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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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
James Lee Flinn #, 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	Jeffrey Aaron Mills #, Senior Vice President	Meredith Myron Mitchell, Senior Vice President
Michael Scott Nimmons, Senior Vice President	Matthew Richard Ostiguy #, Senior Vice President	Edward Bruce Pavelka, Senior Vice President
Ronald Clark Price, Senior Vice President	Patrick Anthony Smith #, 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	John Mark Flippin	Michelle Annette Gage
President & Chief Executive Officer	Vice President & Corporate Secretary	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	10,077,999,497		10,077,999,497	9,704,077,990
2. Stocks:				
2.1 Preferred stocks	6,463,044		6,463,044	6,000,000
2.2 Common stocks	3,157,996,026	4,689,816	3,153,306,210	2,684,114,597
3. Mortgage loans on real estate:				
3.1 First liens	4,538,819,794		4,538,819,794	4,789,307,392
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	27,339,795		27,339,795	25,701,390
4.2 Properties held for the production of income (less $ encumbrances)	314,455,751		314,455,751	314,705,246
4.3 Properties held for sale (less $ encumbrances)	5,304,277		5,304,277	
5. Cash ($ (54,025,678)), cash equivalents ($ 537,617,857) and short-term investments ($)	483,592,179		483,592,179	279,898,825
6. Contract loans (including $ 299,799 premium notes)	332,306,203	1,376,269	330,929,934	326,803,901
7. Derivatives	214,580,591		214,580,591	146,123,886
8. Other invested assets	700,609,602		700,609,602	844,199,909
9. Receivables for securities	497,615	(187,200)	684,815	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)	19,859,964,374	5,878,885	19,854,085,489	19,121,216,902
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	136,330,311		136,330,311	137,006,504
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,048,318		7,048,318	7,676,337
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	136,043,312		136,043,312	136,942,645
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	16,515,588		16,515,588	10,025,867
16.2 Funds held by or deposited with reinsured companies	8,329,096		8,329,096	9,666,685
16.3 Other amounts receivable under reinsurance contracts	1,488,402		1,488,402	3,652,223
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	47,754,605		47,754,605	
18.2 Net deferred tax asset	114,902,521	73,832,948	41,069,573	54,865,934
19. Guaranty funds receivable or on deposit	2,364,379		2,364,379	2,723,401
20. Electronic data processing equipment and software	30,195,074	25,275,550	4,919,524	5,663,552
21. Furniture and equipment, including health care delivery assets ($)	1,244,387	1,244,387		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	20,092,629		20,092,629	24,796,828
24. Health care ($) and other amounts receivable	23,564,030	23,564,030		
25. Aggregate write-ins for other than invested assets	130,587,295	96,573,907	34,013,388	34,939,530
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,536,424,321	226,369,707	20,310,054,614	19,549,176,408
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,025,369,515		1,025,369,515	918,369,374
28. Total (Lines 26 and 27)	21,561,793,836	226,369,707	21,335,424,129	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	21,379,415	2,253,910	19,125,505	21,127,642
2502. Credit Insurance Recoverable	14,014,741		14,014,741	12,724,280
2503. Taxes Other Than FIT	438,113		438,113	276,949
2598. Summary of remaining write-ins for Line 25 from overflow page	94,755,026	94,319,997	435,029	810,659
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	130,587,295	96,573,907	34,013,388	34,939,530

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 14,818,819,473 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	14,818,819,473	14,452,994,994
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	40,062,884	44,522,884
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	541,049,571	531,497,276
4.	Contract claims:		
	4.1 Life	132,042,689	141,356,452
	4.2 Accident and health	14,793,685	19,718,081
5.	Policyholders' dividends/refunds to members $ 3,630 and coupons $ .... due and unpaid	3,630	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)	47,728	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 $ 132,321 accident and health premiums	1,271,727	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 $ 3,972,121 assumed and $ 5,358,334 ceded	9,330,455	9,095,816
	9.4 Interest Maintenance Reserve	2,279,233	4,506,089
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,236,571 , accident and health $ 2,773,096 and deposit-type contract funds $	7,009,667	6,075,436
11.	Commissions and expense allowances payable on reinsurance assumed	2,444,500	3,273,714
12.	General expenses due or accrued	46,434,725	52,108,710
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,513,822)	(2,185,273)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,987,839	7,494,315
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		75,561,433
15.2	Net deferred tax liability		
16.	Unearned investment income	106,144	133,444
17.	Amounts withheld or retained by reporting entity as agent or trustee	76,965,710	78,423,179
18.	Amounts held for agents' account, including $ 1,607,620 agents' credit balances	1,607,620	2,050,472
19.	Remittances and items not allocated	16,396,043	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	6,116,974	2,696,156
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	577,044,710	506,212,867
	24.02 Reinsurance in unauthorized and certified ($ ....) companies	20,676,730	23,440,806
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	11,942,880	7,863,057
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,533,582	2,322,200
	24.08 Derivatives		
	24.09 Payable for securities	37,179,473	692,770
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	392,709,192	406,276,711
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,757,343,042	16,386,368,872
27.	From Separate Accounts Statement	1,025,369,515	918,369,374
28.	Total liabilities (Lines 26 and 27)	17,782,712,557	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	(273,480)	(333,304)
35.	Unassigned funds (surplus)	3,589,532,224	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)	3,521,879,123	3,131,975,087
38.	Totals of Lines 29, 30 and 37	3,552,711,572	3,162,807,536
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	21,335,424,129	20,467,545,782
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	213,739,250	146,179,250
2502.	Property and casualty reinsurance liabilities	146,502,585	156,512,926
2503.	Pending escheat items	24,355,928	21,902,584
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,111,429	81,681,951
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	392,709,192	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	(273,480)	(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)	(273,480)	(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	1,464,863,068	1,559,456,101	1,949,886,451
2.	Considerations for supplementary contracts with life contingencies	1,740,614	1,958,068	2,154,139
3.	Net investment income	572,996,145	551,484,911	741,490,843
4.	Amortization of Interest Maintenance Reserve (IMR)	1,712,313	2,639,143	3,529,464
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	21,220,891	26,859,294	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	11,063,986	11,289,755	14,977,878
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	107,703,549	125,555,467	167,183,486
9.	Totals (Lines 1 to 8.3)	2,181,300,566	2,279,242,739	2,914,791,166
10.	Death benefits	203,415,113	202,679,074	258,587,364
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,987,402	2,246,005	2,989,300
12.	Annuity benefits	322,608,529	336,452,289	443,276,365
13.	Disability benefits and benefits under accident and health contracts	17,125,719	20,986,175	28,696,157
14.	Coupons, guaranteed annual pure endowments and similar benefits	12,915	23,815	14,665
15.	Surrender benefits and withdrawals for life contracts	824,849,004	647,421,560	880,108,547
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	10,076,539	11,645,457	15,314,691
18.	Payments on supplementary contracts with life contingencies	87,138	99,873	166,436
19.	Increase in aggregate reserves for life and accident and health contracts	363,847,095	558,985,135	573,592,083
20.	Totals (Lines 10 to 19)	1,744,009,454	1,780,539,383	2,202,745,608
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	181,299,160	197,725,301	254,088,425
22.	Commissions and expense allowances on reinsurance assumed	17,558,949	21,813,542	29,150,652
23.	General insurance expenses and fraternal expenses	167,258,808	168,627,549	221,539,462
24.	Insurance taxes, licenses and fees, excluding federal income taxes	26,619,811	24,766,618	32,324,038
25.	Increase in loading on deferred and uncollected premiums	8,468,060	(1,072,158)	(3,698,823)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(27,242,196)	19,707,989	6,439,898
27.	Aggregate write-ins for deductions	90,196,539	113,934,269	149,452,724
28.	Totals (Lines 20 to 27)	2,208,168,585	2,326,042,493	2,892,041,984
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(26,868,019)	(46,799,754)	22,749,182
30.	Dividends to policyholders and refunds to members	(14,458)	790,675	854,132
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(26,853,561)	(47,590,429)	21,895,050
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(38,062,078)	(31,961,680)	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)	11,208,517	(15,628,749)	18,587,244
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,933,265 (excluding taxes of $ (136,777) transferred to the IMR)	(503,549)	27,515,777	23,779,124
35.	Net income (Line 33 plus Line 34)	10,704,968	11,887,028	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)	10,704,968	11,887,028	42,366,368
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,218,849	518,528,782	150,908,633	(73,339,893)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(25,158,700)	(3,978,493)	24,974,645
41.	Change in nonadmitted assets	15,537,315	(53,650,461)	(97,051,292)
42.	Change in liability for reinsurance in unauthorized and certified companies	2,764,076	(2,917,381)	1,012,057
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(70,831,843)	(40,284,579)	30,176,398
45.	Change in treasury stock	23,188	(6,876,340)	(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	1,172,357	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	(66,142,512)	(66,181,576)	(88,227,644)
53.	Aggregate write-ins for gains and losses in surplus	4,241,471	11,169,580	35,127,342
54.	Net change in capital and surplus for the year (Lines 37 through 53)	389,904,036	1,248,768	(130,666,002)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,552,711,572	3,294,722,306	3,162,807,536
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	92,399,615	111,548,960	148,204,476
08.302.	Retention Fees Collected	6,089,913	5,536,993	7,565,461
08.303.	Miscellaneous Income	4,825,458	3,067,400	4,005,729
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,388,563	5,402,114	7,407,820
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	107,703,549	125,555,467	167,183,486
2701.	Property and Casualty Reinsurance Expenses	90,257,786	114,004,432	149,522,887
2702.	Fines and Penalties to Regulatory Authorities	(61,247)	(70,163)	(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)	90,196,539	113,934,269	149,452,724
5301.	Change in pension plan unrecognized losses	2,782,771	4,092,164	22,311,762
5302.	Change in deferred tax on non-admitted items	1,398,876	6,769,473	12,487,477
5303.	Change in unearned restricted stock	59,824	307,943	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)	4,241,471	11,169,580	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	1,459,818,419	1,555,082,783	1,946,356,324
2.	Net investment income	537,582,815	531,271,620	723,478,574
3.	Miscellaneous income	123,893,537	148,260,467	197,543,732
4.	Total (Lines 1 to 3)	2,121,294,771	2,234,614,870	2,867,378,630
5.	Benefit and loss related payments	1,390,852,121	1,237,288,247	1,614,131,999
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(38,306,182)	8,418,234	(8,537,980)
7.	Commissions, expenses paid and aggregate write-ins for deductions	492,867,740	491,689,623	675,258,655
8.	Dividends paid to policyholders	754,820	699,670	1,003,255
9.	Federal and foreign income taxes paid (recovered) net of $ 1,796,488 tax on capital gains (losses)	87,050,449	(53,628,307)	(68,184,200)
10.	Total (Lines 5 through 9)	1,933,218,948	1,684,467,467	2,213,671,729
11.	Net cash from operations (Line 4 minus Line 10)	188,075,823	550,147,403	653,706,901
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	760,138,552	768,395,560	997,958,329
	12.2 Stocks			
	12.3 Mortgage loans	608,426,127	453,444,846	813,139,046
	12.4 Real estate		3,933,313	3,933,314
	12.5 Other invested assets	321,303,835	111,565,474	306,977,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(8,109)	(8,109)
	12.7 Miscellaneous proceeds	124,629,344	74,331,742	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,814,497,858	1,411,662,826	2,121,999,580
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,136,364,042	1,200,470,660	1,727,731,845
	13.2 Stocks	350,438	6,975,564	8,484,896
	13.3 Mortgage loans	353,723,583	774,008,421	1,042,422,884
	13.4 Real estate	23,839,044	32,189,246	39,016,673
	13.5 Other invested assets	170,837,653	128,920,948	263,530,910
	13.6 Miscellaneous applications			39,286,790
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,685,114,760	2,142,564,839	3,120,473,998
14.	Net increase (or decrease) in contract loans and premium notes	(10,210,559)	(13,887,872)	(16,806,821)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	139,593,657	(717,014,141)	(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	320,303	(5,396,041)	(5,375,881)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(524,244)	(15,720,509)	(32,868,855)
	16.5 Dividends to stockholders	66,142,512	66,181,576	88,227,644
	16.6 Other cash provided (applied)	(57,629,673)	(85,191,446)	(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)	(123,976,126)	(172,489,572)	(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)	203,693,354	(339,356,310)	(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)	483,592,179	457,281,697	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	43,568	49,881	61,703
2.	Ordinary life insurance	502,481,634	474,159,626	641,086,918
3.	Ordinary individual annuities	739,180,808	960,681,771	1,159,851,994
4.	Credit life (group and individual)	17,959,884	19,306,381	25,201,474
5.	Group life insurance	20,655,139	21,872,659	28,936,016
6.	Group annuities	225,806,586	125,881,710	147,725,195
7.	A & H - group	4,162,675	6,510,079	8,187,966
8.	A & H - credit (group and individual)	16,877,489	17,058,921	22,680,393
9.	A & H - other	5,847,039	6,011,117	8,027,729
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	1,533,014,822	1,631,532,145	2,041,759,388
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1,533,014,822	1,631,532,145	2,041,759,388
14.	Deposit-type contracts	84,957,226	77,214,698	91,869,742
15.	Total (Lines 13 and 14)	1,617,972,048	1,708,746,843	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 Life 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	$ 10,704,968	$ 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	$ 10,704,968	$ 42,366,368
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,552,711,572	$ 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	$ 3,552,711,572	$ 3,162,807,536

