910		815			815		78,337	78,337			
1826801	LAGUNA BEACH	CA		12/06/2016		10,148,760		645			645		59,233	59,233			
1827001	BROOKFIELD	WI		12/13/2016		9,790,159		1,255			1,255		60,833	60,833			
1827301	NAPERVILLE	IL		12/16/2016		23,797,174		3,100			3,100		150,741	150,741			
1827401	DRAPER	UT		12/16/2016		23,674,704		2,947			2,947		86,129	86,129			
1827901	SAN ANTONIO	TX		04/26/2017		4,176,281		5,231			5,231		2,535,000	2,535,000			
1828401	COLUMBIA	SC		05/23/2017		10,619,683		688			688		61,997	61,997			
1828501	GILBERT	AZ		05/24/2017		14,003,837		2,598			2,598		84,752	84,752			
1828701	PHOENIX	AZ		06/09/2017		8,779,578		5,207			5,207		52,173	52,173			
1828901	BIRMINGHAM	MI		06/15/2017		20,328,135		875			875		114,782	114,782			
1829001	LINONIA	MI		06/20/2017		4,334,666		563			563		16,875	16,875			
1829101	SUFFOLK	VA		06/23/2017		26,604,067		2,455			2,455		154,382	154,382			
1829201	SCOTTSDALE	AZ		06/29/2017		58,003,472		3,750			3,750		342,475	342,475			
1829301	HAYWARD	CA		07/06/2017		4,226,399		2,750			2,750		25,863	25,863			
1829801	WOODLAND HILLS	CA		07/13/2017		16,193,915		4,209			4,209		93,812	93,812			
1830001	FLORHAM PARK	NJ		08/23/2017		14,426,714		9,375			9,375		89,320	89,320			
1830101	KNOXVILLE	TN		08/30/2017		6,650,891		428			428		38,152	38,152			
1830201	NAPERVILLE	IL	S	08/30/2017		20,656,314		13,437			13,437		132,316	132,316			
1831001	RINCON	GA		11/14/2017		6,346,435		406			406		35,777	35,777			
1831101	FARMINGTON HILLS	MI		11/16/2017		6,735,154		875			875		36,975	36,975			
1831401	HUTCHINS	TX		11/21/2017		23,306,326		4,500			4,500		136,692	136,692			
1831501	HOUSTON	TX		12/04/2017		48,894,199		25,500			25,500		473,465	473,465			
1832001	NORTH SALT LAKE	UT		12/19/2017		7,057,525		451			451		39,555	39,555			
1832101	SAN DIEGO	CA		01/17/2018		4,160,021		398			398		23,208	23,208			
1832601	SPRING	TX		10/16/2014		13,618,672							69,647	69,647			
1832701	SPRING	TX		10/16/2014		17,565,942							88,754	88,754			
1832801	NEW YORK	NY		03/06/2018		20,831,974		2,650			2,650		123,153	123,153			
1832901	SOUTH JORDAN	UT		03/20/2018		40,228,566		5,138			5,138		222,129	222,129			
1833101	AMERICAN CANYON	CA		07/26/2016		27,214,803							140,934	140,934			
1833501	SANTA MONICA	CA		05/10/2018		5,345,005		5,500			5,500		28,526	28,526			
1833901	SANTA MONICA	CA		07/17/2018		9,744,483		10,000			10,000		52,375	52,375			
1834101	SOUTH ELGIN	IL		08/30/2018		30,353,452		30,941			30,941		1,186,579	1,186,579			
1834601	PLANO	TX	S	09/28/2018		7,697,000							343,756	343,756			
1834701	CINCINNATI	OH		10/15/2018		7,769,189		5,925			5,925		43,180	43,180			
317001	SOUTH PADRE ISLAND	TX	S	06/16/2011		17,129,719							339,045	339,045			
317002	SOUTH PADRE ISLAND	TX	S	12/17/2012		1,757,969							41,618	41,618			
318201	HOUSTON	TX		10/23/2012		24,296,453							119,248	119,248			
318204	HOUSTON	TX		05/05/2016		11,442,324							57,251	57,251			
318501	SAN ANTONIO	TX	S	12/13/2012		6,318,223							37,030	37,030			
320001	SCHAUMBURG	IL	S	05/15/2014		8,892,754							48,928	48,928			
320701	CIBOLO	TX	S	04/22/2015		4,756,166							18,004	18,004			
321401	DALLAS	TX	S	06/29/2015		22,189,952		21,839			21,839		120,512	120,512			
321701	CONROE	TX		08/28/2015		20,975,550		14,991			14,991		105,954	105,954			
322001	MURPHY	TX	S	10/22/2015		4,835,993		4,879			4,879		26,618	26,618			

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
322501	HONOLULU	HI		12/18/2015		46,827,066							263,372	263,372			
322601	LOS ANGELES	CA		03/24/2016		14,794,028							79,005	79,005			
323601	SOUTH JORDAN	UT		08/17/2016		34,000,000							59,257	59,257			
323901	CEDAR PARK	TX		08/25/2016		13,557,070							23,168	23,168			
324001	KANSAS CITY	MO		09/09/2016		7,132,629		221			221		35,405	35,405			
324101	HOUSTON	TX		10/18/2016		36,438,708							185,413	185,413			
324401	WILMER	TX	S	11/10/2016		13,312,310							69,880	69,880			
327501	RICHMOND	TX		12/04/2018		9,715,349		55,218			55,218		2,619,105	2,619,105			
327502	RICHMOND	TX		12/04/2018		6,818,693		3,936			3,936		347,006	347,006			
0299999. Mortgages with partial repayments						2,712,306,215		765,104			765,104		26,147,873	26,147,874			
1814501	STERLING	VA		04/16/2014	03/18/2019	7,363,444		21,349			21,349		6,281,624	7,384,794			
0499999. Mortgages transferred						7,363,444		21,349			21,349		6,281,624	7,384,794			
0599999 - Totals						2,958,566,541		1,929,929			1,929,929		271,374,624	273,573,025			

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 Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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
	LOC to ANTAC, Inc.	Galveston	TX	ANTAC, Inc.	12/17/2009	12/17/2009			9,700,000			
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX	07/01/2017	02/05/1998			150,000			
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017	07/01/2017			6,010,000			
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									15,860,000			XXX
	Historical Bldg - Kearns	Salt Lake City	UT	Kearns Building	01/01/1988				1,598,000			
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999				1,000,000			
1899999. Joint Venture Interests - Real Estate - Affiliated									2,598,000			XXX
	Equity Fund 7047 - Comvest Capital III	West Palm Beach	FL	Comvest Capital		04/10/2015			331,749		2,497,579	4.057
	Equity Fund 7048 - Pinnacle IV	Palo Alto	CA	Pinnacle		05/27/2015			2,182,219		1,656,645	22.497
	Equity Fund 7055 - Greystar	Charleston	SC	Greystar Equity Partners IX		04/26/2016			445,422		1,618,597	0.780
	Equity Fund 7059 - Arrowhead	Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017			23,067		4,298,703	1.691
	Equity Fund 7060 - Comvest Capital IV	West Palm Beach	FL	Comvest Capital		03/29/2018			6,327,896		5,376,228	2.645
	Equity Fund 7061 - Pinnacle V	Menlo Park	CA	Pinnacle		05/24/2018			2,250,000		6,740,625	28.125
	Equity Fund 7062 - Monroe PCF III	Chicago	IL	Monroe Capital Private Credit Fund II		05/31/2018			3,000,000		12,000,000	3.601
	Equity Fund 7071 - Metropolitan Partners V	New York	NY	Metropolitan Partner Fund V GP		12/13/2018			6,000,000		6,000,000	16.720
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V	Chicago	IL	Maranon Capital		01/18/2018		5,000,000			15,000,000	26.400
2199999. Joint Venture Interests - Other - Unaffiliated								5,000,000	20,560,353		55,188,377	XXX
4499999. Total - Unaffiliated								5,000,000	20,560,353		55,188,377	XXX
4599999. Total - Affiliated									18,458,000			XXX
4699999 - Totals								5,000,000	39,018,353		55,188,377	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
	IHOP Secured	Glendale	CA	IHOP	01/06/2005	03/31/2019	185,322							185,322	185,322				
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							185,322							185,322	185,322				
	LOC to ANTAC, Inc.	Galveston	TX	ANTAC, Inc.	12/17/2009	03/31/2019	47,400,000							47,400,000	47,400,000				
	LOC to American National Holdings, Inc.	Galveston	TX	ANH	02/05/1998	03/31/2019	5,917,808				5,917,808	5,917,808		5,917,808	5,917,808				
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX	07/01/2017	03/31/2019	150,023				23	23		150,023	150,023				
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017	03/31/2019	4,504,596				5,506	5,506		4,504,596	4,504,596				
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							57,972,427				5,923,337	5,923,337		57,972,427	57,972,427				
	Land - Proterra	Houston	TX	Parkside Capital	12/11/2006	03/31/2019	267,295							267,295	267,295				
	Land - Moody Rambin	Houston	TX	Parkside Capital Fund II	12/31/2014	03/31/2019	1,080,000							1,080,000	1,080,000				
1899999. Joint Venture Interests - Real Estate - Affiliated							1,347,295							1,347,295	1,347,295				
	Equity Fund 7059 - Arrowhead	Paramus	NJ	Return of Capital	06/28/2017	03/07/2019	14,347							14,347	14,347				
	Equity Fund 7060 - Comvest Capital IV	West Palm Beach	FL	Return of Capital	03/29/2018	03/28/2019	1,527,083							1,527,083	1,527,083				

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 Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2199999. Joint Venture Interests - Other - Unaffiliated							1,541,430							1,541,430	1,541,430				
55550A-PA-7	Anadarko Petroleum Corporation	Woodlands	TX	Option 100	12/27/2016	03/31/2019	272,870							272,870	272,870				6,769
55550A-PC-3	Anadarko Petroleum Corporation	Woodlands	TX	Option 100	12/22/2015	03/31/2019	352,788							352,788	352,788				1,867
55550A-NA-9	Anadarko Petroleum Corporation	Woodlands	TX	Option 100	07/19/2016	03/31/2019	50,396							50,396	50,396				3,418
55550D-CS-6	Dallas County School	Dallas	TX	Option 100	08/13/2015	03/31/2019	73,950							73,950	73,950				832
4299999. Any Other Class of Assets - Unaffiliated							750,004							750,004	750,004				12,886
4499999. Total - Unaffiliated							2,476,756							2,476,756	2,476,756				12,886
4599999. Total - Affiliated							59,319,722				5,923,337	5,923,337		59,319,722	59,319,722				
4699999 - Totals							61,796,478				5,923,337	5,923,337		61,796,478	61,796,478				12,886