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

No significant change.

C. Accounting Policy

(1) No significant change.

(2) Bonds not backed by other loans, with the NAIC rating of 6, are stated 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 significant 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 significant 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 September 30, 2019.

NOTE 2 Accounting Changes and Corrections of Errors

In 2019, the Company reclassified a delayed federal income tax liability between aggregate write-ins for liabilities and current federal and foreign income taxes of $59,930,541. The reclassification was made subsequent to the filing of the 2018 Annual Statement, but was recorded in the Company's 2018 audited financial statements. The reclassification changed presentation only and did not have an impact to the Company's surplus.

NOTE 3 Business Combinations and Goodwill

No Siginifcant Change.

NOTE 4 Discontinued Operations

No significant change.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

B. Debt Restructuring

No significant change.

C. Reverse Mortgages

No significant 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 September 30, 2019, the Company did not have any securities within the scope of SSAP No. 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 a period of time sufficient to recover the amortized cost basis.

(3) At September 30, 2019, the Company did not hold any loan-backed and structured securities with a recognized credit-related other-than-temporary impairment.

(4) Unrealized loss/ fair value information:

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (238,708)
2. 12 Months or Longer	$ (430,920)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 79,502,561
2. 12 Months or Longer	$ 4,898,723

(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 September 30, 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. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no dollar repurchase agreements.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no secured borrowing repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company has no repurchase agreements.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company has no reverse repurchase agreements.

J. Real Estate

No significant change.

K. Low Income Housing tax Credits (LIHTC)

No significant change.

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

The Company has no working capital investments.

N. Offsetting and Netting of Assets and Liabilities

The Company has no offsetting and netting assets and liabilities.

O. Structured Notes

No significant change.

P. 5GI Securities

No significant change.

Q. Short Sales

No significant change.

R. Prepayment Penalty and Acceleration Fees

No significant change.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTE 7 Investment Income

No significant change.

NOTE 8 Derivative Instruments

A.-G. No significant change.

H. The Company has no derivative premium payments due or undiscounted future premium commitments.

NOTE 9 Income Taxes

No significant change.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.- C. On September 27, 2019, the Company paid $121,097,676 to certain of its subsidiaries for the settlement of its subsidiaries cumulative tax losses utilized in the consolidated federal income tax returns through the 2017 tax year. This settlement was permitted by the terms of the intercompany tax sharing agreement.

D.-O. No significant change.

NOTE 11 Debt

A. No significant 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 $365,583,168 as of September 30, 2019.

As of September 30, 2019, certain collateralized mortgage obligations (CMO’s) and commercial loans were on deposit with the FHLB as collateral for amounts subject to funding agreements. The deposited collateral are included on the Company’s Assets page. The fair value of the FHLB stock and carrying value and fair value of the collateral are disclosed in the table below.

(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	$ 191,100	$ 191,100	
(e) Aggregate Total (a+b+c+d)	$ 7,191,100	$ 7,191,100	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 365,583,168	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)

NOTES TO FINANCIAL STATEMENTS

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 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)	$ 499,003,529	$ 483,453,749	
2. Current Year General Account Total Collateral Pledged	$ 499,003,529	$ 483,453,749	
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)	$ 499,003,529	$ 483,453,749	
2. Current Year General Account Maximum Collateral Pledged	$ 499,003,529	$ 483,453,749	
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

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

A. Defined Benefit Plan

(1) - (3) No significant 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	$ 10,355,035	$ 12,377,891	$ 121,923	$ 180,232		
c. Expected return on plan assets	$ (17,059,373)	$ (22,417,368)				
d. Transition asset or obligation						
e. Gains and losses	$ 3,522,496	$ 6,016,793	$ 227,424	$ (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	$ (3,181,842)	$ (3,589,357)	$ 349,347	$ (126,414)		

(5) - (21) No significant change.