STATEMENT AS OF MARCH 31, 2019 OF THE American National Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/ Market Indicator (a)
956553-B8-3	West Virginia St GO 5.000% 12/01/36		03/27/2019	Citigroup Global Markets Inc		4,804,080	4,000,000	65,556	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,804,080	4,000,000	65,556	XXX
022447-P2-6	Alvin TX ISD GO 4.000% 02/15/37		03/15/2019	Hilltop Securities Inc.		2,395,269	2,220,000	247	1
052430-QP-3	Austin TX Indep Sch Dist 4.000% 08/01/39		03/21/2019	FTN Financial		5,422,523	5,010,000		1
090874-NJ-3	Birdville TX Indep Sch Dist GO 4.000% 02/15/39		03/21/2019	Hilltop Securities Inc.		2,159,840	2,000,000	10,667	1
25476F-XR-4	District of Columbia GO 5.000% 10/15/38		03/28/2019	J.P. Morgan		6,064,050	5,000,000	27,778	1
403755-V6-5	Gwinnett Cnty GA School Dist GO 5.000% 02/01/38		03/27/2019	Hilltop Securities Inc.		1,802,022	1,475,000	6,760	1
414005-XU-7	Harris Cnty TX GO 5.000% 10/01/37		03/27/2019	Hilltop Securities Inc.		1,779,405	1,500,000	37,083	1
717095-7F-4	Pflugerville TX ISD GO 5.000% 02/15/39		03/27/2019	FTN Financial		1,151,190	1,000,000		1
717095-7F-4	Pflugerville TX ISD GO 5.000% 02/15/39		03/28/2019	Citigroup Global Markets Inc		1,156,610	1,000,000		1
717095-7F-4	Pflugerville TX ISD GO 5.000% 02/15/39		03/28/2019	Citigroup Global Markets Inc		2,313,220	2,000,000		1
89453P-J3-4	Travis Cnty TX GO 5.000% 03/01/39		03/29/2019	FTN Financial		7,226,040	6,000,000		1
929831-PJ-8	Waco TX GO 4.000% 02/01/33		03/20/2019	Hilltop Securities Inc.		3,300,008	3,015,000		1
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						34,770,177	30,220,000	82,535	XXX
74444K-AL-8	Public Fin Auth WI Healthcare Rev 3.750% 02/01/22		02/08/2019	Oppenheimer & Co., Inc.		2,250,000	2,250,000		1FE
915217-WM-1	Univ of Virginia VA Univ Reven Rev 5.000% 04/01/38		03/27/2019	Stifel, Nicolaus & Co		5,739,415	4,820,000	119,161	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						7,989,415	7,070,000	119,161	XXX
00108W-AH-3	AEP Texas Inc Bd 3.950% 06/01/28		01/17/2019	Tax Free Exchange		4,979,487	5,000,000	29,076	1FE
00287Y-AV-1	Abbvie Inc Bd 4.300% 05/14/36		03/06/2019	Citigroup Global Markets Inc		2,338,643	2,555,000	34,791	2FE
054561-AJ-4	AXA Equitable Holdings I 4.350% 04/20/28		01/16/2019	Tax Free Exchange		9,552,063	10,000,000	112,375	2FE
12503M-AA-6	Cboe Global Market Inc Bd 3.650% 01/12/27		01/08/2019	Hilltop Securities Inc.		4,881,100	5,000,000	90,236	1FE
126650-CY-4	CVS Health Corp Bd 4.780% 03/25/38		03/07/2019	Citigroup Global Markets Inc		4,848,500	5,000,000	110,206	2FE
126650-CY-4	CVS Health Corp Bd 4.780% 03/25/38		03/18/2019	Oppenheimer & Co., Inc.		4,885,800	5,000,000	116,181	2FE
12805P-AJ-5	CAL Funding LTD 18-2A 4.340% 09/25/43		02/27/2019	Hilltop Securities Inc.		3,414,437	3,354,167	2,426	1FE
17298C-GQ-5	Citigroup Inc Bd 0.000% 01/30/34		01/25/2019	FTN Financial		10,000,000	10,000,000		2
17326Y-CZ-7	Citigroup Global Markets Step up 0.000% 03/20/31		03/18/2019	BOSC Inc.		4,997,500	5,000,000		2
17326Y-L7-9	Citigroup Global Markets Bd 4.000% 02/08/29		02/06/2019	BOSC Inc.		5,000,000	5,000,000		2
17326Y-SU-1	Citigroup Global Markets Bd 4.000% 08/28/27		02/26/2019	Hilltop Securities Inc.		5,000,000	5,000,000		2
19828J-AA-6	Columbia Property Trust Bd 4.150% 04/01/25		01/10/2019	Raymond James & Assoc.		4,870,350	5,000,000	59,368	2FE
219350-AH-8	Corning Inc Bd 6.850% 03/01/29		01/18/2019	Hilltop Securities Inc.		5,796,300	5,000,000	135,097	2FE
22552F-2M-3	Credit Suisse AG London Step up 0.000% 03/14/29		03/12/2019	Hilltop Securities Inc.		10,000,000	10,000,000		1
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		01/30/2019	Oppenheimer & Co., Inc.		1,588,233	1,611,111	1,902	1FE
23355L-AD-8	DXC Technology Co Bd 4.750% 04/15/27		01/14/2019	Morgan Stanley Dean Witter		1,945,600	2,000,000	24,014	2FE
254687-CY-0	Walt Disney Co (The) 144A 3.700% 09/15/24		03/15/2019	Tax Free Exchange		10,005,291	10,000,000		1FE
26078J-AE-0	Dowdupont Inc Bd 5.319% 11/15/38		02/20/2019	Oppenheimer & Co., Inc.		5,369,600	5,000,000	62,055	2FE
26882P-BE-1	ERAC USA Finance Co 144A 7.000% 10/15/37		03/21/2019	Citigroup Global Markets Inc		6,290,450	5,000,000	155,556	2FE
269246-BS-2	E*Trade Financial Corp Bd 4.500% 06/20/28		01/07/2019	BOSC Inc.		4,941,450	5,000,000	11,875	2FE
278265-AE-3	Eaton Vance Corp Bd 3.500% 04/06/27		01/07/2019	Raymond James & Assoc.		1,219,479	1,270,000	11,483	1FE
370334-CH-5	General Mills Inc Bd 4.550% 04/17/38		02/26/2019	Oppenheimer & Co., Inc.		4,751,200	5,000,000	82,785	2FE
370334-CH-5	General Mills Inc Bd 4.550% 04/17/38		03/19/2019	Citigroup Global Markets Inc		4,713,739	4,926,000	95,879	2FE
40573L-AS-5	Cigna Corp 144A 4.375% 10/15/28		03/07/2019	Wells Fargo Advisors		1,798,958	1,768,000	37,386	2FE
443510-AJ-1	Hubbell Inc Bd 3.500% 02/15/28		01/18/2019	Cantor Fitzgerald & Co.		3,062,211	3,285,000	50,461	2FE
460690-BH-2	Interpublic Group Cos Bd 4.000% 03/15/22		01/08/2019	Stifel, Nicolaus & Co		7,574,621	7,575,000	96,792	2FE
48249D-AA-9	KKR Group Fin Co 144A 5.500% 02/01/43		03/01/2019	Hilltop Securities Inc.		4,473,108	4,340,000	22,544	1FE
52107Q-AK-1	Lazard Group LLC Bd 4.375% 03/11/29		03/07/2019	RBC Capital Markets		4,975,600	5,000,000		2FE
524660-AZ-0	Leggett & Platt Inc Bd 4.400% 03/15/29		03/08/2019	J.P. Morgan		4,979,900	5,000,000	3,056	2FE
565122-AE-8	Keurig Dr Pepper Inc 144A 4.985% 05/25/38		03/05/2019	Oppenheimer & Co., Inc.		1,664,691	1,700,000	24,011	2FE
571748-BG-6	Marsh and McLennan Cos Bd 4.375% 03/15/29		01/14/2019	Morgan Stanley Dean Witter		5,038,150	5,000,000	608	1FE
582839-AF-3	Mead Johnson Nutrition Bd 5.900% 11/01/39		02/26/2019	Oppenheimer & Co., Inc.		6,072,600	5,000,000	95,875	1FE
64128X-AG-5	Neuberger Berman Grp Fin 144A 4.500% 03/15/27		03/18/2019	J.P. Morgan		5,048,700	5,000,000	3,125	2FE
694606-AA-2	Pacific Life Insurance Co Bd 7.900% 12/30/23		01/23/2019	Stifel, Nicolaus & Co		5,819,100	5,000,000	27,431	1
74267C-AC-0	Proassurance Corp Bd 5.300% 11/15/23		02/12/2019	Hilltop Securities Inc.		2,736,188	2,600,000	34,067	2FE
862121-AB-6	Store Capital Corp Bd 4.625% 03/15/29		03/01/2019	Wells Fargo Advisors		4,028,862	4,065,000	3,656	2FE
889184-AD-9	Toledo Hospital Bd 5.750% 11/15/38		02/13/2019	Cantor Fitzgerald & Co.		5,363,400	5,000,000	87,847	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		02/15/2018	Hilltop Securities Inc.			29,330		1FE
92343V-AP-9	Verizon Communications Inc Bd 6.900% 04/15/38		03/05/2019	Wells Fargo Advisors		4,955,240	4,000,000	108,867	2FE
928668-AU-6	Volkswagen Group America 144A 4.750% 11/13/28		03/20/2019	Stifel, Nicolaus & Co		7,000,000	7,000,000	119,146	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/ Market Indicator (a)
000000-00-0	Crestline Direct Finance LP Note-American Physician Partne 7.000% 12/21/21		01/07/2019	Crestline Direct Finance		2,576,066	2,615,296		5
000000-00-0	Crestline Direct Finance LP Note-American Physician Partne 7.123% 12/21/21		01/07/2019	Crestline Direct Finance		153,150	155,483		5
000000-00-0	Crestline Direct Finance LP Note- American Physican Partne 7.000% 12/21/21		01/07/2019	Crestline Direct Finance		25,525	25,914		5
000000-00-0	Crestline Direct Finance LP Note- Purchasing Power LLC 8.000% 02/06/24		02/06/2019	Crestline Direct Finance		1,302,170	1,322,000		5
000000-00-0	Crestline Direct Finance LP Note-US Hospitality Publishers 10.123% 12/15/22		03/04/2019	Crestline Direct Finance		823,200	840,000		5
000000-00-0	Crestline Direct Finance LP Note-Nationwide Energy Partner 8.000% 03/07/24		03/07/2019	Crestline Direct Finance		1,832,469	1,850,979		5
064159-NF-9	Bank of Nova Scotia Bd 4.000% 01/31/31	A	01/29/2019	Hilltop Securities Inc.		10,000,000	10,000,000		1
11271L-AD-4	Brookfield Finance Inc Bd 4.850% 03/29/29	A	01/28/2019	Oppenheimer & Co., Inc.		4,980,300	5,000,000	674	2FE
136385-AL-5	Canadian Natural Resources Ltd Bd 6.250% 03/15/38	A	02/12/2019	Citigroup Global Markets Inc		3,782,068	3,275,000	84,718	2FE
06747M-EC-6	Barclays Bank Plc Bd 0.000% 02/19/29	D	02/14/2019	BOSC Inc.		9,995,000	10,000,000		1
233835-AQ-0	Daimlerchrysler NA Holdings Bd 8.500% 01/18/31	D	02/12/2019	BOSC Inc.		6,896,450	5,000,000	30,694	1FE
30217A-AB-9	Experian Finance PLC 144A 4.250% 02/01/29	D	02/04/2019	Oppenheimer & Co., Inc.		4,025,520	4,000,000	2,833	2FE
89236T-EE-1	Toyota Motor Credit Corp Step up 2.750% 11/29/32	D	03/26/2019	Hilltop Securities Inc.		4,956,751	5,000,000	45,449	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						247,329,220	241,163,280	2,014,545	XXX
8399997. Total - Bonds - Part 3						294,892,892	282,453,280	2,281,797	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						294,892,892	282,453,280	2,281,797	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
000000-00-0	Federal Home Loan Bank Capital stock		03/27/2019	Stock Dividend	416.000				L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						294,892,892	XXX	2,281,797	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		01/25/2019	Paydown		3,927	3,927	4,305	4,213		(285)		(285)		3,927				15	09/25/2036	1FE
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		02/25/2019	Paydown		3,942	3,942	4,322	4,229		(286)		(286)		3,942				30	09/25/2036	1FE
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		03/25/2019	Paydown		3,957	3,957	4,338	4,245		(288)		(288)		3,957				45	09/25/2036	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		12/01/2018	Paydown		2,251	2,251	2,403	2,309		(57)		(57)		2,251				8	08/01/2022	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		02/01/2019	Paydown		2,148	2,148	2,293	2,202		(54)		(54)		2,148				15	08/01/2022	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		03/01/2019	Paydown		2,525	2,525	2,695	2,589		(64)		(64)		2,525				25	08/01/2022	1FE
0599999. Subtotal - Bonds - U.S. Governments						18,750	18,750	20,356	19,787		(1,034)		(1,034)		18,750				138	XXX	XXX
452152-BH-3	Illinois St Build America Bond GO 5.363% 02/01/19		02/01/2019	Maturity		3,000,000	3,000,000	3,039,000	3,000,446		(446)		(446)		3,000,000				80,445	02/01/2019	2FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	3,039,000	3,000,446		(446)		(446)		3,000,000				80,445	XXX	XXX
489645-PG-0	Kennett PA Cons Sch Dist GO 5.280% 02/15/23		02/15/2019	Call 100.0000		4,240,000	4,240,000	4,234,954	4,237,865		56		56		4,237,921		2,079	2,079	111,936	02/15/2023	1FE
489645-PH-8	Kennett PA Cons Sch Dist GO 5.430% 02/15/24		02/15/2019	Call 100.0000		1,927,500	1,927,500	1,925,110	1,926,329		24		24		1,926,353		1,147	1,147	52,332	02/15/2024	1FE
645020-ZW-1	New Haven CT Ser A-2 GO 5.625% 02/01/19		02/01/2019	Maturity		1,285,000	1,285,000	1,310,700	1,285,295		(295)		(295)		1,285,000				36,141	02/01/2019	2FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,452,500	7,452,500	7,470,764	7,449,489		(215)		(215)		7,449,274		3,226	3,226	200,409	XXX	XXX
097077-HV-6	Boerne TX Util Sys Rev 4.000% 03/01/22		03/01/2019	Call 100.0000		310,000	310,000	316,519	310,152		(152)		(152)		310,000				6,200	03/01/2022	1FE
097077-HW-4	Boerne TX Util Sys Rev 4.000% 03/01/23		03/01/2019	Call 100.0000		730,000	730,000	737,614	730,178		(178)		(178)		730,000				14,600	03/01/2023	1FE
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		01/01/2019	Paydown		428	428	401	420		7		7		428				3	10/25/2020	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		02/01/2019	Paydown		430	430	404	423		7		7		430				6	10/25/2020	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		03/01/2019	Paydown		407	407	382	400		7		7		407				9	10/25/2020	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		01/01/2019	Paydown		76,540	76,540	73,777	74,085		2,455		2,455		76,540				255	01/15/2039	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		02/01/2019	Paydown		80,988	80,988	78,063	78,390		2,598		2,598		80,988				540	01/15/2039	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		03/01/2019	Paydown		108,051	108,051	104,150	104,585		3,466		3,466		108,051				1,081	01/15/2039	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		01/01/2019	Paydown		226,113	226,113	206,045	214,201		11,912		11,912		226,113				660	12/15/2025	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		02/01/2019	Paydown		215,028	215,028	195,944	203,700		11,328		11,328		215,028				1,254	12/15/2025	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		03/01/2019	Paydown		186,189	186,189	169,665	176,380		9,809		9,809		186,189				1,629	12/15/2025	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		01/01/2019	Paydown		164,926	164,926	150,399	156,518		8,408		8,408		164,926				481	01/15/2026	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		02/01/2019	Paydown		145,388	145,388	132,582	137,977		7,412		7,412		145,388				848	01/15/2026	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		03/01/2019	Paydown		168,028	168,028	153,227	159,462		8,566		8,566		168,028				1,470	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		01/01/2019	Paydown		148,563	148,563	137,513	142,022		6,541		6,541		148,563				433	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		02/01/2019	Paydown		151,119	151,119	139,880	144,466		6,653		6,653		151,119				882	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		03/01/2019	Paydown		156,376	156,376	144,745	149,491		6,885		6,885		156,376				1,368	01/15/2026	1
3137A5-NZ-3	FHR 3795 VB (15) 4.000% 07/15/29		01/01/2019	Paydown		148,729	148,729	142,129	143,861		4,868		4,868		148,729				496	07/15/2029	1
3137A5-NZ-3	FHR 3795 VB (15) 4.000% 07/15/29		02/01/2019	Paydown		164,438	164,438	157,141	159,056		5,382		5,382		164,438				1,096	07/15/2029	1
3137A5-NZ-3	FHR 3795 VB (15) 4.000% 07/15/29		03/01/2019	Paydown		187,591	187,591	179,266	181,451		6,140		6,140		187,591				1,876	07/15/2029	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		01/01/2019	Paydown		21,204	21,204	19,293	20,087		1,118		1,118		21,204				62	02/15/2026	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		02/01/2019	Paydown		32,465	32,465	29,538	30,753		1,711		1,711		32,465				189	02/15/2026	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		03/01/2019	Paydown		21,818	21,818	19,851	20,668		1,150		1,150		21,818				191	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		01/01/2019	Paydown		172,546	172,546	154,417	161,911		10,635		10,635		172,546				503	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		02/01/2019	Paydown		264,171	264,171	236,416	247,889		16,282		16,282		264,171				1,541	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		03/01/2019	Paydown		177,535	177,535	158,882	166,592		10,943		10,943		177,535				1,553	02/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		01/01/2019	Paydown		242,926	242,926	224,668	232,290		10,635		10,635		242,926				709	03/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		02/01/2019	Paydown		272,346	272,346	251,878	260,423		11,923		11,923		272,346				1,589	03/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		03/01/2019	Paydown		185,707	185,707	171,750	177,576		8,130		8,130		185,707				1,625	03/15/2026	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		01/01/2019	Paydown		6,788	6,788	6,978	6,964		(177)		(177)		6,788				20	08/15/2038	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		02/01/2019	Paydown		6,318	6,318	6,496	6,482		(164)		(164)		6,318				37	08/15/2038	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		03/01/2019	Paydown		6,636	6,636	6,823	6,809		(173)		(173)		6,636				58	08/15/2038	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		01/01/2019	Paydown		42,123	42,123	40,790	40,950		1,172		1,172		42,123				140	11/15/2039	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		02/01/2019	Paydown		21,267	21,267	20,594	20,675		592		592		21,267				142	11/15/2039	1