B.- I. No significant change.

NOTE 13 Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company had no sales, transfers or servicing of financial assets and extinguishment of liabilities. The Company has not engaged in any wash sales.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

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		$ 95,937,946			$ 95,937,946
Common Stock Unaffiliated	$ 114,416		$ 7,191,100		$ 7,305,516
Options			$ 214,580,591		$ 214,580,591
Total assets at fair value/NAV	$ 114,416	$ 95,937,946	$ 221,771,691		$ 317,824,053

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	$ 222,421,225			$ 11,567,176	$ (5,559,470)	$ 15,501,465		$ (13,396,509)	$ (15,953,296)	$ 214,580,591
Common Stock Unaffiliated	$ 7,260,506				$ (69,406)					$ 7,191,100
Total Assets	$ 229,681,731			$ 11,567,176	$ (5,628,876)	$ 15,501,465		$ (13,396,509)	$ (15,953,296)	$ 221,771,691

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

(4) As of September 30, 2019, the fair value of the Company's investments in Level 3 totaled $221,771,691. The market values of 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.

(5) The fair value information for derivative assets are included in the above tables.

B. Not applicable.

C. 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.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 10,495,068,266	$ 10,077,999,497		$ 10,451,414,615	$ 43,653,651		
Common Stock Unaffiliated	$ 7,305,516	$ 7,305,516	$ 114,416		$ 7,191,100		
Preferred Stock	$ 6,866,044	$ 6,463,044	$ 6,403,000		$ 463,044		
Surplus Debentures/BA Assets	$ 807,778	$ 807,778			$ 807,778		
Options	$ 214,580,591	$ 214,580,591			$ 214,580,591		
Mortgage Loans	$ 4,620,973,973	$ 4,538,819,794			$ 4,620,973,973		
Joint Ventures Interests - Real Estate	$ 26,253,460	$ 26,253,460			$ 26,253,460		
BA Loans	$ 3,188,800	$ 3,188,800			$ 3,188,800		

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability. In accordance with SSAP 100, 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. The price origin, classification and NAIC Designation files in the Automated Valuation Service+ (AVS) security records are utilized to determine the fair value hierarchy levels. 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.

NOTES TO FINANCIAL STATEMENTS

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 classified in Level 3.

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. The majority of the Company's common stock is related to the FHLB stock as described in Note 14- Liabilities, Contingencies and Assessments. Since there isn't an observable market for FHLB, these securities are held at cost and disclosed in Level 3.The FHLB capital stock is only redeemable at par, so the fair value of the capital stock is to be par and carried at cost.

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.

D. Not Practicable to Estimate Fair Value

Not applicable.

E. The Company had no investments measured using Net Asset Value.

NOTE 21 Other Items

No significant change.

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts or contracts subject to redetermination during the reporting period.

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 September 30, 2019, $13.7 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 September 30, 2019 are now $16.3 million as a result of re-estimation of unpaid claims and claim adjusment expenses. Therefore, there has been $2.8 million of favorable prior-year development from December 31, 2018 to September 30, 2019. Original estimates are increased or decreased, as additional informaiton becomes known regarding individual cliams.

NOTE 26 Intercompany Pooling Arrangements

No significant change.

NOTE 27 Structured Settlements

No significant change.

NOTE 28 Health Care Receivables

No significant change.

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change.

NOTE 33 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 34 Separate Accounts

No significant change.

NOTE 35 Loss/Claim Adjustment Expenses

No significant 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, Texas	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: $ 60,692,290

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	$ 3,150,690,510
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 803,243,460	$ 725,798,815
14.26	All Other	$ 672,081,372	$ 457,503,490
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,153,472,471	$ 4,333,992,815
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	$ 4,363,284,864
	1.14 Total Mortgages in Good Standing	$ 4,363,284,864
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 175,534,930
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,538,819,794
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	$ 8,685,298
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 8,685,298
2.	Operating Percentages:	
	2.1 A&H loss percent	37.200 %
	2.2 A&H cost containment percent	4.100 %
	2.3 A&H expense percent excluding cost containment expenses	66.700 %
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
82627	06-0839705	08/01/2019	Swiss Re Life & Health of America	NY	YRT/I	Authorized		

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	6,392,679	10,575,281	601,263		17,569,223	881,461
2.	Alaska AK	L	480,375	2,344,688	20,588		2,845,651	187,330
3.	Arizona AZ	L	9,677,506	17,682,659	117,967		27,478,132	2,432,752
4.	Arkansas AR	L	8,419,202	10,271,997	60,691		18,751,890	408,114
5.	California CA	L	58,992,024	105,679,606	687,593		165,359,223	9,886,451
6.	Colorado CO	L	10,862,234	10,189,866	144,857		21,196,957	1,350,853
7.	Connecticut CT	L	1,632,416	33,753,794	10,840		35,397,050	548,287
8.	Delaware DE	L	2,444,815	3,002,069	(639)		5,446,245	
9.	District of Columbia DC	L	1,466,299	870,986	281		2,337,566	
10.	Florida FL	L	31,140,029	75,334,119	241,802		106,715,950	7,155,962
11.	Georgia GA	L	14,202,218	17,628,718	1,384,343		33,215,279	1,567,410
12.	Hawaii HI	L	4,290,902	2,212,036	42,834		6,545,772	1,091,856
13.	Idaho ID	L	1,616,251	3,172,758	267,126		5,056,135	40,120
14.	Illinois IL	L	11,753,385	72,083,525	363,776		84,200,686	2,899,976
15.	Indiana IN	L	3,900,243	13,747,517	108,708		17,756,468	1,348,117
16.	Iowa IA	L	4,236,615	6,268,647	346,703		10,851,965	1,424,871
17.	Kansas KS	L	3,438,823	8,954,072	456,051		12,848,946	1,756,074
18.	Kentucky KY	L	3,948,141	6,661,271	649,031		11,258,443	617,938
19.	Louisiana LA	L	13,591,947	19,367,915	1,091,546		34,051,408	699,513
20.	Maine ME	L	806,127	5,258,283	1,907		6,066,317	34,823
21.	Maryland MD	L	6,366,293	25,654,471	352,347		32,373,111	1,238,048
22.	Massachusetts MA	L	3,632,014	29,710,363	323,658		33,666,035	766,908
23.	Michigan MI	L	5,901,837	24,546,302	53,553		30,501,692	2,435,250
24.	Minnesota MN	L	30,751,855	13,902,871	293,817		44,948,543	776,676
25.	Mississippi MS	L	5,374,795	12,226,618	724,751		18,326,164	1,107,394
26.	Missouri MO	L	9,420,192	12,656,000	278,435		22,354,627	1,162,173
27.	Montana MT	L	604,299	1,778,033	184,272		2,566,604	59,817
28.	Nebraska NE	L	1,064,761	4,295,356	14,657		5,374,774	144,290
29.	Nevada NV	L	8,138,964	8,741,748	26,523		16,907,235	595,576
30.	New Hampshire NH	L	1,118,083	7,884,961	1,106		9,004,150	875,310
31.	New Jersey NJ	L	8,195,722	62,568,405	24,721		70,788,848	1,709,560
32.	New Mexico NM	L	12,992,940	1,717,918	359,899		15,070,757	716,270
33.	New York NY	N	2,968,753	404,213	1,637		3,374,603	967,836
34.	North Carolina NC	L	8,329,609	19,398,691	82,784		27,811,084	1,276,498
35.	North Dakota ND	L	1,031,815	1,907,991	226,837		3,166,643	1,331,872
36.	Ohio OH	L	7,936,084	55,762,581	141,852		63,840,517	2,372,022
37.	Oklahoma OK	L	8,922,147	10,623,703	233,525		19,779,375	1,661,666
38.	Oregon OR	L	3,302,344	8,672,070	53,726		12,028,140	1,370,888
39.	Pennsylvania PA	L	7,873,194	51,931,550	88,398		59,893,142	6,568,841
40.	Rhode Island RI	L	800,403	5,070,966	185		5,871,554	
41.	South Carolina SC	L	7,399,985	12,767,408	458,397		20,625,790	901,100
42.	South Dakota SD	L	1,219,725	2,703,801	56,177		3,979,703	1,615,970
43.	Tennessee TN	L	10,799,027	12,915,096	651,621		24,365,744	3,981,015
44.	Texas TX	L	137,568,255	71,102,027	14,846,110		223,516,392	9,784,222
45.	Utah UT	L	9,385,455	6,010,186	163,809		15,559,450	1,515,118
46.	Vermont VT	L	575,192	1,889,895			2,465,087	88,378
47.	Virginia VA	L	5,013,026	20,376,204	26,206		25,415,436	716,782
48.	Washington WA	L	6,039,244	13,061,161	72,074		19,172,479	1,124,591
49.	West Virginia WV	L	2,326,662	6,868,769	15,360		9,210,791	297,000
50.	Wisconsin WI	L	4,955,706	18,368,736	202,406		23,526,848	2,590,277
51.	Wyoming WY	L	851,241	1,233,041	24,580		2,108,862	748,970
52.	American Samoa AS	L	54,579				54,579	
53.	Guam GU	L	993,711	7,400	65,359		1,066,470	
54.	Puerto Rico PR	L	12,071,328	12,812,453	7,559		24,891,340	125,000
55.	U.S. Virgin Islands VI	N	6,780				6,780	
56.	Northern Mariana Islands MP	L	99,323		43,794		143,117	
57.	Canada CAN	N	101,494	346,222	1,007		448,723	
58.	Aggregate Other Aliens OT	XXX	208,229	10,375	332		218,936	
59.	Subtotal	XXX	527,687,297	964,987,392	26,698,742		1,519,373,431	84,957,226
90.	Reporting entity contributions for employee benefits plans	XXX	1,362,682		356,812		1,719,494	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,608,088				1,608,088	
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	4,109,713		22,339		4,132,052	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	534,767,780	964,987,392	27,077,893		1,526,833,065	84,957,226
96.	Plus Reinsurance Assumed	XXX	3,257,215		77,369,500		80,626,715	
97	Totals (All Business)	XXX	538,024,995	964,987,392	104,447,393		1,607,459,780	84,957,226
98.	Less Reinsurance Ceded	XXX	74,191,579		75,190,395		149,381,974	
99.	Totals (All Business) less Reinsurance Ceded	XXX	463,833,416	964,987,392	29,256,998		1,458,077,806	84,957,226
	DETAILS OF WRITE-INS							
58001.	USA Overseas Military	XXX	128,381	5,875			134,256	
58002.	DEU Germany	XXX	17,266	4,500			21,766	
58003.	MEX Mexico	XXX	15,543		332		15,875	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	47,039				47,039	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	208,229	10,375	332		218,936	
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

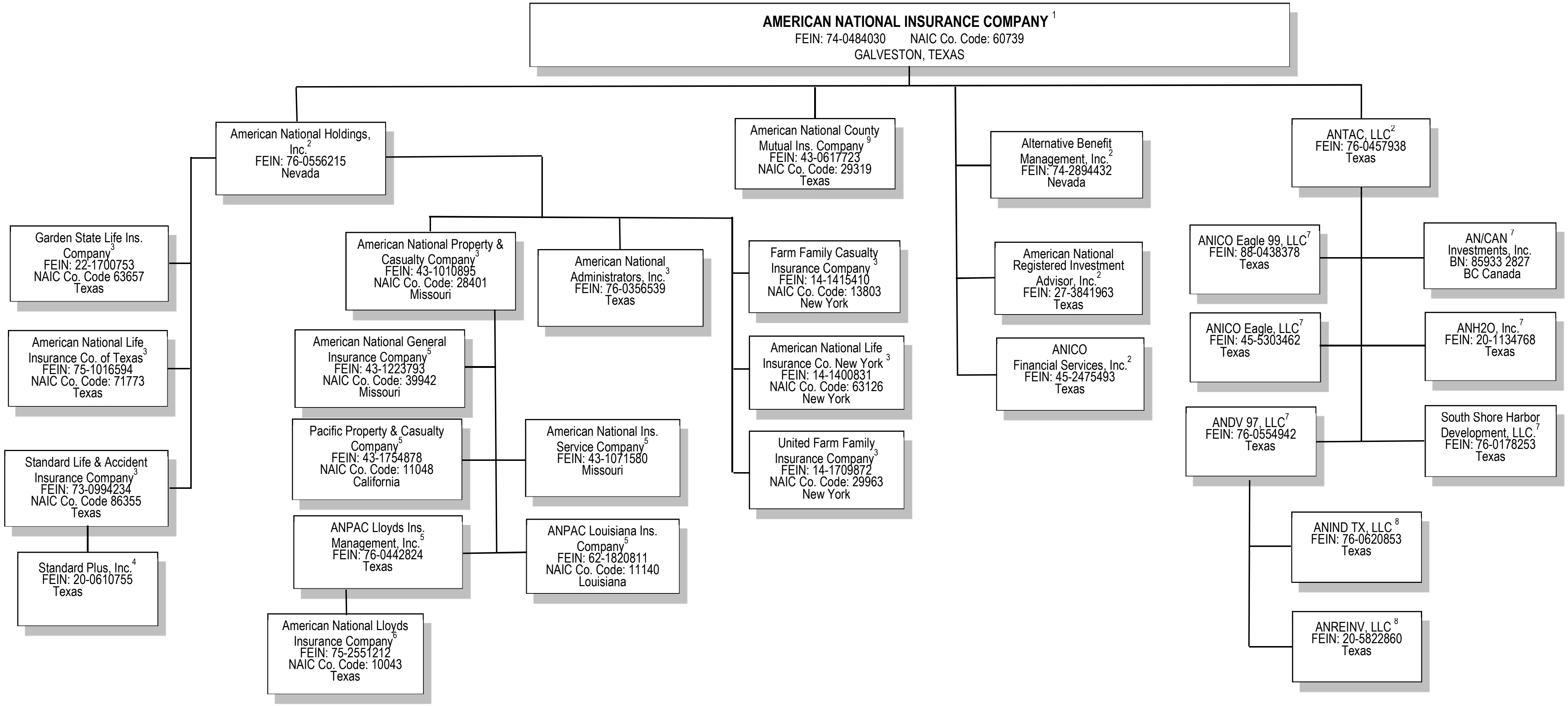
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

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 37.0% owned by the Libbie S. Moody Trust.
(2) 100.0% owned by American National Insurance Company.
(3) 100.0% owned by American National Holdings, Inc.
(4) 100.0% owned by Standard Life and Accident Insurance Company.
(5) 100.0 % owned by American National Property and Casualty Company (ANPAC).
(6) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(7) 100.0% owned by ANTAC, LLC.
(8) 100.0% 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		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] — 60739201949000003
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 60739201936500003
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 60739201944500003
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 60739201944700003
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 60739201944800003

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. MGU Fee Income	435,029		435,029	810,659
2505. Miscellaneous Nonadmitted Assets	723,014	723,014		
2506. Prepaid Expense	13,626,185	13,626,185		
2507. Debit Suspense	14,689,942	14,689,942		
2508. CapCo Tax Recoverable	1,428,648	1,428,648		
2509. Advances	30,425	30,425		
2510. Overfunded Pension	63,821,783	63,821,783		
2597. Summary of remaining write-ins for Line 25 from overflow page	94,755,026	94,319,997	435,029	810,659

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Retiree benefit reserve	4,488,670	4,366,747
2505. Miscellaneous investment liabilities	3,622,759	15,832,326
2506. Delayed FIT		59,930,541
2507. Underfunded pension liability		
2508. Credit Insurance Additional Liability		1,552,337
2509. Credit warehouse liability		
2597. Summary of remaining write-ins for Line 25 from overflow page	8,111,429	81,681,951

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	4,388,563	5,402,114	7,407,820
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,388,563	5,402,114	7,407,820

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
58004. GBR United Kingdom	XXX	12,859				12,859	
58005. MCO Monaco	XXX	10,210				10,210	
58006. IND Indonesia	XXX	5,580				5,580	
58007. BEL Belgium	XXX	3,338				3,338	
58008. ESP Spain	XXX	3,123				3,123	
58009. AUS Australia	XXX	2,052				2,052	
58010. JPN Japan	XXX	1,877				1,877	
58011. ITA Italy	XXX	1,575				1,575	
58012. PHL Philippines	XXX	1,453				1,453	
58013. SCO Scotland	XXX	1,440				1,440	
58014. NLD Netherlands	XXX	1,338				1,338	
58015. LUX Luxembourg	XXX	800				800	
58016. ISR Israel	XXX	594				594	
58017. BRB Barbados	XXX	350				350	
58018. CHL Chile	XXX	252				252	
58019. ABW Aruba	XXX	103				103	
58020. TWN Taiwan	XXX	55				55	
58021. NZL New Zealand	XXX	40				40	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	47,039				47,039	