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	For-eign	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 (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		03/01/2019	Paydown		31,244	31,244	30,255	30,374		869		869		31,244				312	11/15/2039	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		01/01/2019	Paydown		33,193	33,193	32,752	33,034		159		159		33,193				166	08/15/2022	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		02/01/2019	Paydown		26,297	26,297	25,948	26,171		126		126		26,297				263	08/15/2022	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		03/01/2019	Paydown		32,453	32,453	32,022	32,297		155		155		32,453				487	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		01/01/2019	Paydown		23,621	23,621	23,421	23,534		87		87		23,621				118	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		02/01/2019	Paydown		23,741	23,741	23,541	23,654		87		87		23,741				237	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		03/01/2019	Paydown		24,391	24,391	24,185	24,301		90		90		24,391				366	08/15/2022	1
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		01/01/2019	Paydown		8,166	8,166	8,238	8,170		(4)		(4)		8,166				37	02/15/2023	1
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		02/01/2019	Paydown		6,737	6,737	6,797	6,740		(3)		(3)		6,737				62	02/15/2023	1
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		03/01/2019	Paydown		6,682	6,682	6,742	6,686		(3)		(3)		6,682				92	02/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		01/01/2019	Paydown		24,650	24,650	24,958	24,690		(41)		(41)		24,650				103	06/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		02/01/2019	Paydown		25,885	25,885	26,208	25,927		(43)		(43)		25,885				216	06/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		03/01/2019	Paydown		37,211	37,211	37,676	37,272		(61)		(61)		37,211				465	06/15/2023	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		01/01/2019	Paydown		15,950	15,950	15,895	15,912		39		39		15,950				70	06/15/2021	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		02/01/2019	Paydown		18,525	18,525	18,462	18,480		45		45		18,525				162	06/15/2021	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		03/01/2019	Paydown		21,023	21,023	20,950	20,972		51		51		21,023				276	06/15/2021	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		01/01/2019	Paydown		155	155	151	152		3		3		155				1	06/25/2037	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		02/01/2019	Paydown		891	891	865	871		20		20		891				8	06/25/2037	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		03/01/2019	Paydown		148	148	144	145		3		3		148				2	06/25/2037	1
31397Q-F8-6	FNMA 2011-18 VB (24) 4.000% 11/25/27		01/01/2019	Paydown		61,514	61,514	61,514	61,514						61,514				205	11/25/2027	1
31397Q-F8-6	FNMA 2011-18 VB (24) 4.000% 11/25/27		02/01/2019	Paydown		147,655	147,655	147,655	147,655						147,655				984	11/25/2027	1
31397Q-F8-6	FNMA 2011-18 VB (24) 4.000% 11/25/27		03/01/2019	Paydown		148,876	148,876	148,876	148,876						148,876				1,489	11/25/2027	1
31397S-RW-6	FNMA 2011-24 (25) 3.000% 04/25/26		01/01/2019	Paydown		121,934	121,934	107,059	113,209		8,725		8,725		121,934				305	04/25/2026	1
31397S-RW-6	FNMA 2011-24 (25) 3.000% 04/25/26		02/01/2019	Paydown		96,269	96,269	84,525	89,380		6,888		6,888		96,269				481	04/25/2026	1
31397S-RW-6	FNMA 2011-24 (25) 3.000% 04/25/26		03/01/2019	Paydown		155,997	155,997	136,966	144,834		11,162		11,162		155,997				1,170	04/25/2026	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		01/01/2019	Paydown		121,598	121,598	115,779	118,357		3,241		3,241		121,598				405	03/25/2025	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		02/01/2019	Paydown		188,259	188,259	179,251	183,242		5,018		5,018		188,259				1,255	03/25/2025	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		03/01/2019	Paydown		91,958	91,958	87,557	89,507		2,451		2,451		91,958				920	03/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		01/01/2019	Paydown		39,060	39,060	39,047	39,007		53		53		39,060				130	10/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		02/01/2019	Paydown		43,403	43,403	43,388	43,344		59		59		43,403				289	10/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		03/01/2019	Paydown		37,646	37,646	37,632	37,595		51		51		37,646				376	10/25/2025	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		01/01/2019	Paydown		729,605	729,605	731,087	730,203		(598)		(598)		729,605				2,736	10/25/2028	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		02/01/2019	Paydown		685,521	685,521	686,913	686,083		(562)		(562)		685,521				5,141	10/25/2028	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		03/01/2019	Paydown		716,276	716,276	717,731	716,863		(587)		(587)		716,276				8,058	10/25/2028	1
31398P-W2-1	FNR 2010-39 LY (25) 5.000% 05/25/30		01/01/2019	Paydown		47,459	47,459	49,613	48,846		(1,387)		(1,387)		47,459				198	05/25/2030	1
31398P-W2-1	FNR 2010-39 LY (25) 5.000% 05/25/30		02/01/2019	Paydown		29,653	29,653	30,999	30,520		(867)		(867)		29,653				247	05/25/2030	1
31398P-W2-1	FNR 2010-39 LY (25) 5.000% 05/25/30		03/01/2019	Paydown		29,837	29,837	31,191	30,709		(872)		(872)		29,837				373	05/25/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		01/01/2019	Paydown		27,703	27,703	27,720	27,697		7		7		27,703				104	05/01/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		02/01/2019	Paydown		26,592	26,592	26,608	26,585		6		6		26,592				199	05/01/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		03/01/2019	Paydown		31,959	31,959	31,979	31,952		8		8		31,959				360	05/01/2030	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		01/01/2019	Paydown		51,154	51,154	53,536	52,915		(1,761)		(1,761)		51,154				213	03/20/2039	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		02/01/2019	Paydown		47,067	47,067	49,258	48,687		(1,620)		(1,620)		47,067				392	03/20/2039	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		03/01/2019	Paydown		48,656	48,656	50,922	50,331		(1,675)		(1,675)		48,656				608	03/20/2039	1
3199999. Subtotal - Bonds - U.S. Special Revenues						8,929,796	8,929,796	8,604,236	8,724,580		205,210		205,210		8,929,796				73,627	XXX	XXX
00108W-AG-5	AEP Texas Inc 144A 3.950% 06/01/28		01/17/2019	Tax Free Exchange		4,979,487	5,000,000	4,978,600	4,979,371		116		116		4,979,487				29,076	06/01/2028	1FE
054561-AG-0	AXA Equitable Holdings I 144A 4.350% 04/20/28		01/16/2019	Tax Free Exchange		9,552,063	10,000,000	9,545,920	9,549,666		2,398		2,398		9,552,063				112,375	04/20/2028	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		01/10/2019	Redemption 100.0000		27,295	27,295	29,070	28,961		(4)		(4)		28,957		(1,663)	(1,663)	107	01/10/2036	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		02/10/2019	Redemption 100.0000		27,402	27,402	29,184	29,074		(11)		(11)		29,063		(1,662)	(1,662)	215	01/10/2036	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		03/10/2019	Redemption 100.0000		27,510	27,510	29,300	29,189		(18)		(18)		29,171		(1,661)	(1,661)	324	01/10/2036	2FE
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		01/01/2019	Paydown		6,753	14,712	15,111	14,710						14,710		(7,957)	(7,957)	67	02/25/2020	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		02/01/2019	Paydown		8,104	8,284	8,508	8,282		(2)		(2)		8,280		(177)	(177)	76	02/25/2020	3FM
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		03/01/2019	Paydown		5,587	5,599	5,750	5,598		(3)		(3)		5,595		(8)	(8)	77	02/25/2020	3FM
12805P-AJ-5	CAL Funding LTD 18-2A 4.340% 09/25/43		01/25/2019	Paydown		20,833	20,833	20,865	20,865		(32)		(32)		20,833				75	09/25/2043	1FE
12805P-AJ-5	CAL Funding LTD 18-2A 4.340% 09/25/43		02/25/2019	Paydown		20,833	20,833	20,865	20,865		(32)		(32)		20,833				151	09/25/2043	1FE
12805P-AJ-5	CAL Funding LTD 18-2A 4.340% 09/25/43		03/25/2019	Paydown		50,000	50,000	50,556	20,865		(556)		(556)		50,000				332	09/25/2043	1FE
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		01/01/2019	Paydown		36	36	36	26	11			11		36					11/25/2021	1FM
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		02/01/2019	Paydown		1,319	1,319	1,306	928	383			383		1,311		8	8	12	11/25/2021	1FM
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		03/01/2019	Paydown		733	733	726	516	212			212		729		5	5	10	11/25/2021	1FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		01/01/2019	Paydown		45,652	53,192	50,333	50,878						50,878		(5,226)	(5,226)	244	11/25/2035	1FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		02/01/2019	Paydown		11,793	14,114	13,355	13,500		2		2		13,501		(1,708)	(1,708)	129	11/25/2035	1FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		03/01/2019	Paydown			6,168	5,836	5,900		1		1		5,901		(5,901)	(5,901)	85	11/25/2035	1FM
19260M-AA-4	Coinstar Funding, LLC 17-1A 5.216% 04/25/47		01/25/2019	Paydown		36,563	36,563	37,872	37,624		(1,062)		(1,062)		36,563				477	04/25/2047	2FE
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		02/18/2019	Paydown		27,778	27,778	27,383			394		394		27,778				76	11/18/2029	
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		03/18/2019	Paydown		27,778	27,778	27,383			394		394		27,778				151	11/18/2029	
25389J-AH-9	Digital Realty Trust LP Sr Nt 5.875% 02/01/20		02/19/2019	Call 102.0310		21,074,503	20,655,000	21,566,093	20,785,557		(15,668)		(15,668)		20,769,889		(114,889)	(114,889)	1,086,918	02/01/2020	2FE
26483E-AG-5	Dun & Bradstreet Corp Bd 4.375% 12/01/22		03/10/2019	Call 105.8897		10,588,970	10,000,000	9,910,400	9,958,053		1,894		1,894		9,959,947		40,053	40,053	716,158	12/01/2022	3FE
278058-DH-2	Eaton Corp Bd 6.950% 03/20/19		03/20/2019	Maturity		10,000,000	10,000,000	9,949,400	9,998,494		1,506		1,506		10,000,000				347,500	03/20/2019	2FE
28932M-AA-3	Elm Rd Generating Station 144A 5.209% 02/11/30		02/11/2019	Redemption 100.0000		208,235	208,235	208,235	208,235						208,235				5,423	02/11/2030	1FE
31331F-AY-7	Federal Express Corp ABS 6.845% 01/15/19		01/15/2019	Paydown		787,141	787,141	870,074	787,628		(488)		(488)		787,141				26,940	01/15/2019	2FE
3133EJ-4C-0	Federal Farm Credit Bank Bd 4.000% 12/27/28		03/27/2019	Redemption 100.0000		18,339,000	18,339,000	18,339,000	18,339,000						18,339,000				183,390	12/27/2028	1
36158F-AB-6	Swiss Re Solutions Nt 6.450% 03/01/19		03/01/2019	Maturity		5,000,000	5,000,000	4,830,100	4,997,259		2,741		2,741		5,000,000				161,250	03/01/2019	1FE
36158F-AB-6	Swiss Re Solutions Nt 6.450% 03/01/19		03/01/2019	Maturity		5,000,000	5,000,000	5,202,550	5,004,842		(4,842)		(4,842)		5,000,000				161,250	03/01/2019	1FE
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		01/01/2019	Paydown		1,409	1,852	1,833	1,836						1,836		(427)	(427)	8	02/25/2036	4FM
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		02/01/2019	Paydown		8,385	14,636	14,483	14,511						14,511		(6,126)	(6,126)	134	02/25/2036	4FM
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		03/01/2019	Paydown		9,496	9,929	9,825	9,844						9,844		(348)	(348)	137	02/25/2036	4FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		01/01/2019	Paydown		14,198	15,806	15,904	15,857						15,857		(1,659)	(1,659)	79	02/25/2036	5FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		02/01/2019	Paydown		7,940	14,404	14,494	14,450						14,450		(6,510)	(6,510)	144	02/25/2036	5FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		03/01/2019	Paydown		28,193	29,750	29,936	29,846		(1)		(1)		29,845		(1,653)	(1,653)	446	02/25/2036	5FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 08/25/19		01/01/2019	Paydown		15,451	15,451	14,839	15,360		91		91		15,451				58	08/25/2019	1FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 08/25/19		02/01/2019	Paydown		15,781	15,781	15,156	15,688		93		93		15,781				118	08/25/2019	1FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 08/25/19		03/01/2019	Paydown		12,417	12,417	11,925	12,343		73		73		12,417				140	08/25/2019	1FM
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		01/01/2019	Paydown		4,511	4,832	4,787	4,789						4,789		(279)	(279)	24	07/25/2036	5FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		02/01/2019	Paydown		11,564	11,565	11,456	11,463						11,463		101	101	116	07/25/2036	5FM
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		03/01/2019	Paydown		1,004	936	927	928						928		76	76	16	07/25/2036	5FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		01/01/2019	Paydown		4,437	4,437	4,385	4,391						4,391		46	46	20	06/25/2037	3FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		02/01/2019	Paydown		1,776	1,776	1,754	1,757						1,757		18	18	16	06/25/2037	3FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		03/01/2019	Paydown		1,754	1,754	1,733	1,736						1,736		18	18	24	06/25/2037	3FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		01/01/2019	Paydown		12,360	12,360	12,439	12,403						12,403		(43)	(43)	67	06/25/2037	2FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		02/01/2019	Paydown		20,210	20,210	20,339	20,280						20,280		(70)	(70)	219	06/25/2037	2FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		03/01/2019	Paydown		12,262	12,401	12,481	12,444						12,444		(182)	(182)	202	06/25/2037	2FM
50181Q-AA-6	Lcor Alexandria 144A 6.625% 09/15/19		03/15/2019	Call 100.0000		568,117	568,117	566,725	568,021		27		27		568,048		69	69	18,819	09/15/2019	2FE
526602-AE-7	Leonard Wood Family Comm 144A 5.909% 07/15/40		01/15/2019	Call 100.0000		22,494	22,494	23,506	23,494		(1)		(1)		23,493		(999)	(999)	665	07/15/2040	2FE
571903-AJ-2	Marriott International Sr Nt 3.000% 03/01/19		03/01/2019	Maturity		14,640,000	14,640,000	14,486,440	14,635,735		4,265		4,265		14,640,000				219,600	03/01/2019	2FE
69352J-AN-7	Talen Energy Supply LLC Sr Nt 4.600% 12/15/21		01/15/2019	Tender Offer		193,440	208,000	210,812	208,970		(15)		(15)		208,955		(15,515)	(15,515)	877	12/15/2021	5FE
75884R-AS-2	Regency Centers Bd 4.800% 04/15/21		03/30/2019	Call 103.8480		4,518,426	4,351,000	4,489,333	4,389,136		(3,930)		(3,930)		4,385,206		(34,206)	(34,206)	263,148	04/15/2021	2FE
874074-AA-5	TAL Advantage LLC 2017 1A A 4.500% 04/20/42		01/18/2019	Paydown		50,165	50,165	50,518	50,516		(350)		(350)		50,165				188	04/20/2042	1FE
874074-AA-5	TAL Advantage LLC 2017 1A A 4.500% 04/20/42		02/18/2019	Paydown		50,126	50,126	50,479	50,476		(350)		(350)		50,126				376	04/20/2042	1FE
874074-AA-5	TAL Advantage LLC 2017 1A A 4.500% 04/20/42		03/18/2019	Paydown		44,333	44,333	44,644	44,642		(309)		(309)		44,333				499	04/20/2042	1FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		01/20/2019	Paydown		41,810	41,810	42,517	42,486		(677)		(677)		41,810				169	05/20/2042	2FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		02/20/2019	Paydown		39,796	39,796	40,470	40,440		(644)		(644)		39,796				322	05/20/2042	2FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		03/20/2019	Paydown		43,773	43,773	44,514	44,482		(708)		(708)		43,773				531	05/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		01/20/2019	Paydown		62,263	62,263	63,237	63,192		(929)		(929)		62,263				246	06/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		02/20/2019	Paydown		68,482	68,482	69,553	69,504		(1,022)		(1,022)		68,482				542	06/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		03/20/2019	Paydown		40,647	40,647	41,283	41,254		(607)		(607)		40,647				483	06/20/2042	2FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		01/20/2019	Paydown		30,000	30,000	29,828	29,829		171		171		30,000				103	07/20/2043	1FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		02/20/2019	Paydown		30,000	30,000	29,828	29,829		171		171		30,000				206	07/20/2043	1FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		03/20/2019	Paydown		30,000	30,000	29,828	29,829		171		171		30,000				308	07/20/2043	1FE
887317-AG-0	Time Warner Inc Bd 4.700% 01/15/21		03/27/2019	Call 103.4056		20,681,121	20,000,000	19,952,400	19,988,856		1,257		1,257		19,990,113		9,887	9,887	1,339,121	01/15/2021	2FE
89656F-AC-0	Trinity Rail Leasing LP 2013-1A 3.898% 07/15/43		01/15/2019	Paydown		40,148	40,148	39,966	39,987		161		161		40,148				130	07/15/2043	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		02/20/2018	Paydown		46,284	46,284	46,632	46,560		(276)		(276)		46,284					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		03/20/2018	Paydown		60,141	60,141	60,236	40,065		(33)		(33)		60,141				(1)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		04/20/2018	Paydown		70,287	70,287	70,398	46,825		(39)		(39)		70,287				(1)	08/20/2042	1FE