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	10,381,624	13,726,385
	2.2 Additional investment made after acquisition	13,457,420	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	4,340,000	1,485,000
8.	Deduct current year's depreciation	12,805,265	16,926,798
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	347,099,823	340,406,636
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	347,099,823	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	73,677,242	543,879,084
	2.2 Additional investment made after acquisition	280,046,341	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	(4,585,297)	
7.	Deduct amounts received on disposals	608,426,127	813,139,046
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(8,800,242)	(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)	4,538,819,794	4,789,307,392
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,538,819,794	4,789,307,392
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,538,819,794	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	34,624,710	34,003,885
	2.2 Additional investment made after acquisition	136,212,943	229,527,025
3.	Capitalized deferred interest and other	7,596,281	4,549,591
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(9,620,712)	8,456,861
6.	Total gain (loss) on disposals	(1,569)	
7.	Deduct amounts received on disposals	307,145,202	306,977,000
8.	Deduct amortization of premium and depreciation	5,256,758	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)	700,609,602	844,199,909
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	700,609,602	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	1,136,714,480	1,736,216,741
3.	Accrual of discount	10,218,246	11,839,809
4.	Unrealized valuation increase (decrease)	470,490,332	(11,707,491)
5.	Total gain (loss) on disposals	(609,662)	(233,685)
6.	Deduct consideration for bonds and stocks disposed of	760,138,552	997,958,329
7.	Deduct amortization of premium	11,500,895	14,475,170
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	6,662,510	1,243,373
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,350,789	10,656,233
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,242,458,567	12,395,596,339
12.	Deduct total nonadmitted amounts	4,689,816	1,403,752
13.	Statement value at end of current period (Line 11 minus Line 12)	13,237,768,751	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)	4,678,728,204	2,914,323,625	2,965,238,613	(43,157,158)	4,771,720,150	4,678,728,204	4,584,656,058	4,313,377,896
2. NAIC 2 (a)	5,274,443,486	270,641,455	168,130,756	25,529,619	5,197,050,922	5,274,443,486	5,402,483,804	5,177,428,825
3. NAIC 3 (a)	273,258,817		31,092	19,226,547	306,973,846	273,258,817	292,454,272	326,973,995
4. NAIC 4 (a)	43,294,560	1,496,207	13,644,920	(13,444,331)	41,084,324	43,294,560	17,701,516	41,139,561
5. NAIC 5 (a)	32,829,575	7,579,164	115,264	15,336,069	30,858,012	32,829,575	55,629,544	25,674,754
6. NAIC 6 (a)	4,163,106		38,038	(1,282,114)	74,201	4,163,106	2,842,954	74,201
7. Total Bonds	10,306,717,748	3,194,040,451	3,147,198,683	2,208,632	10,347,761,455	10,306,717,748	10,355,768,148	9,884,669,232
PREFERRED STOCK								
8. NAIC 1	6,000,000				6,000,000	6,000,000	6,000,000	6,000,000
9. NAIC 2	(2,000,000)					(2,000,000)	(2,000,000)	
10. NAIC 3	2,000,000					2,000,000	2,000,000	
11. NAIC 4								
12. NAIC 5		463,044					463,044	
13. NAIC 6								
14. Total Preferred Stock	6,000,000	463,044			6,000,000	6,000,000	6,463,044	6,000,000
15. Total Bonds and Preferred Stock	10,312,717,748	3,194,503,495	3,147,198,683	2,208,632	10,353,761,455	10,312,717,748	10,362,231,192	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 $ 277,768,651 ; 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		50,371,670
3.	Unrealized Valuation increase/(decrease)		72,440,669
4.	Total gain (loss) on termination recognized		16,999,726
5.	Considerations received/(paid) on terminations		71,355,360
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)		214,580,591
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		214,580,591

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	214,580,591	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		214,580,591
4.	Part D, Section 1, Column 5	214,580,591	
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	214,580,591	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		214,580,591
10.	Part D, Section 1, Column 8	214,580,591	
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	20,819,724,508	20,087,938,869
3.	Accrual of discount	7,992,566	5,534,138
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(5,886)
6.	Deduct consideration received on disposals	20,616,920,884	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)	537,617,857	326,821,667
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	537,617,857	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				1,533,287
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				349,489
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				64,098
COMMERCIAL	LEAGUE CITY	TX	12/01/1987	Various				18,194
OFFICE BUILDING	DENVER	CO	03/01/1988	Various				6,500
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				237,713
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				4,024
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				9,104
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				319,441
OFFICE BUILDING	DUBLIN	OH	06/26/2009	Various				26,196
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				(2,644)
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				14,805
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				330,285
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				123,182
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				259,325
0199999. Acquired by Purchase								3,292,999
OFFICE BUILDING	EAGAN	MN	09/30/2019	Transfer	4,100,000			
0299999. Acquired by Internal Transfer					4,100,000			
0399999 - Totals					4,100,000			3,292,999

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 Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
OFFICE BUILDING	FLORENCE	SC	09/30/2019				3,600,000		3,600,000		(3,600,000)								
OFFICE BUILDING	LISLE	IL	09/30/2019				740,000		740,000		(740,000)								
0199999. Property Disposed							4,340,000		4,340,000		(4,340,000)								
0399999 - Totals							4,340,000		4,340,000		(4,340,000)								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
1790803	SANTA FE	NM		07/30/2018	5.000		965,791	43,500,000
1809901	HOUSTON	TX	S	06/26/2013	4.500		536,003	47,000,000
1814902	SAN ANTONIO	TX		08/23/2017	5.000		70,077	21,800,000
1830801	GEORGETOWN	TX	S	10/26/2017	4.750		64,799	13,000,000
1831201	VALLEY PARK	MO	S	11/17/2017	4.750		108,764	9,300,000
1831301	LEANDER	TX	S	11/17/2017	4.750		248,116	13,020,000
1832301	WEST ALLIS	WI	S	02/06/2018	4.500		9,624	17,000,000
1832401	LOS ALTOS	CA	S	02/08/2018	4.250		187,763	31,450,000
1832402	LOS ALTOS	CA	S	08/05/2019	4.250	1,775,609	5,973	31,450,000
1835601	DUBLIN	OH		07/01/2019	4.750	31,760,000		45,900,000
1835701	COLUMBUS	OH		09/25/2019	4.500	15,461,250		20,900,000
323001	MAUI	HI	S	06/03/2016	5.250		773,985	116,350,000
323904	CEDAR PARK	TX		07/26/2018	5.500		34,303	36,700,000
324201	EDGERTON	KS	S	10/27/2016	5.000		366,504	36,700,000
324701	SALT LAKE CITY	UT		02/09/2017	4.750		2,304,577	57,000,000
325401	KAPOLEI	HI	S	07/27/2017	4.750		8,240,611	78,500,000
325601	VINEYARD	UT		08/01/2017	4.750		4,328,223	77,000,000
325901	AUSTIN	TX		10/10/2017	4.750		1,032,804	52,300,000
326002	FT MYERS	FL		10/15/2018	5.500		1,485,046	28,700,000
326101	SAN ANTONIO	TX		10/23/2017	5.000		1,067,562	20,220,000
326201	LAS VEGAS	NV		12/11/2017	4.750		2,901,029	67,900,000
326301	GONZALES	LA		12/14/2017	5.000		1,105,067	32,200,000
326401	BEAUMONT	CA		01/25/2018	4.750		1,544,522	22,780,000
326501	COLUMBUS	OH		04/02/2018	5.000		4,606,565	28,800,000
326601	SALT LAKE CITY	UT	S	05/25/2018	4.950		3,138,732	36,700,000
326701	DRAPER	UT		06/14/2018	5.000		2,454,772	19,400,000
326801	SAN ANTONIO	TX	S	06/19/2018	4.750		1,711,982	29,500,000
327001	LONE TREE	CO		10/09/2018	5.250		4,864,821	39,500,000
327201	SOUTH JORDAN	UT		11/15/2018	5.000		6,982,492	60,300,000
327301	PHOENIX	AZ	S	11/27/2018	5.000		2,015,930	34,100,000
327401	CYPRESS	TX		11/28/2018	5.000		8,404,680	45,800,000
327501	RICHMOND	TX		12/04/2018	5.000		8,190,981	78,680,000
327601	TUCSON	AZ	S	02/13/2019	5.000		499,166	21,800,000
327701	SAN ANTONIO	TX	S	02/27/2019	5.500		1,861,825	25,800,000
327801	LEHI	UT		03/15/2019	5.500		3,177,611	74,000,000
327901	VERNON	CA	S	04/11/2019	5.000		1,226,991	12,075,000
328101	OREM	UT		05/30/2019	5.500		7,487,832	109,000,000
328301	MCKINNEY	TX	S	10/01/2026	5.250	(670,500)		54,500,000
328201	WEST JORDAN	UT		08/15/2026	5.000	(376,460)		60,000,000
1781501	RIVERHEAD	NY		06/01/2006	6.990		(48,787)	9,640,000
1815501	WASHINGTON	DC		07/01/2026	4.750		(213,000)	66,800,000
323301	LIVERMORE	CA	S	07/06/2016	4.900		1,160,187	74,180,000
0599999. Mortgages in good standing - Commercial mortgages-all other						47,949,899	84,903,925	1,801,245,000
0899999. Total Mortgages in good standing						47,949,899	84,903,925	1,801,245,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
1808001	EAGAN	MN		01/24/2013	5.500		32,000	15,700,000
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other							32,000	15,700,000
3299999. Total - Mortgages in the process of foreclosure							32,000	15,700,000
3399999 - Totals						47,949,899	84,935,925	1,816,945,000

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
1782507	GALVESTON	TX	S	04/07/2016	07/01/2019	3,632,696							3,453,010	3,453,010			
1782508	GALVESTON	TX	S	01/22/2019	07/01/2019								1,474,414	1,474,414			
1789301	HOUSTON	TX		08/20/2009	09/09/2019	5,410,724		792			792		5,291,056	5,322,148			
1792301	HOFFMAN ESTATES	IL		05/13/2010	08/29/2019	8,364,290		33,277			33,277		8,203,374	8,253,546			
1804901	JACKSON	MS		09/06/2012	07/24/2019	4,949,088		4,715			4,715		4,865,510	4,878,400			
1812101	SUN CITY CENTER	FL		10/15/2013	07/18/2019	2,384,698		15,551			15,551		2,346,689	2,346,689			
1812102	SUN CITY CENTER	FL		07/20/2017	07/18/2019	399,205		718			718		400,000	400,000			
1812401	WOODSTOCK	GA		10/29/2013	08/29/2019	3,506,518		4,309			4,309		3,444,395	3,461,350			
1818201	DALLAS	TX	S	02/12/2015	07/24/2019	29,401,684		11,216			11,216		28,974,673	29,039,002			
1819601	BILLERICA	MA		06/11/2015	07/01/2019	10,875,001		12,529			12,529		10,744,259	10,744,259			
1820601	BAYTOWN	TX		07/15/2015	08/02/2019	9,979,029		27,843			27,843		9,869,604	9,891,265			
1830001	FLORHAM PARK	NJ		08/23/2017	08/29/2019	14,426,714		121,875			121,875		14,327,031	14,387,747			
1833901	SANTA MONICA	CA		07/17/2018	09/13/2019	9,744,483		166,667			166,667		9,772,093	9,825,758			
321701	CONROE	TX		08/28/2015	07/12/2019	20,975,550		189,880			189,880		20,946,030	20,982,120			
323101	CAMPBELL	CA	S	06/09/2016	07/12/2019	5,893,567		36,442			36,442		5,938,755	5,938,755			
323102	CAMPBELL	CA		06/18/2018	07/12/2019	55,340		3,758			3,758		60,000	60,000			
323901	CEDAR PARK	TX		08/25/2016	07/24/2019	13,557,070							13,496,639	13,496,639			
323902	CEDAR PARK	TX		08/25/2016	07/24/2019	3,860,700							3,860,700	3,860,700			
323903	CEDAR PARK	TX		08/25/2016	07/24/2019	452,243							597,105	597,105			
323904	CEDAR PARK	TX		07/26/2018	07/24/2019	5,512,690		40,590			40,590		2,715,025	2,715,025			
326601	SALT LAKE CITY	UT	S	05/25/2018	09/27/2019	9,683,113		116,325			116,325		19,985,513	19,985,513			
0199999. Mortgages closed by repayment						163,064,401		786,487			786,487		170,765,876	171,113,442			
1766601	SUMMERVILLE	SC		02/21/2002		1,930,243		332			332		154,072	154,072			
1768801	BATTLE CREEK	MI		05/12/2003		2,322,453		207			207		47,270	47,270			
1769501	FARMINGTON HILLS	MI		06/12/2003		2,830,843							26,898	26,898			
1770501	GREENVILLE	SC		10/30/2003		1,043,506		90			90		19,927	19,927			
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		5,153,808		4,975			4,975		35,343	35,343			
1775001	CHESTERFIELD	VA	S	12/01/2004		4,210,513							151,379	151,379			
1778401	ALLEN	TX		11/09/2005		249,566							30,509	30,509			
1778501	SANTA CLARITA	CA		11/09/2005		3,917,695		260			260		26,564	26,564			
1778701	DAYTON	OH		11/21/2005		3,101,992		332			332		22,293	22,293			
1779301	HURST	TX		01/17/2006		1,117,127		189			189		7,580	7,580			
1781001	ROCHESTER	MI		09/28/2006		3,294,435		2,131			2,131		71,053	71,053			
1781501	RIVERHEAD	NY		01/30/2006		3,308,123		4,879			4,879		48,327	48,327			
1790101	HUNTERSVILLE	NC		10/26/2009		11,602,514		1,514			1,514		77,190	77,190			
1790801	SANTA FE	NM		11/19/2009		17,720,945							122,093	122,093			
1792401	CHATTANOOGA	TN		05/19/2010		12,328,510		900			900		101,569	101,569			
1792801	LAS VEGAS	NV		06/24/2010		3,616,407		1,372			1,372		26,363	26,363			
1794001	FARMINGTON HILLS	MI		08/12/2010		4,831,776		397			397		69,346	69,346			
1794701	NILES	MI		10/07/2010		8,533,966		627			627		71,265	71,265			
1795301	SUMTER	SC		11/01/2010		728,700		373			373		93,363	93,363			
1795801	TAYLORSVILLE	UT		12/02/2010		3,012,704		247			247		24,714	24,714			
1796601	GRETNA	LA		01/25/2011		13,280,907		3,920			3,920		112,619	112,619			
1796602	GRETNA	LA		01/25/2011		10,483,799		8,295			8,295		76,042	76,042			
1796801	LAS VEGAS	NV		02/01/2011		2,214,095		568			568		9,409	9,409			
1798801	FRIENDSWOOD	TX		06/15/2011		4,718,988		695			695		39,678	39,678			
1799201	MILWAUKEE	WI		07/19/2011		2,818,515		1,818			1,818		22,998	22,998			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		2,054,288		150			150		11,470	11,470			
1800101	MILLSBORO	DE		09/28/2011		7,944,000		614			614		77,184	77,184			
1801301	SEATAC	WA		08/18/2009		29,886,791		48,963			48,963		184,667	184,667			
1801601	RALEIGH	NC		11/17/2011		3,539,936		258			258		29,414	29,414			
1803001	CHICAGO	IL		02/28/2012		909,721		145			145		66,222	66,222			
1803201	DALE CITY	VA		04/05/2012		2,925,472		285			285		122,019	122,019			
1803401	BLUE ASH	OH		05/02/2012		8,500,801		613			613		45,870	45,870			
1804501	NEW ALBANY	OH		07/24/2012		7,728,844		600			600		97,668	97,668			
1804601	BEAVERCREEK	OH		07/30/2012		10,775,895		2,581			2,581		28,463	28,463			
1804701	ROCK HILL	SC		07/30/2012		4,982,985		391			391		63,414	63,414			
1805001	MONTGOMERY	AL		09/10/2012		5,561,257		397			397		43,650	43,650			
1805101	SAVANNAH	GA		09/10/2012		9,139,430		653			653		71,735	71,735			
1805801	PONTIAC	MI		10/18/2012		1,157,264		104			104		26,068	26,068			