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	For-eign	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 (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		05/20/2018	Paydown		67,192	67,192	67,298	44,763		(37)		(37)		67,192				(2)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		06/20/2018	Paydown		70,724	70,724	70,835	47,116		(39)		(39)		70,724				(3)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		07/20/2018	Paydown		67,631	67,631	67,738	45,056		(37)		(37)		67,631				(4)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		08/20/2018	Paydown		71,130	71,130	71,242	47,387		(39)		(39)		71,130				(5)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		09/20/2018	Paydown		71,356	71,356	71,469	47,537		(39)		(39)		71,356				(5)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		10/20/2018	Paydown		68,257	68,257	68,365	45,472		(38)		(38)		68,257				(6)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		11/20/2018	Paydown		71,787	71,787	71,900	47,824		(40)		(40)		71,787				(7)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		12/20/2018	Paydown		68,695	68,695	68,804	45,765		(38)		(38)		68,695				(7)	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(46,284)	(46,284)	(46,632)	(46,284)						(46,284)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(60,141)	(60,141)	(60,440)	(60,141)						(60,141)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(70,287)	(70,287)	(70,638)	(70,287)						(70,287)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(67,192)	(67,192)	(67,527)	(67,192)						(67,192)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(70,724)	(70,724)	(71,076)	(70,724)						(70,724)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(67,631)	(67,631)	(67,968)	(67,631)						(67,631)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(71,130)	(71,130)	(71,485)	(71,130)						(71,130)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(71,356)	(71,356)	(71,712)	(71,356)						(71,356)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(68,257)	(68,257)	(68,597)	(68,257)						(68,257)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(71,787)	(71,787)	(72,144)	(71,787)						(71,787)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/01/2019	Paydown		(68,695)	(68,695)	(69,038)	(68,695)						(68,695)					08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		01/20/2019	Paydown		72,192	72,192	72,306	48,094		(40)		(40)		72,192				210	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		02/20/2019	Paydown		72,272	72,272	72,386	48,147		(40)		(40)		72,272				428	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		03/20/2019	Paydown		61,971	61,971	62,069	41,285		(34)		(34)		61,971				554	08/20/2042	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		01/20/2019	Paydown		41,667	41,667	41,859	41,667						41,667				145	06/22/2043	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		02/20/2019	Paydown		41,667	41,667	41,859	41,667						41,667				291	06/22/2043	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		03/20/2019	Paydown		41,667	41,667	41,859	41,667						41,667				436	06/22/2043	1FE
90131H-AE-5	21st Century Fox America Bd 3.700% 09/15/24		03/15/2019	Tax Free Exchange		10,000,152	10,000,000	9,999,916	10,000,157		(1)		(1)		10,000,152				205,278	09/15/2024	2FE
929043-AG-2	Vornado Realty LP Sr Nt 5.000% 01/15/22		03/31/2019	Call 105.5144		2,637,861	2,500,000	2,661,025	2,569,033		(5,388)		(5,388)		2,563,645		(63,644)	(63,644)	226,750	01/15/2022	2FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	01/17/2019	Paydown		166,958	166,958	164,228	166,958						166,958				444	07/17/2029	1FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	02/17/2019	Paydown		166,958	166,958	164,228	166,958						166,958				888	07/17/2029	1FE

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	For-eign	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 (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	03/17/2019	Paydown		166,958	166,958	164,228	166,958						166,958				1,331	07/17/2029	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	12/17/2018	Paydown		136,896	136,896	137,891	136,896						136,896					04/15/2037	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	01/01/2019	Paydown		(136,896)	(136,896)	(137,891)	(136,896)						(136,896)					04/15/2037	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	01/17/2019	Paydown		142,728	142,728	143,765	142,728						142,728				458	04/15/2037	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	02/17/2019	Paydown		142,298	142,298	143,332	142,298						142,298				913	04/15/2037	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	03/17/2019	Paydown		124,306	124,305	125,213	124,308						124,309				1,198	04/15/2037	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						141,133,312	139,662,617	140,174,321	138,999,301	606	(22,493)		(21,887)		139,360,662		(222,232)	(222,232)	5,120,472	XXX	XXX
8399997. Total - Bonds - Part 4						160,534,358	159,063,663	159,308,677	158,193,603	606	181,022		181,628		158,758,482		(219,006)	(219,006)	5,475,091	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						160,534,358	159,063,663	159,308,677	158,193,603	606	181,022		181,628		158,758,482		(219,006)	(219,006)	5,475,091	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						160,534,358	XXX	159,308,677	158,193,603	606	181,022		181,628		158,758,482		(219,006)	(219,006)	5,475,091	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
aa	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/30/2016	12/30/2019	1,117	2,500,000	2,239	242,250			539,387		539,387	196,911						0/0
853SPA358 S&P 500 Indexed 2 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/13/2019	934	2,500,000	2,676	37,000			45,759		45,759	23,548						0/0
853SPA469 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	960	2,500,000	2,682	43,750			74,318		74,318	50,289						0/0
853SPA470 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	960	2,500,000	2,604	56,250			99,556		99,556	69,399						0/0
853SPA471 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/06/2018	04/05/2019	2,611	6,800,000	2,604	170,680			273,003		273,003	166,694						0/0
853SPA472 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	5,337	13,900,000	2,604	358,620			632,405		632,405	448,251						0/0
853SPA473 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	4,300	11,200,000	2,604	815,360			985,657		985,657	745,267						0/0
853SPA474 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/06/2018	04/05/2019	4,224	11,000,000	2,604	283,800						(2,324)						0/0
853SPA477 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2018	04/16/2019	1,270	3,400,000	2,678	77,520			121,990		121,990	94,568						0/0
853SPA478 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2018	04/16/2019	2,427	6,500,000	2,678	165,750			313,064		313,064	221,849						0/0
853SPA479 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2018	04/16/2019	5,079	13,600,000	2,678	349,520			548,543		548,543	428,965						0/0
853SPA480 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/16/2018	04/16/2019	3,660	9,800,000	2,678	660,520			583,647		583,647	452,385						0/0
853SPA481 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2018	04/16/2019	2,017	5,400,000	2,678	135,000			61,214		61,214	55,998						0/0
853SPA486 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/24/2018	04/24/2019	1,063	2,800,000	2,635	64,120			103,531		103,531	72,814						0/0
853SPA487 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/24/2018	04/24/2019	3,075	8,100,000	2,635	209,790			311,660		311,660	196,254						0/0
853SPA488 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019	7,705	20,300,000	2,635	523,740			851,375		851,375	606,253						0/0
853SPA489 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/24/2018	04/24/2019	4,783	12,600,000	2,635	853,020			976,232		976,232	725,787						0/0
853SPA490 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2018	04/24/2019	3,302	8,700,000	2,635	231,420												0/0
853SPA493 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/01/2018	05/01/2019	942	2,500,000	2,655	41,000			63,397		63,397	44,233						0/0
853SPA494 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/01/2018	05/01/2019	1,017	2,700,000	2,655	61,020			95,774		95,774	68,585						0/0