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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
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		3,453,956		207			207		77,372	77,372			
1806401	DALLAS	TX		11/01/2012		5,610,231		564			564		44,530	44,530			
1806601	ALPHARETTA	GA		11/13/2012		15,272,534		1,094			1,094		122,894	122,894			
1806701	KNOXVILLE	TN		11/14/2012		1,838,856		142			142		23,024	23,024			
1807101	CINCINNATI	OH		12/11/2012		9,581,667		740			740		121,138	121,138			
1807401	PEWAUKEE	WI		12/13/2012		12,333,738		2,456			2,456		97,266	97,266			
1807601	SHILOH	IL		01/08/2013		3,257,682		252			252		41,187	41,187			
1807801	FENTON	MO		01/15/2013		9,491,340		728			728		117,940	117,940			
1808301	ROCHESTER HILLS	MI		02/26/2013		19,941,941		1,425			1,425		157,220	157,220			
1808401	PASADENA	TX	S	02/27/2013		7,238,513							60,835	60,835			
1808402	PASADENA	TX	S	07/24/2017		351,071		1,149			1,149		1,968	1,968			
1808801	SACRAMENTO	CA		04/10/2013		6,944,469		3,484			3,484		54,822	54,822			
1810101	DEKALB	IL		07/09/2013		4,501,669		1,466			1,466		26,045	26,045			
1810401	COLLEGE PARK	GA		07/18/2013		7,030,431		3,763			3,763		85,766	85,766			
1810501	LIMA	OH		07/25/2013		5,745,804		432			432		68,637	68,637			
1810701	FORT LAUDERDALE	FL		07/30/2013		4,298,033		244			244		88,412	88,412			
1811401	ALBUQUERQUE	NM		09/12/2013		2,032,776		152			152		23,991	23,991			
1811501	LAS VEGAS	NV		09/17/2013		7,876,032		556			556		62,365	62,365			
1811601	LOS ANGELES	CA		09/18/2013		8,739,895		3,320			3,320		62,251	62,251			
1812301	SOUTHFIELD	MI		10/24/2013		6,899,731		482			482		33,869	33,869			
1812501	SAN LUIS OBISPO	CA		11/04/2013		13,677,381		957			957		103,600	103,600			
1812601	LAS VEGAS	NV		11/06/2013		9,477,869		10,000			10,000		69,801	69,801			
1812901	SOUTH JORDAN	UT		11/22/2013		11,322,791		787			787		82,889	82,889			
1813201	KNOXVILLE	TN		12/06/2013		25,466,268		1,687			1,687		177,301	177,301			
1813202	KNOXVILLE	TN		12/06/2013		1,825,113							12,422	12,422			
1813401	FRESNO	CA		12/09/2013		5,256,090		1,541			1,541		20,794	20,794			
1813501	ALPHARETTA	GA		12/09/2013		3,204,482		222			222		23,302	23,302			
1813601	NOVI	MI		12/12/2013		5,129,848		364			364		45,121	45,121			
1813701	SAN FRANCISCO	CA		12/16/2013		5,696,857		395			395		41,426	41,426			
1814001	DELAWARE	OH		01/16/2014		5,302,354		579			579		101,723	101,723			
1814301	VALENCIA	CA		04/03/2014		9,987,530		3,797			3,797		73,341	73,341			
1814701	INDIANAPOLIS	IN		05/21/2014		5,492,208		376			376		38,631	38,631			
1814801	SALT LAKE CITY	UT		06/03/2014		6,115,372		402			402		43,963	43,963			
1815001	LOUISVILLE	KY		06/05/2014		5,863,715		621			621		106,203	106,203			
1815101	ST LOUIS	MO		06/10/2014		41,370,329							231,115	231,115			
1815201	MEMPHIS	TN		06/16/2014		2,814,416		307			307		37,399	37,399			
1815301	RICHMOND	TX		06/25/2014		4,124,937							56,957	56,957			
1815701	ST LOUIS	IL		07/30/2014		7,886,421		789			789		72,851	72,851			
1815801	HOUSTON	TX		08/01/2014		6,634,685		445			445		44,433	44,433			
1816001	MADISON HEIGHTS	MI		09/15/2014		5,598,941		390			390		31,004	31,004			
1816301	CINCINNATI	OH		09/29/2014		10,185,698		4,870			4,870		74,229	74,229			
1816401	CHARLOTTE	NC		10/02/2014		10,435,812		711			711		73,124	73,124			
1816601	MIAMI	FL		11/19/2014		26,954,781		5,092			5,092		182,239	182,239			
1817001	OMAHA	NE		12/09/2014		6,587,024		449			449		48,032	48,032			
1817101	LOGAN CITY	UT		12/09/2014		17,230,071		1,146			1,146		118,929	118,929			
1817201	ENGLEWOOD	CO		12/11/2014		11,913,944		1,732			1,732		88,773	88,773			
1817401	DULUTH	GA		12/16/2014		15,517,486		1,033			1,033		108,413	108,413			
1817601	FAIRVIEW	TN		12/08/2011		6,885,686		904			904		82,394	82,394			
1817901	KNOXVILLE	TN		01/29/2015		3,731,748		266			266		40,885	40,885			
1818001	TERRE HAUTE	IN		02/05/2015		3,077,201		369			369		22,994	22,994			
1818101	RIVERTON	UT		02/10/2015		4,832,582		468			468		36,012	36,012			
1818301	HOUSTON	TX	S	02/24/2015		14,329,808		1,565			1,565		92,947	92,947			
1818302	HOUSTON	TX	S	02/24/2015		2,738,608							16,508	16,508			
1818303	HOUSTON	TX	S	04/13/2017		1,628,399		833			833		9,173	9,173			
1818401	NORTH LOGAN	UT		02/26/2015		4,151,985		278			278		28,999	28,999			
1818402	NORTH LOGAN	UT		05/12/2016		907,043		113			113		5,317	5,317			
1818501	RALEIGH	NC		03/16/2015		13,615,888		1,856			1,856		101,085	101,085			
1818601	LINTHICUM HEIGHTS	MD		04/01/2015		8,684,941		588			588		62,144	62,144			
1818901	FORT WORTH	TX		04/29/2015		7,359,345		498			498		52,659	52,659			
1819001	COLUMBUS	OH		11/08/2013		12,626,366		16,774			16,774		96,001	96,001			