STATEMENT AS OF MARCH 31, 2019 OF THE American National Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA495 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2018	05/01/2019	1,507	4,000,000	2,655	104,800			151,865		151,865	98,230						0/0
853SPA496 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/01/2018	05/01/2019	4,068	10,800,000	2,655	272,160			430,847		430,847	312,218						0/0
853SPA497 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	05/01/2018	05/01/2019	3,089	8,200,000	2,655	526,440			579,502		579,502	431,987						0/0
853SPA498 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2018	05/01/2019	1,770	4,700,000	2,655	125,960												0/0
853SPA501 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/02/2018	05/02/2019	5,274	13,900,000	2,635	742,260			1,076,179		1,076,179	804,667						0/0
853SPA502 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	973	2,600,000	2,672	59,020			88,222		88,222	63,836						0/0
853SPA503 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	1,909	5,100,000	2,672	131,070			184,479		184,479	121,284						0/0
853SPA504 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	5,352	14,300,000	2,672	364,650			547,796		547,796	400,529						0/0
853SPA505 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	2,657	7,100,000	2,672	442,330			464,305		464,305	346,046						0/0
853SPA506 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2018	05/08/2019	2,807	7,500,000	2,672	201,750						(1,170)						0/0
853SPA509 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/16/2018	05/16/2019	2,277	6,200,000	2,722	163,060			209,848		209,848	148,489						0/0
853SPA510 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/16/2018	05/16/2019	5,326	14,500,000	2,722	368,300			479,975		479,975	368,121						0/0
853SPA511 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2018	05/16/2019	4,040	11,000,000	2,722	651,200			542,508		542,508	408,571						0/0
853SPA512 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2018	05/16/2019	2,277	6,200,000	2,722	183,520			30,536		30,536	27,200						0/0
853SPA516 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/16/2018	05/16/2019	918	2,500,000	2,722	57,000			74,693		74,693	56,925						0/0
853SPA517 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2018	05/24/2019	990	2,700,000	2,728	62,370			78,728		78,728	59,369						0/0
853SPA518 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	2,126	5,800,000	2,728	154,860			191,893		191,893	134,428						0/0
853SPA519 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2018	05/24/2019	5,462	14,900,000	2,728	384,420			481,352		481,352	365,187						0/0
853SPA520 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	3,043	8,300,000	2,728	490,530			407,602		407,602	304,671						0/0
853SPA521 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	2,383	6,500,000	2,728	179,400												0/0
853SPA524 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	914	2,500,000	2,735	57,750			71,012		71,012	53,219						0/0

SCHEDULE DB - PART A - SECTION 1

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

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853SPA525 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	1,755	4,800,000	2,735	127,680			155,797		155,797	108,819						0/0
853SPA526 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	4,973	13,600,000	2,735	351,560			428,849		428,849	323,295						0/0
853SPA527 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	2,779	7,600,000	2,735	449,920			366,749		366,749	272,534						0/0
853SPA528 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	2,560	7,000,000	2,735	200,900												0/0
853SPA529 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	5,851	16,000,000	2,735	843,200			765,169		765,169	576,982						0/0
853SPA530 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	914	2,500,000	2,735	86,750			81,349		81,349	61,434						0/0
853SPA532 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	900	2,500,000	2,779	57,750			60,584		60,584	46,754						0/0
853SPA533 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/08/2018	06/07/2019	1,475	4,100,000	2,779	109,060			120,142		120,142	88,129						0/0
853SPA534 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	5,002	13,900,000	2,779	358,620			368,668		368,668	285,667						0/0
853SPA535 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	2,267	6,300,000	2,779	362,250			230,494		230,494	171,525						0/0
853SPA536 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/08/2018	06/07/2019	1,691	4,700,000	2,779	141,940						(265)						0/0
853SPA541 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/15/2018	06/14/2019	899	2,500,000	2,780	42,500			45,396		45,396	34,241						0/0
853SPA542 S&P 500 Indexed 2 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	06/15/2018	06/15/2020	899	2,500,000	2,780	37,500			40,302		40,302	30,283						0/0
853SPA543 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	06/15/2018	06/14/2019	899	2,500,000	2,780	58,250			60,659		60,659	46,298						0/0
853SPA544 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/15/2018	06/14/2019	1,943	5,400,000	2,780	142,560			156,231		156,231	113,100						0/0
853SPA545 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/15/2018	06/14/2019	3,705	10,300,000	2,780	269,860			274,996		274,996	210,885						0/0
853SPA546 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/15/2018	06/14/2019	2,878	8,000,000	2,780	469,600			302,295		302,295	223,376						0/0
853SPA547 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	1,367	3,800,000	2,780	108,300			1,081		1,081	242						0/0
853SPA550 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/22/2018	06/21/2019	907	2,500,000	2,755	58,500			66,143		66,143	48,737						0/0
853SPA551 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/22/2018	06/21/2019	1,633	4,500,000	2,755	120,600			136,278		136,278	94,055						0/0
853SPA552 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/22/2018	06/21/2019	5,590	15,400,000	2,755	405,020			454,231		454,231	336,525						0/0

STATEMENT AS OF MARCH 31, 2019 OF THE American National Insurance Company

SCHEDULE DB - PART A - SECTION 1

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853SPA553 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/22/2018	06/21/2019	1,597	4,400,000	2,755	263,120			202,669		202,669	148,323						0/0
853SPA554 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/22/2018	06/21/2019	1,960	5,400,000	2,755	153,360												0/0
853SPA557 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/25/2018	06/25/2019	1,730	4,700,000	2,717	295,630			273,068		273,068	196,432						0/0
853SPA558 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	920	2,500,000	2,718	58,500			72,413		72,413	50,347						0/0
853SPA559 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	06/29/2018	06/28/2019	2,759	7,500,000	2,718	203,250			240,233		240,233	153,645						0/0
853SPA560 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	5,408	14,700,000	2,718	388,080			478,336		478,336	335,674						0/0
853SPA561 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/29/2018	06/28/2019	2,649	7,200,000	2,718	439,920			418,366		418,366	300,468						0/0
853SPA562 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	2,538	6,900,000	2,718	193,890												0/0
853SPA563 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/29/2018	06/28/2019	5,518	15,000,000	2,718	801,000			844,847		844,847	615,529						0/0
853SPA564 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/29/2018	06/28/2019	920	2,500,000	2,718	93,250			62,473		62,473	44,266						0/0
853SPA568 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/06/2018	07/05/2019	1,087	3,000,000	2,760	70,800			77,988		77,988	56,426						0/0
853SPA569 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	07/06/2018	07/05/2019	1,739	4,800,000	2,760	127,200			141,853		141,853	96,124						0/0
853SPA570 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/06/2018	07/05/2019	2,718	7,500,000	2,760	198,750			217,775		217,775	158,600						0/0
853SPA571 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	07/06/2018	07/05/2019	1,377	3,800,000	2,760	230,280			178,838		178,838	129,240						0/0
853SPA572 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2018	07/05/2019	1,486	4,100,000	2,760	109,880						(265)						0/0
853SPA576 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/16/2018	07/16/2019	893	2,500,000	2,798	58,500			57,272		57,272	42,383						0/0
853SPA577 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	07/16/2018	07/16/2019	2,466	6,900,000	2,798	182,160			186,856		186,856	130,759						0/0
853SPA578 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	5,003	14,000,000	2,798	366,800			355,661		355,661	264,469						0/0
853SPA579 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/16/2018	07/16/2019	1,858	5,200,000	2,798	297,960			200,309		200,309	144,356						0/0
853SPA580 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	2,644	7,400,000	2,798	188,700			5,453		5,453	4,447						0/0
853SPA584 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	07/24/2018	07/24/2019	2,056	5,800,000	2,820	153,700			148,768		148,768	105,584						0/0

SCHEDULE DB - PART A - SECTION 1

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

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853SPA585 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/24/2018	07/24/2019	5,602	15,800,000	2,820	413,960			370,000		370,000	276,867						0/0
853SPA586 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	07/24/2018	07/24/2019	2,127	6,000,000	2,820	346,200			206,702		206,702	147,914						0/0
853SPA587 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/24/2018	07/24/2019	3,297	9,300,000	2,820	252,960												0/0
853SPA591 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	08/01/2018	08/01/2019	1,280	3,600,000	2,813	83,880			78,834		78,834	57,867						0/0
853SPA592 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust	IYDOJBGJWY9T8XKCSX06	08/01/2018	08/01/2019	2,239	6,300,000	2,813	167,580			164,282		164,282	114,351						0/0
853SPA593 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust	IYDOJBGJWY9T8XKCSX06	08/01/2018	08/01/2019	5,474	15,400,000	2,813	403,480			373,298		373,298	275,067						0/0
853SPA594 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	08/01/2018	08/01/2019	2,346	6,600,000	2,813	390,060			247,360		247,360	175,233						0/0
853SPA595 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/01/2018	08/01/2019	2,559	7,200,000	2,813	181,440												0/0
853SPA596 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	08/01/2018	08/01/2019	5,972	16,800,000	2,813	868,560			612,375		612,375	444,022						0/0
853SPA597 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust	IYDOJBGJWY9T8XKCSX06	08/01/2018	08/01/2019	889	2,500,000	2,856	86,000			62,685		62,685	46,633						0/0
853SPA600 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/08/2018	08/08/2019	875	2,500,000	2,858	58,000			45,589		45,589	33,994						0/0
853SPA601 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	08/08/2018	08/08/2019	1,785	5,100,000	2,858	137,190			118,980		118,980	85,833						0/0
853SPA602 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/08/2018	08/08/2019	3,849	11,000,000	2,858	286,550			218,987		218,987	163,080						0/0
853SPA603 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/08/2018	08/08/2019	2,065	5,900,000	2,858	330,990			167,642		167,642	117,667						0/0
853SPA604 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/08/2018	08/08/2019	2,205	6,300,000	2,858	163,170			79		79	(332)						0/0
853SPA608 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust	IYDOJBGJWY9T8XKCSX06	08/16/2018	08/16/2019	880	2,500,000	2,841	39,750			34,902		34,902	25,365						0/0
853SPA609 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	08/16/2018	08/16/2019	2,147	6,100,000	2,841	162,870			148,027		148,027	124,552						0/0
853SPA610 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust	IYDOJBGJWY9T8XKCSX06	08/16/2018	08/16/2019	6,266	17,800,000	2,841	468,140			391,126		391,126	287,077						0/0
853SPA611 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	08/16/2018	08/16/2019	2,007	5,700,000	2,841	333,279			189,724		189,724	132,646						0/0
853SPA612 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/16/2018	08/16/2019	2,464	7,000,000	2,841	183,400			1,881		1,881	1,420						0/0
853SPA615 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	1,322	3,800,000	2,875	88,920			65,601		65,601	48,320						0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA616 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	08/24/2018	08/23/2019	2,400	6,900,000	2,875	185,610			152,754		152,754	109,918						0/0
853SPA617 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	5,983	17,200,000	2,875	447,200			322,631		322,631	237,268						0/0
853SPA618 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	08/24/2018	08/23/2019	2,574	7,400,000	2,875	421,060			200,121		200,121	138,170						0/0
853SPA619 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/24/2018	08/23/2019	2,609	7,500,000	2,875	201,000												0/0
853SPA622 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	862	2,500,000	2,902	58,250			37,845		37,845	27,687						0/0
853SPA623 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	08/31/2018	08/30/2019	1,516	4,400,000	2,902	115,280			88,705		88,705	64,658						0/0
853SPA624 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	5,204	15,100,000	2,902	392,600			247,400		247,400	181,031						0/0
853SPA625 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	1,896	5,500,000	2,902	322,300			125,722		125,722	85,091						0/0
853SPA626 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	2,171	6,300,000	2,902	168,840												0/0
853SPA627 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	862	2,500,000	2,902	87,750			15,655		15,655	7,246						0/0
853SPA628 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	4,894	14,200,000	2,902	728,460			317,005		317,005	220,143						0/0
853SPA632 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	1,532	4,400,000	2,872	118,360			99,824		99,824	70,441						0/0
853SPA633 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	3,796	10,900,000	2,872	291,030			217,027		217,027	157,200						0/0
853SPA634 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	1,358	3,900,000	2,872	237,120			115,083		115,083	78,673						0/0
853SPA635 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/07/2018	09/06/2019	1,219	3,500,000	2,872	88,900						(88)						0/0
853SPA638 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	964	2,800,000	2,905	65,800			43,322		43,322	31,316						0/0
853SPA639 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	09/14/2018	09/13/2019	1,824	5,300,000	2,905	142,570			106,765		106,765	76,704						0/0
853SPA640 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	6,850	19,900,000	2,905	525,360			335,875		335,875	243,026						0/0
853SPA641 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	09/14/2018	09/13/2019	1,721	5,000,000	2,905	289,500			119,562		119,562	80,273						0/0
853SPA642 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2018	09/13/2019	2,203	6,400,000	2,905	161,280			34		34	(177)						0/0
853SPA645 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/24/2018	09/24/2019	856	2,500,000	2,919	59,250			36,901		36,901	26,489						0/0

STATEMENT AS OF MARCH 31, 2019 OF THE American National Insurance Company

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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA646 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2018	09/24/2019	1,370	4,000,000	2,919	108,800			78,232		78,232	55,844						0/0
853SPA647 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	09/24/2018	09/24/2019	5,789	16,900,000	2,919	451,230			272,842		272,842	195,993						0/0
853SPA648 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/24/2018	09/24/2019	1,884	5,500,000	2,919	325,050			124,955		124,955	82,219						0/0
853SPA649 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/24/2018	09/24/2019	1,987	5,800,000	2,919	148,480												0/0
853SPA652 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	10/01/2018	10/01/2019	1,641	4,800,000	2,925	131,040			93,100		93,100	66,030						0/0
853SPA653 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/01/2018	10/01/2019	5,300	15,500,000	2,925	418,500			251,108		251,108	179,545						0/0
853SPA654 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/01/2018	10/01/2019	2,086	6,100,000	2,925	358,680			137,869		137,869	89,986						0/0
853SPA655 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/01/2018	10/01/2019	2,564	7,500,000	2,925	165,750			1,219		1,219	(1,265)						0/0
853SPA656 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/01/2018	10/01/2019	6,155	18,000,000	2,925	928,800			394,146		394,146	265,270						0/0
853SPA657 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/01/2018	10/01/2019	855	2,500,000	2,925	85,500			16,252		16,252	7,030						0/0
853SPA661 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019	867	2,500,000	2,884	48,250			37,390		37,390	26,340						0/0
853SPA662 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019	1,075	3,100,000	2,884	73,780			55,642		55,642	39,184						0/0
853SPA663 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/08/2018	10/08/2019	1,629	4,700,000	2,884	125,960			103,686		103,686	71,411						0/0
853SPA664 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019	5,443	15,700,000	2,884	430,180			316,259		316,259	223,060						0/0
853SPA665 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019	2,392	6,900,000	2,884	432,630			212,580		212,580	141,181						0/0
853SPA666 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2018	10/08/2019	1,699	4,900,000	2,884	85,750						(38)						0/0
853SPA670 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/16/2018	10/16/2019	890	2,500,000	2,810	58,750			57,650		57,650	38,699						0/0
853SPA671 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/16/2018	10/16/2019	1,922	5,400,000	2,810	144,180			141,866		141,866	90,015						0/0
853SPA672 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/16/2018	10/16/2019	5,623	15,800,000	2,810	428,180			416,944		416,944	281,594						0/0
853SPA673 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/16/2018	10/16/2019	2,634	7,400,000	2,810	473,600			355,990		355,990	237,424						0/0
853SPA674 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/16/2018	10/16/2019	2,847	8,000,000	2,810	129,600			5,629		5,629	4,912						0/0

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA678 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/24/2018	10/24/2019	941	2,500,000	2,656	57,500			74,433		74,433	40,000						0/0
853SPA679 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/24/2018	10/24/2019	2,410	6,400,000	2,656	167,040			201,705		201,705	98,406						0/0
853SPA680 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/24/2018	10/24/2019	6,400	17,000,000	2,656	452,200			588,557		588,557	321,712						0/0
853SPA681 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/24/2018	10/24/2019	2,410	6,400,000	2,656	435,840			576,656		576,656	359,140						0/0
853SPA682 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/24/2018	10/24/2019	2,108	5,600,000	2,656	87,920												0/0
853SPA685 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/01/2018	11/01/2019	912	2,500,000	2,740	57,250			66,412		66,412	40,660						0/0
853SPA686 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/01/2018	11/01/2019	1,825	5,000,000	2,740	133,250			149,222		149,222	84,257						0/0
853SPA687 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2018	11/01/2019	6,350	17,400,000	2,740	469,800			547,014		547,014	339,047						0/0
853SPA688 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/01/2018	11/01/2019	2,153	5,900,000	2,740	385,270			397,355		397,355	257,786						0/0
853SPA689 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2018	11/01/2019	1,752	4,800,000	2,740	76,800			2,535		2,535	1,684						0/0
853SPA690 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/01/2018	11/01/2019	5,948	16,300,000	2,740	875,310			976,758		976,758	638,757						0/0
853SPA694 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/08/2018	11/08/2019	2,031	5,700,000	2,807	159,030			158,095		158,095	97,972						0/0
853SPA695 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2018	11/08/2019	5,807	16,300,000	2,807	461,290			457,972		457,972	303,393						0/0
853SPA696 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/08/2018	11/08/2019	2,530	7,100,000	2,807	457,950			364,366		364,366	238,753						0/0
853SPA697 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/08/2018	11/08/2019	2,173	6,100,000	2,807	96,990			2,314		2,314	1,408						0/0
853SPA700 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2018	11/15/2019	1,279	3,500,000	2,736	80,500			93,350		93,350	56,169						0/0
853SPA701 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2018	11/15/2019	1,973	5,400,000	2,736	139,860			156,950		156,950	86,897						0/0
853SPA702 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2018	11/15/2019	4,788	13,100,000	2,736	351,735			407,704		407,704	248,196						0/0
853SPA703 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/16/2018	11/15/2019	2,412	6,600,000	2,736	446,160			462,358		462,358	296,041						0/0
853SPA704 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/16/2018	11/15/2019	2,887	7,900,000	2,736	117,710			39,911		39,911	34,052						0/0
853SPA708 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/26/2018	11/26/2019	973	2,600,000	2,673	58,500			75,117		75,117	40,480						0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA709 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	1,646	4,400,000	2,673	109,120			134,474		134,474	65,776						0/0
853SPA710 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/26/2018	11/26/2019	5,311	14,200,000	2,673	369,910			478,394		478,394	261,754						0/0
853SPA711 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	1,758	4,700,000	2,673	322,890			414,868		414,868	255,379						0/0
853SPA712 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	2,394	6,400,000	2,673	85,120			8,243		8,243	5,922						0/0
853SPA716 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/30/2018	11/29/2019	1,884	5,200,000	2,760	138,320			152,570		152,570	87,010						0/0
853SPA717 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	3,551	9,800,000	2,760	267,540			305,032		305,032	190,168						0/0
853SPA718 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/30/2018	11/29/2019	2,210	6,100,000	2,760	402,600			395,698		395,698	253,580						0/0
853SPA719 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/30/2018	11/29/2019	2,246	6,200,000	2,760	83,700			491		491	297						0/0
853SPA720 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/30/2018	11/29/2019	5,616	15,500,000	2,760	788,950			856,746		856,746	554,964						0/0
853SPA721 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/30/2018	11/29/2019	1,522	4,200,000	2,802	137,340			151,062		151,062	98,900						0/0
853SPA722 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	1,014	2,800,000	2,760	133,560			104,346		104,346	64,493						0/0
853SPA725 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	906	2,500,000	2,760	56,250			63,986		63,986	39,358						0/0
853SPA726 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	949	2,500,000	2,633	40,000			52,748		52,748	25,372						0/0
853SPA727 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/07/2018	12/06/2019	1,937	5,100,000	2,633	134,130			170,760		170,760	76,364						0/0
853SPA728 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	4,899	12,900,000	2,633	352,170			477,621		477,621	242,540						0/0
853SPA729 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/07/2018	12/06/2019	1,899	5,000,000	2,633	343,500			490,721		490,721	291,570						0/0
853SPA730 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/07/2018	12/06/2019	2,545	6,700,000	2,633	87,100			55,832		55,832	39,938						0/0
853SPA733 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/14/2018	12/13/2019	1,154	3,000,000	2,600	65,100			92,404		92,404	42,629						0/0
853SPA734 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2018	12/13/2019	1,692	4,400,000	2,600	113,080			148,750		148,750	61,350						0/0
853SPA735 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/14/2018	12/13/2019	6,654	17,300,000	2,600	456,720			658,583		658,583	311,758						0/0
853SPA736 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/14/2018	12/13/2019	2,423	6,300,000	2,600	431,172			674,863		674,863	387,794						0/0

SCHEDULE DB - PART A - SECTION 1

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

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853SPA737 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2018	12/13/2019	2,500	6,500,000	2,600	81,900			143,050		143,050	111,349						0/0
853SPA741 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2018	12/20/2019	1,035	2,500,000	2,417	54,000			85,005		85,005	26,072						0/0
853SPA742 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	1,903	4,600,000	2,417	118,220			170,309		170,309	46,988						0/0
853SPA743 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/21/2018	12/20/2019	6,497	15,700,000	2,417	411,340			663,793		663,793	209,313						0/0
853SPA744 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/21/2018	12/20/2019	2,483	6,000,000	2,417	410,400			839,197		839,197	370,021						0/0
853SPA745 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2018	12/20/2019	2,524	6,100,000	2,417	71,370			162,304		162,304	100,005						0/0
853SPA748 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/28/2018	12/27/2019	1,126	2,800,000	2,486	70,000			98,835		98,835	31,496						0/0
853SPA749 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019	4,305	10,700,000	2,486	279,270			436,100		436,100	159,170						0/0
853SPA750 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019	1,810	4,500,000	2,486	306,000			606,175		606,175	303,431						0/0
853SPA751 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/28/2018	12/27/2019	1,207	3,000,000	2,486	37,500			73,160		73,160	46,088						0/0
853SPA754 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/02/2019	01/02/2020	996	2,500,000	2,510		65,250		100,355		100,355	35,105						0/0
853SPA755 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/02/2019	01/02/2020	6,534	16,400,000	2,510		810,160		1,372,620		1,372,620	562,460						0/0
853SPA756 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/02/2019	01/02/2020	996	2,500,000	2,629		135,250		290,470		290,470	155,220						0/0
853SPA758 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/08/2019	01/08/2020	1,126	2,900,000	2,574		62,350		90,135		90,135	27,785						0/0
853SPA759 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020	1,865	4,800,000	2,574		122,400		163,224		163,224	40,824						0/0
853SPA760 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/08/2019	01/08/2020	3,884	10,000,000	2,574		266,000		389,858		389,858	123,858						0/0
853SPA761 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020	2,603	6,700,000	2,574		443,540		755,665		755,665	312,125						0/0
853SPA762 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020	2,214	5,700,000	2,574		68,970		143,480		143,480	74,510						0/0
853SPA766 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	956	2,500,000	2,616		42,000		55,664		55,664	13,664						0/0
853SPA767 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	956	2,500,000	2,616		56,000		75,092		75,092	19,092						0/0
853SPA768 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	1,147	3,000,000	2,616		80,400		99,673		99,673	19,273						0/0

SCHEDULE DB - PART A - SECTION 1

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853SPA769 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	4,052	10,600,000	2,616		296,800		404,446		404,446	107,646						0/0
853SPA770 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2019	01/16/2020	1,567	4,100,000	2,616		265,270		429,331		429,331	164,061						0/0
853SPA771 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2019	01/16/2020	2,179	5,700,000	2,616		76,380		122,986		122,986	46,606						0/0
853SPA774 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2019	01/24/2020	2,006	5,300,000	2,642		142,040		173,150		173,150	31,110						0/0
853SPA775 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/24/2019	01/24/2020	4,541	12,000,000	2,642		337,800		444,234		444,234	106,434						0/0
853SPA776 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/24/2019	01/24/2020	2,838	7,500,000	2,642		491,250		739,865		739,865	248,615						0/0
853SPA777 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2019	01/24/2020	2,611	6,900,000	2,642		88,320		130,626		130,626	42,306						0/0
853SPA781 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	924	2,500,000	2,707		56,000		68,326		68,326	12,326						0/0
853SPA782 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	1,773	4,800,000	2,707		129,120		148,178		148,178	19,058						0/0
853SPA783 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	3,806	10,300,000	2,707		299,215		370,137		370,137	70,922						0/0
853SPA784 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	2,771	7,500,000	2,707		474,000		628,203		628,203	154,203						0/0
853SPA785 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/01/2019	01/31/2020	2,402	6,500,000	2,707		87,750		134,955		134,955	47,205						0/0
853SPA786 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	7,759	21,000,000	2,707		1,039,500		1,349,227		1,349,227	309,727						0/0
853SPA787 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	924	2,500,000	2,747		78,000		99,665		99,665	21,665						0/0
853SPA788 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	924	2,500,000	2,835		105,000		143,375		143,375	38,375						0/0
853SPA791 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/08/2019	02/07/2020	2,068	5,600,000	2,708		151,760		173,513		173,513	21,753						0/0
853SPA792 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/08/2019	02/07/2020	5,502	14,900,000	2,708		438,060		543,543		543,543	105,483						0/0
853SPA793 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/08/2019	02/07/2020	3,434	9,300,000	2,708		579,390		783,463		783,463	204,073						0/0
853SPA794 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/08/2019	02/07/2020	3,065	8,300,000	2,708		109,560		167,455		167,455	57,895						0/0
853SPA798 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020	901	2,500,000	2,776		56,250		61,971		61,971	5,721						0/0
853SPA799 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020	2,234	6,200,000	2,776		168,020		178,718		178,718	10,698						0/0

SCHEDULE DB - PART A - SECTION 1

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853SPA800 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020	4,864	13,500,000	2,776		399,600		443,030		443,030	43,430						0/0
853SPA801 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020	2,774	7,700,000	2,776		466,620		521,454		521,454	54,834						0/0
853SPA802 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/15/2019	02/14/2020	2,522	7,000,000	2,776		94,500		127,184		127,184	32,684						0/0
853SPA806 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/22/2019	02/21/2020	1,719	4,800,000	2,793		131,040		134,013		134,013	2,973						0/0
853SPA807 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/22/2019	02/21/2020	4,798	13,400,000	2,793		399,320		426,677		426,677	27,357						0/0
853SPA808 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/22/2019	02/21/2020	2,328	6,500,000	2,793		385,450		418,675		418,675	33,225						0/0
853SPA809 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/22/2019	02/21/2020	2,363	6,600,000	2,793		94,380		100,883		100,883	6,503						0/0
853SPA813 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	892	2,500,000	2,804		58,000		59,053		59,053	1,053						0/0
853SPA814 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	1,498	4,200,000	2,804		110,460		109,783		109,783	(677)						0/0
853SPA815 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	3,495	9,800,000	2,804		272,440		278,431		278,431	5,991						0/0
853SPA816 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	2,318	6,500,000	2,804		375,700		395,949		395,949	20,249						0/0
853SPA817 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	1,855	5,200,000	2,804		73,840		78,705		78,705	4,865						0/0
853SPA818 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	6,277	17,600,000	2,804		871,200		901,439		901,439	30,239						0/0
853SPA821 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020	911	2,500,000	2,743		35,625		39,729		39,729	4,104						0/0
853SPA822 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020	911	2,500,000	2,743		57,625		64,867		64,867	7,242						0/0
853SPA823 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2019	03/06/2020	1,713	4,700,000	2,743		122,670		133,061		133,061	10,391						0/0
853SPA824 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/08/2019	03/06/2020	6,197	17,000,000	2,743		453,900		515,236		515,236	61,336						0/0
853SPA825 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020	3,245	8,900,000	2,743		548,685		663,713		663,713	115,028						0/0
853SPA826 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2019	03/06/2020	2,297	6,300,000	2,743		89,460		101,225		101,225	11,765						0/0
853SPA829 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020	886	2,500,000	2,822		57,500		57,122		57,122	(378)						0/0
853SPA830 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/15/2019	03/13/2020	2,126	6,000,000	2,822		154,200		150,662		150,662	(3,538)						0/0

SCHEDULE DB - PART A - SECTION 1

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

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA831 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/15/2019	03/13/2020	6,696	18,900,000	2,822		488,565		486,738		486,738	(1,827)						0/0
853SPA832 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020	3,897	11,000,000	2,822		635,800		641,831		641,831	6,031						0/0
853SPA833 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020	2,799	7,900,000	2,822		120,080		105,453		105,453	(14,627)						0/0
853SPA837 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2019	03/13/2020	893	2,500,000	2,801		57,500		59,429		59,429	1,928						0/0
853SPA838 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/22/2019	03/20/2020	2,571	7,200,000	2,801		183,600		185,690		185,690	2,089						0/0
853SPA839 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/22/2019	03/20/2020	6,784	19,000,000	2,801		490,200		507,773		507,773	17,572						0/0
853SPA840 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/22/2019	03/20/2020	3,428	9,600,000	2,801		573,120		608,546		608,546	35,425						0/0
853SPA841 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/22/2019	03/20/2020	2,678	7,500,000	2,801		103,500		106,478		106,478	2,977						0/0
853SPS116 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/08/2009	06/07/2019	2,662	2,500,000	976	447,500			2,309,385		2,309,385	48,882						0/0
853SPS181 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2009	07/15/2019	2,657	2,500,000	978	399,750			2,350,969		2,350,969	60,839						0/0
853SPS314 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2009	09/16/2019	2,433	2,600,000	1,079	439,140			1,980,819		1,980,819	68,098						0/0
853SPS389 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/08/2009	10/08/2019	2,346	2,500,000	1,081	416,250			1,919,477		1,919,477	68,738						0/0
853SPS496 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2009	11/15/2019	2,254	2,500,000	1,139	402,000			1,751,722		1,751,722	74,881						0/0
853SPS686 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/16/2009	12/16/2019	2,254	2,500,000	1,141	390,000			1,782,500		1,782,500	81,467						0/0
853SPS793 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/15/2010	01/15/2020	2,201	2,500,000	1,181	327,500			1,676,532		1,676,532	84,796						0/0
853SPS926 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	02/16/2010	02/14/2020	2,649	2,900,000	1,116	398,750			2,213,513		2,213,513	109,402						0/0
853SPT114 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/08/2010	03/06/2020	2,547	2,900,000	1,161	386,570			2,044,879		2,044,879	109,084						0/0
853SPT197 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	03/24/2010	03/24/2020	2,100	2,500,000	1,190	335,000			1,666,487		1,666,487	95,066						0/0
853SPT213 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/01/2010	04/01/2020	2,971	3,500,000	1,201	472,500			2,301,813		2,301,813	134,694						0/0
853SPT320 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	04/23/2010	04/23/2020	2,054	2,500,000	1,241	348,000			1,527,318		1,527,318	95,863						0/0
853SPT460 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/24/2010	05/22/2020	2,608	2,800,000	1,095	477,400			2,341,765		2,341,765	131,872						0/0
853SPT486 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2010	06/01/2020	2,335	2,500,000	1,092	416,250			2,111,887		2,111,887	120,232						0/0
853SPT627 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	07/08/2010	07/08/2020	2,710	2,900,000	1,117	446,600			2,424,204		2,424,204	146,665						0/0
853SPT775 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	08/16/2010	08/14/2020	2,316	2,500,000	1,150	340,750			2,029,102		2,029,102	133,776						0/0
853SPT908 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/24/2010	09/24/2020	2,176	2,500,000	1,230	304,750			1,773,234		1,773,234	131,880						0/0
853SPT940 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	10/15/2010	10/15/2020	2,126	2,500,000	1,234	322,500			1,744,075		1,744,075	134,650						0/0

STATEMENT AS OF MARCH 31, 2019 OF THE American National Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPU111 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/16/2010	12/16/2020	2,655	3,300,000	1,243	445,500			2,228,103		2,228,103	183,315						0/0
853SPU210 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	01/24/2011	01/22/2021	1,937	2,500,000	1,291	323,750			1,560,225		1,560,225	138,899						0/0
853SPU370 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/16/2011	03/16/2021	1,989	2,500,000	1,257	326,250			1,707,544		1,707,544	154,155						0/0
853SPU410 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/01/2011	04/01/2021	1,876	2,500,000	1,332	322,500			1,485,680		1,485,680	146,412						0/0
853SPU460 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/15/2011	04/15/2021	2,122	2,800,000	1,320	361,760			1,711,163		1,711,163	169,181						0/0
853SPU550 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	05/16/2011	05/14/2021	1,880	2,500,000	1,329	305,000			1,516,411		1,516,411	153,477						0/0
853SPU585 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	06/16/2011	06/16/2021	1,972	2,500,000	1,268	310,000			1,736,110		1,736,110	169,150						0/0
853SPU677 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	08/01/2011	07/30/2021	1,943	2,500,000	1,287	305,250			1,698,207		1,698,207	172,081						0/0
853SPU685 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/08/2011	08/06/2021	2,233	2,500,000	1,119	368,000			2,311,094		2,311,094	203,860						0/0
853SPU710 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2011	08/24/2021	3,651	4,300,000	1,178	571,470			3,584,930		3,584,930	333,319						0/0
853SPU750 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	09/23/2011	09/23/2021	2,200	2,500,000	1,136	343,750			2,280,816		2,280,816	209,419						0/0
853SPU795 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2011	10/14/2021	2,042	2,500,000	1,225	350,000			1,959,715		1,959,715	197,028						0/0
853SPU925 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2012	01/24/2022	1,902	2,500,000	1,315	328,750			1,733,103		1,733,103	199,009						0/0
853SPV015 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/16/2012	03/16/2022	1,780	2,500,000	1,404	340,000			1,512,213		1,512,213	192,546						0/0
853SPV075 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2012	04/14/2022	2,410	3,300,000	1,370	410,850			2,139,072		2,139,072	268,176						0/0
853SPV090 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/24/2012	04/22/2022	1,822	2,500,000	1,372	313,750			1,622,750		1,622,750	203,006						0/0
853SPV140 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2012	05/16/2022	1,887	2,500,000	1,325	316,250			1,779,701		1,779,701	214,960						0/0
853SPV170 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	06/08/2012	06/08/2022	1,961	2,600,000	1,326	336,180			1,857,330		1,857,330	226,867						0/0
853SPV215 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	07/06/2012	07/06/2022	1,845	2,500,000	1,355	307,500			1,716,633		1,716,633	217,490						0/0
853SPV270 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	08/16/2012	08/16/2022	1,766	2,500,000	1,416	306,500			1,570,689		1,570,689	214,373						0/0
853SPV325 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/01/2012	09/30/2022	1,731	2,500,000	1,444	280,000			1,511,807		1,511,807	215,393						0/0
853SPV345 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/16/2012	10/14/2022	1,856	2,700,000	1,455	283,230			1,608,944		1,608,944	232,487						0/0
853SPV355 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/24/2012	10/24/2022	1,775	2,500,000	1,409	269,250			1,619,975		1,619,975	225,348						0/0
853SPV375 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/08/2012	11/08/2022	2,323	3,200,000	1,378	334,400			2,198,846		2,198,846	296,394						0/0
853SPV410 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/30/2012	11/30/2022	1,765	2,500,000	1,416	253,500			1,620,443		1,620,443	228,364						0/0
853SPV415 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/07/2012	12/07/2022	1,763	2,500,000	1,418	254,750			1,619,423		1,619,423	228,701						0/0
853SPV430 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/21/2012	12/21/2022	2,937	4,200,000	1,430	447,300			2,683,216		2,683,216	387,682						0/0
853SPV555 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	01/16/2013	01/13/2023	1,698	2,500,000	1,473	260,000			1,494,067		1,494,067	227,825						0/0
853SPV580 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2013	02/01/2023	1,983	3,000,000	1,513	303,600			1,684,727		1,684,727	264,187						0/0

STATEMENT AS OF MARCH 31, 2019 OF THE American National Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPV605 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/22/2013	02/22/2023	2,177	3,300,000	1,516	331,320			1,860,020		1,860,020	294,257						0/0
853SPV645 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/22/2013	03/22/2023	1,606	2,500,000	1,557	253,000			1,324,515		1,324,515	218,309						0/0
853SPV665 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/01/2013	04/03/2023	1,600	2,500,000	1,562	256,250			1,305,749		1,305,749	217,616						0/0
853SPV675 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/08/2013	04/06/2023	1,599	2,500,000	1,563	257,250			1,314,349		1,314,349	220,499						0/0
853SPV695 S&P 500 Indexed 6 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2013	04/24/2019	1,583	2,500,000	2,374	233,750			63,008		63,008	39,454						0/0
853SPV725 S&P 500 Indexed 7 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/08/2013	05/08/2020	1,531	2,500,000	1,633	216,250			1,010,191		1,010,191	98,758						0/0
853SPV755 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2013	05/24/2023	1,516	2,500,000	1,650	286,000			1,135,639		1,135,639	210,202						0/0
853SPV770 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/31/2013	05/31/2023	1,533	2,500,000	1,631	275,000			1,187,438		1,187,438	214,886						0/0
853SPV780 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/07/2013	06/07/2023	1,521	2,500,000	1,643	295,250			1,163,169		1,163,169	212,637						0/0
853SPV805 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2013	06/30/2023	1,548	2,500,000	1,615	300,000			1,233,609		1,233,609	220,337						0/0
853SPV840 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2023	1,491	2,500,000	1,676	296,250			1,110,001		1,110,001	213,699						0/0
853SPV865 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/01/2013	08/01/2023	2,519	4,300,000	1,707	504,820			1,824,079		1,824,079	363,413						0/0
853SPV885 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/16/2013	08/16/2023	1,933	3,200,000	1,656	382,080			1,490,090		1,490,090	283,245						0/0
853SPV895 S&P 500 Indexed 6 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/23/2013	08/23/2019	1,503	2,500,000	2,857	265,750			45,052		45,052	31,694						0/0
853SPV920 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/30/2013	08/30/2023	1,531	2,500,000	1,633	302,250			1,218,435		1,218,435	224,905						0/0
853SPV980 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/08/2013	10/06/2023	1,510	2,500,000	1,655	291,750			1,185,510		1,185,510	225,572						0/0
853SPW005 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/24/2013	10/24/2023	1,427	2,500,000	1,752	278,000			1,003,137		1,003,137	212,324						0/0
853SPW025 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/01/2013	11/01/2023	1,419	2,500,000	1,762	284,750			991,798		991,798	210,741						0/0
853SPW070 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/22/2013	11/22/2023	1,496	2,700,000	1,805	313,470			995,533		995,533	222,816						0/0
853SPW085 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/06/2013	12/06/2023	1,496	2,700,000	1,805	315,900			997,804		997,804	223,146						0/0
853SPW115 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2013	12/22/2023	1,915	3,500,000	1,828	423,500			1,246,734		1,246,734	285,947						0/0
853SPW130 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/08/2014	01/08/2024	2,776	5,100,000	1,837	617,610			1,790,832		1,790,832	416,615						0/0
853SPW150 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	01/16/2014	01/16/2024	1,354	2,500,000	1,846	295,750			869,552		869,552	204,558						0/0
853SPW215 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/14/2014	02/14/2024	1,360	2,500,000	1,839	287,000			885,353		885,353	207,064						0/0
853SPW260 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	03/07/2014	03/07/2024	1,331	2,500,000	1,878	286,250			829,860		829,860	201,823						0/0
853SPW295 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/24/2014	03/22/2024	1,346	2,500,000	1,857	287,250			869,675		869,675	207,827						0/0
853SPW360 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/16/2014	04/16/2024	1,342	2,500,000	1,862	276,750			846,025		846,025	195,618						
853SPW380 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2014	05/01/2019	1,327	2,500,000	1,884	318,250			1,200,259		1,200,259	397,357						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPW420 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	05/08/2014	05/08/2024	1,333	2,500,000	1,876	265,750			850,611		850,611	207,180						
853SPW460 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	05/30/2014	05/30/2024	1,300	2,500,000	1,924	261,750			782,478		782,478	199,253						
853SPW505 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2014	06/24/2019	1,282	2,500,000	1,950	252,250			726,441		726,441	156,127						
853SPW550 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2014	07/01/2024	1,267	2,500,000	1,973	275,000			719,165		719,165	193,235						
853SPW590 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	07/24/2014	07/24/2024	1,258	2,500,000	1,988	286,000			701,665		701,665	192,453						
853SPW650 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2024	1,279	2,500,000	1,955	297,750			756,504		756,504	202,465						
853SPW685 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/29/2014	08/29/2019	1,248	2,500,000	2,003	261,250			693,174		693,174	168,462						
853SPW725 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2014	09/24/2024	1,251	2,500,000	1,998	310,250			702,320		702,320	194,976						
853SPW815 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/07/2014	11/07/2019	1,230	2,500,000	2,032	263,250			665,607		665,607	167,243						
853SPW835 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2024	1,230	2,500,000	2,032	312,250			668,977		668,977	190,758						
853SPW875 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/01/2014	12/03/2024	1,217	2,500,000	2,053	317,500			643,591		643,591	187,275						
853SPW915 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/23/2014	12/23/2024	1,201	2,500,000	2,082	339,750			616,139		616,139	184,988						
853SPW920 S&P 500 Indexed 5 yr Call	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2014	12/23/2019	1,201	2,500,000	3,166	90,000			20,544		20,544	6,494						
853SPW999 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/23/2015	01/23/2025	1,218	2,500,000	2,052	329,250			660,844		660,844	191,703						
853SPY030 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/24/2015	02/24/2020	1,182	2,500,000	2,115	218,000			492,562		492,562	120,301						
853SPY050 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/27/2015	02/27/2025	1,188	2,500,000	2,105	331,750			601,888		601,888	183,071						
853SPY100 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/24/2015	03/24/2025	1,195	2,500,000	2,092	329,750			622,427		622,427	186,749						
853SPY135 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2015	04/01/2025	1,214	2,500,000	2,060	334,750			668,203		668,203	194,965						
853SPY170 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2015	04/16/2025	1,188	2,500,000	2,105	328,000			617,272		617,272	187,483						
853SPY250 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	05/15/2015	05/15/2025	1,178	2,500,000	2,123	327,500			599,681		599,681	184,556						
853SPY285 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/22/2015	05/22/2020	1,176	2,500,000	2,126	303,750			697,577		697,577	217,515						
853SPY320 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2015	06/17/2020	1,190	2,500,000	2,100	340,000			789,853		789,853	254,892						
853SPY345 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/24/2015	06/24/2025	1,186	2,500,000	2,109	332,000			621,097		621,097	189,086						
853SPY435 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	07/24/2015	07/24/2025	1,202	2,500,000	2,080	322,750			662,758		662,758	197,032						
853SPY535 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	09/02/2015	09/02/2025	1,283	2,500,000	1,949	326,500			852,648		852,648	229,983						
853SPY655 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/23/2015	10/23/2025	1,205	2,500,000	2,075	310,750			691,567		691,567	203,142						

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPY720 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/16/2015	11/14/2025	1,218	2,500,000	2,053	328,500			723,852		723,852	208,524						
853SPY995 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	02/08/2016	02/06/2026	1,349	2,500,000	1,853	320,000			1,035,841		1,035,841	262,834						
853SPZ240 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/15/2016	04/15/2026	1,202	2,500,000	2,081	299,500			726,952		726,952	211,025						
853SPZ470 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/16/2016	06/16/2021	1,203	2,500,000	2,078	188,750			376,556		376,556	66,338						
853SPZ480 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Goldman W22LROWP2IHZNBB6K528	06/24/2016	06/24/2021	1,227	2,500,000	2,037	342,500			844,731		844,731	229,986						
853SPZ500 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/24/2016	06/24/2019	1,227	2,500,000	2,037	276,500			900,399		900,399	324,935						
853SPZ625 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	07/22/2016	07/22/2019	1,149	2,500,000	2,175	113,750			238,523		238,523	52,507						
853SPZ695 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/16/2016	08/14/2026	1,148	2,500,000	2,178	305,000			639,073		639,073	193,913						
853SPZ925 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/24/2016	10/23/2026	1,162	2,500,000	2,151	293,750			681,107		681,107	202,840						
853SPZ970 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2016	11/01/2019	1,184	2,500,000	2,112	116,250			229,881		229,881	42,038						
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										84,946,496	15,526,385		208,645,987	XXX	208,645,987	54,745,371					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										84,946,496	15,526,385		208,645,987	XXX	208,645,987	54,745,371					XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										84,946,496	15,526,385		208,645,987	XXX	208,645,987	54,745,371					XXX	XXX
0379999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options										84,946,496	15,526,385		208,645,987	XXX	208,645,987	54,745,371					XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999999. Total Written Options - Put Options														XXX							XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. Total Written Options														XXX							XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1159999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return														XXX							XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps														XXX							XXX	XXX
1269999999. Subtotal - Forwards														XXX							XXX	XXX
1399999999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999999. Subtotal - Hedging Other										84,946,496	15,526,385		208,645,987	XXX	208,645,987	54,745,371					XXX	XXX
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										84,946,496	15,526,385		208,645,987	XXX	208,645,987	54,745,371					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	49,463,250	50,068,500		605,250	50,068,500		605,250		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	670,000	844,731		174,731	844,731		174,731		
ING ZOMI2JT14K8OXYZWX446	Y	Y	27,550,000	27,272,491			27,272,491				
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	21,526,000	21,611,096		85,096	21,611,096		85,096		
Natixis KX1WK48MPD4Y2NCUIZ63	Y	Y	36,190,000	35,779,186			35,779,186				
Suntrust IYDOJBGJWY9T8XKCSX06	Y	Y	43,820,000	43,096,317			43,096,317				
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	29,680,000	29,973,666		293,666	29,973,666		293,666		
0299999999. Total NAIC 1 Designation			208,899,250	208,645,987		1,158,743	208,645,987		1,158,743		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			208,899,250	208,645,987		1,158,743	208,645,987		1,158,743		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				208,645,987							

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								
0199999999 - Total							XXX	XXX

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)
Barclays	G5GSEF7VJP5I70UK5573	Other	000000-00-0	Money Market Fund	49,463,250	49,463,250	XXX	01/01/2020	V
Goldman-Sachs	W22LROWP2IHZNBB6K528	Other	000000-00-0	Money Market Fund	670,000	670,000	XXX	01/01/2020	V
ING	ZOMI2JT14K8OXYZWX446	Other	000000-00-0	Money Market Fund	27,550,000	27,550,000	XXX	01/01/2020	V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	21,526,000	21,526,000	XXX	01/01/2020	V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	36,190,000	36,190,000	XXX	01/01/2020	V
SunTrust Capital	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	43,820,000	43,820,000	XXX	01/01/2020	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	29,680,000	29,680,000	XXX	01/01/2020	V
0299999999 - Total					208,899,250	208,899,250	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of	Amount of	6	7	8	
Depository		Code	Rate of Interest	Interest Received During Current Quarter	Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase	Houston, TX					1,399,827	1,262,017	1,021,595	XXX
Moody National Bank	Galveston, TX					9,021,309	5,698,937	(5,212,739)	XXX
Synovus Bank	Biloxi, MS					256,739	322,050	306,709	XXX
Texas Capital Bank, N.A.	Dallas, TX					362,240	397,844	388,323	XXX
Wells Fargo	Houston, TX					(51,950,804)	(52,982,070)	(56,674,261)	XXX
West America	Santa Rosa, CA					235,828	335,828	349,688	XXX
0199998. Deposits in ... 32 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,582,798	1,737,300	1,799,314	XXX
0199999. Totals - Open Depositories		XXX	XXX			(39,092,063)	(43,228,094)	(58,021,371)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX			(39,092,063)	(43,228,094)	(58,021,371)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	24,900	24,860	24,820	XXX
0599999. Total - Cash		XXX	XXX			(39,067,163)	(43,203,234)	(57,996,551)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	Alliant Energy CP CP		03/26/2019	2.670	04/02/2019	14,998,887		6,675
	Alliant Energy CP CP		03/27/2019	2.670	04/03/2019	11,998,219		4,449
	American Electric Power Co CP		03/26/2019	2.660	04/10/2019	8,994,012		3,987
	Autozone Inc CP		03/15/2019	2.680	04/03/2019	7,998,807		10,123
	Autozone Inc CP		03/18/2019	2.670	04/05/2019	20,993,764		21,799
	Autozone Inc CP		03/28/2019	2.650	04/18/2019	14,981,224		4,411
	CVS Corp CP		03/29/2019	2.640	04/01/2019	6,465,000		1,422
	Duke Energy CP		03/19/2019	2.630	04/04/2019	14,076,911		13,369
	Duke Energy CP		03/20/2019	2.660	04/08/2019	26,654,194		23,633
	Duke Energy CP		03/25/2019	2.700	04/16/2019	7,990,995		4,195
	Dupont EI DE Nemours CP		03/19/2019	2.650	04/05/2019	9,997,053		9,567
	Dupont EI DE Nemours CP		03/21/2019	2.680	04/08/2019	9,994,785		8,185
	Eastman Chemical Co CP		03/12/2019	2.650	04/03/2019	19,997,051		29,440
	Florida Power & Light CP		03/27/2019	2.590	04/11/2019	7,994,242		2,876
	Kellogg Co CP		03/22/2019	2.640	04/09/2019	20,987,671		15,391
	Leggett & Platt Inc CP		03/19/2019	2.630	04/01/2019	25,000,000		23,743
	Leggett & Platt Inc CP		03/28/2019	2.650	04/19/2019	19,733,810		5,811
	Mondelez International CP		03/13/2019	2.650	04/04/2019	8,745,066		12,231
	Nissan Motor CP		03/28/2019	2.630	04/11/2019	24,981,731		7,300
	Nutrien Ltd CP		03/18/2019	2.670	04/03/2019	6,891,976		7,156
	Ryder Systems Inc CP		03/21/2019	2.680	04/09/2019	18,810,781		15,404
	Ryder Systems Inc CP		03/27/2019	2.690	04/22/2019	3,515,473		1,313
	San Diego Gas CP		03/21/2019	2.750	04/04/2019	10,997,477		9,241
	San Diego Gas CP		03/25/2019	2.750	04/09/2019	10,443,610		5,584
	Sempra Energy Global CP		03/15/2019	2.700	04/02/2019	9,999,249		12,749
	The Southern Co CP		03/20/2019	2.680	04/09/2019	9,994,039		8,928
	Southern Company CP		03/13/2019	2.720	04/01/2019	7,000,000		10,049
	Southern Company CP		03/12/2019	2.720	04/01/2019	6,000,000		9,067
	VW Credit Inc CP		03/22/2019	2.730	04/12/2019	20,682,720		15,684
	VW Credit Inc CP		03/22/2019	2.730	04/15/2019	9,489,907		7,197
	Vectren Utility Holdings CP		03/25/2019	2.670	04/01/2019	5,500,000		2,855
	WEC Energy Group Inc CP		03/27/2019	2.750	04/24/2019	25,954,302		9,913
	Washington Gas Light Co. CP		03/29/2019	2.620	04/11/2019	17,737,079		3,873
	Washington Gas Light Co. CP		03/29/2019	2.620	04/11/2019	7,244,722		1,582
	Xcel Energy CP		03/29/2019	2.640	04/18/2019	14,981,296		3,296
	Cabot Corp CP		03/28/2019	2.650	04/10/2019	9,993,373		2,942
	Enterprise Products Operating CP		03/15/2019	2.700	04/02/2019	29,997,749		38,247
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						507,817,175		373,687
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						507,817,175		373,687
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						507,817,175		373,687
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds						507,817,175		373,687
00142W-84-3	Aim Premier Portfolio MM		03/29/2019	0.000		409,038		
94975H-29-6	Wells Fargo Adv Tr Pl MM		01/31/2016	0.000		35,000		
	Wells Fargo MM		03/29/2019	0.000		78,826,875		80,448
	Morgan Stanley Institutional MM		03/29/2019	0.000		123,899,252		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						203,170,165		80,448
8899999 - Total Cash Equivalents						710,987,340		454,135