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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
1819002	COLUMBUS	OH		11/08/2013		664,948							22,529	22,529			
1819101	COLUMBUS	OH		11/08/2013		15,050,770		14,934			14,934		113,502	113,502			
1819102	COLUMBUS	OH		11/08/2013		734,891							24,901	24,901			
1819201	ALPHARETTA	GA		05/04/2015		2,999,070		2,013			2,013		15,136	15,136			
1819301	LIVERMORE	CA		05/21/2015		8,388,464		538			538		52,649	52,649			
1819401	THE WOODLANDS	TX		05/21/2015		2,635,238		186			186		27,856	27,856			
1819501	CONCORD	NC		05/26/2015		7,217,629		491			491		52,863	52,863			
1819701	SANDY SPRINGS	GA		06/11/2015		7,783,332		525			525		55,026	55,026			
1819801	HOUSTON	TX		06/18/2015		6,117,784		538			538		207,277	207,277			
1819901	AUSTIN	TX		06/19/2015		6,565,512		823			823		39,042	39,042			
1820001	CHARLESTON	IL		06/19/2015		4,042,476		285			285		44,142	44,142			
1820101	BOTHELL	WA		06/22/2015		3,971,852		269			269		29,779	29,779			
1820201	DALLAS	TX		06/24/2015		19,737,149		2,530			2,530		129,566	129,566			
1820301	DERBY	KS		06/24/2015		3,151,849		1,077			1,077		23,593	23,593			
1820501	DRAPER	UT		06/25/2015		21,026,157		2,776			2,776		147,507	147,507			
1820701	PARAMOUNT	CA		07/29/2015		14,287,262		1,000			1,000		151,641	151,641			
1820901	WALDORF	MD		08/17/2015		4,318,149		291			291		31,538	31,538			
1821201	PHOENIX	AZ		09/01/2015		30,917,846		27,378			27,378		200,240	200,240			
1821301	HOUSTON	TX		09/01/2015		58,291,475		7,492			7,492		360,353	360,353			
1821401	TALLAHASSEE	FL		09/02/2015		4,069,552		201			201		67,154	67,154			
1821801	BROOKPARK	OH		09/30/2015		9,060,103		1,732			1,732		54,872	54,872			
1821901	HOUSTON	TX		09/30/2015		6,408,132		477			477		38,883	38,883			
1822001	COLLEGE PARK	GA		09/30/2015		13,419,928		999			999		81,428	81,428			
1822101	COPPELL	TX		09/30/2015		11,724,840		2,241			2,241		71,010	71,010			
1822201	PHOENIX	AZ	S	10/01/2015		15,192,700		9,599			9,599		98,243	98,243			
1822501	GLENDALE	CA		10/19/2015		23,336,633		1,377			1,377		145,361	145,361			
1822601	CINCINNATI	OH		10/23/2015		6,707,301		449			449		45,704	45,704			
1822701	COLUMBUS	OH		08/29/2013		27,454,244							186,732	186,732			
1822702	COLUMBUS	OH		08/29/2013		3,737,377							19,995	19,995			
1822901	TINLEY PARK	IL		10/28/2015		4,280,934		396			396		27,519	27,519			
1823001	HOUSTON	TX	S	11/18/2015		8,529,540		789			789		56,275	56,275			
1823101	AGOURA HILLS	CA		12/01/2015		15,097,238		1,431			1,431		106,109	106,109			
1823201	DALLAS	TX		12/07/2015		11,147,892		598			598		75,332	75,332			
1823301	TEMESCAL VALLEY	CA		01/13/2016		32,485,995		33,306			33,306		176,523	176,523			
1823401	KOLOA	HI		01/14/2016		36,243,854		5,616			5,616		217,616	217,616			
1823501	LOUISVILLE	KY		01/28/2016		6,133,783		406			406		56,645	56,645			
1823601	ENGLEWOOD	CO		01/28/2016		32,303,789		4,268			4,268		261,020	261,020			
1823801	PLAINFIELDS	IN		03/08/2016		24,581,540		1,547			1,547		145,884	145,884			
1823901	LOS ANGELES	CA		03/15/2016		18,687,072		1,174			1,174		109,028	109,028			
1824001	LOS ANGELES	CA		03/15/2016		32,456,493		2,039			2,039		189,364	189,364			
1824101	BLAINE	MN		03/22/2016		31,820,867		34,092			34,092		189,875	189,875			
1824201	DETROIT	MI		04/11/2016		7,012,632		926			926		47,082	47,082			
1824301	DEERFIELD	FL		04/12/2016		2,337,423		309			309		15,694	15,694			
1824401	DALLAS	TX		04/14/2016		23,597,727		1,487			1,487		140,049	140,049			
1824501	LOS ANGELES	CA		04/14/2016		32,471,627		4,077			4,077		182,354	182,354			
1824601	LOS ANGELES	CA		04/14/2016		17,711,797		2,224			2,224		99,466	99,466			
1824701	PALM BEACH GARDENS	FL		04/20/2016		7,352,890		4,599			4,599		45,846	45,846			
1824801	MINNEAPOLIS	MN		04/27/2016		4,928,876		325			325		21,931	21,931			
1825001	POOLER	GA		05/13/2016		24,958,302		1,925			1,925		142,179	142,179			
1825101	LOS ANGELES	CA		06/14/2016		63,570,677		31,961			31,961		319,846	319,846			
1825301	SACRAMENTO	CA		07/21/2016		18,094,098		18,558			18,558		119,025	119,025			
1825401	CINCINNATI	OH		08/03/2016		39,308,295		2,454			2,454		223,023	223,023			
1825701	CARLSBAD	CA		08/25/2016		10,320,153		674			674		67,158	67,158			
1825801	OGDEN	UT		08/29/2016		9,827,151		611			611		55,756	55,756			
1825901	MILWAUKEE	WI		09/15/2016		13,045,592		852			852		56,162	56,162			
1826001	SAN JOSE	CA	S	09/26/2016		18,999,673		14,174			14,174		107,897	107,897			
1826101	BEDFORD	TX		09/29/2016		30,078,216		14,833			14,833		160,989	160,989			
1826201	LEXINGTON	KY		10/11/2016		13,724,413		3,564			3,564		94,117	94,117			
1826601	MANDEVILLE	LA		11/17/2016		12,645,894		9,509			9,509		73,602	73,602			
1826701	FORT WORTH	TX		11/17/2016		12,527,910		815			815		53,510	53,510			

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
1826801	LAGUNA BEACH	CA		12/06/2016		10,148,760		645			645		60,579	60,579			
1827001	BROOKFIELD	WI		12/13/2016		9,790,159		1,255			1,255		62,214	62,214			
1827301	NAPERVILLE	IL		12/16/2016		23,797,174		3,100			3,100		154,069	154,069			
1827401	DRAPER	UT		12/16/2016		23,674,704		2,947			2,947		131,881	131,881			
1827601	LEHI	UT		03/15/2017		21,410,417		2,687			2,687		113,754	113,754			
1827801	IRVINE	CA		03/30/2017		45,760,750		17,378			17,378		246,150	246,150			
1828401	COLUMBIA	SC		05/23/2017		10,619,683		688			688		63,484	63,484			
1828501	GILBERT	AZ		05/24/2017		14,003,837		2,598			2,598		86,677	86,677			
1828601	DRAPER	UT		05/25/2017		21,906,500		2,750			2,750		115,483	115,483			
1828701	PHOENIX	AZ		06/09/2017		8,779,578		5,207			5,207		53,425	53,425			
1828901	BIRMINGHAM	MI		06/15/2017		20,328,135		875			875		117,652	117,652			
1829001	LINONIA	MI		06/20/2017		4,334,666		563			563		25,868	25,868			
1829101	SUFFOLK	VA		06/23/2017		26,604,067		2,455			2,455		158,085	158,085			
1829201	SCOTTSDALE	AZ		06/29/2017		58,003,472		3,750			3,750		350,471	350,471			
1829301	HAYWARD	CA		07/06/2017		4,226,399		2,750			2,750		26,434	26,434			
1829801	WOODLAND HILLS	CA		07/13/2017		16,193,915		4,209			4,209		95,823	95,823			
1830101	KNOXVILLE	TN		08/30/2017		6,650,891		428			428		39,068	39,068			
1830201	NAPERVILLE	IL	S	08/30/2017		20,656,314		13,438			13,438		134,985	134,985			
1831001	RINCON	GA		11/14/2017		6,346,435		406			406		36,635	36,635			
1831101	FARMINGTON HILLS	MI		11/16/2017		6,735,154		875			875		56,681	56,681			
1831401	HUTCHINS	TX		11/21/2017		23,306,326		4,500			4,500		139,797	139,797			
1831501	HOUSTON	TX		12/04/2017		48,894,199		25,500			25,500		484,701	484,701			
1832001	NORTH SALT LAKE	UT		12/19/2017		7,057,525		451			451		40,504	40,504			
1832101	SAN DIEGO	CA		01/17/2018		4,160,021		398			398		23,765	23,765			
1832601	SPRING	TX		10/16/2014		13,618,672							47,560	47,560			
1832701	SPRING	TX		10/16/2014		17,565,942							60,607	60,607			
1832801	NEW YORK	NY		03/06/2018		20,831,974		2,650			2,650		125,793	125,793			
1832901	SOUTH JORDAN	UT		03/20/2018		40,228,566		5,138			5,138		227,458	227,458			
1833101	AMERICAN CANYON	CA		07/26/2016		27,214,803							144,494	144,494			
1833501	SANTA MONICA	CA		05/10/2018		5,345,005		5,500			5,500		29,246	29,246			
1834101	BRADENTON	FL		08/30/2018		30,353,452		30,941			30,941		5,531,420	5,531,420			
1834201	COLORADO SPRINGS	CO		08/30/2018		37,826,048		38,559			38,559		1,265,499	1,265,499			
1834701	CINCINNATI	OH		10/15/2018		7,769,189		5,925			5,925		44,160	44,160			
317001	SOUTH PADRE ISLAND	TX	S	06/16/2011		17,129,719							176,800	176,800			
317002	SOUTH PADRE ISLAND	TX	S	12/17/2012		1,757,969							21,702	21,702			
317003	SOUTH PADRE ISLAND	TX	S	12/17/2012		2,000,000							1,485,836	1,485,836			
318201	HOUSTON	TX		10/23/2012		24,296,453							122,717	122,717			
318204	HOUSTON	TX		05/05/2016		11,442,324							59,464	59,464			
318501	SAN ANTONIO	TX	S	12/13/2012		6,318,223							38,107	38,107			
320001	SCHAUMBURG	IL	S	05/15/2014		8,892,754							50,289	50,289			
320701	CIBOLO	TX	S	04/22/2015		4,756,166							27,631	27,631			
321401	DALLAS	TX	S	06/29/2015		22,189,952		21,839			21,839		123,556	123,556			
322001	MURPHY	TX	S	10/22/2015		4,835,993		4,879			4,879		27,291	27,291			
322501	HONOLULU	HI		12/18/2015		46,827,066							269,689	269,689			
322601	LOS ANGELES	CA		03/24/2016		14,794,028							80,981	80,981			
322801	MCKINNEY	TX	S	05/03/2016		29,506,233							2,103,266	2,103,266			
323601	SOUTH JORDAN	UT		08/17/2016		34,000,000							181,317	181,317			
324001	KANSAS CITY	MO		09/09/2016		7,132,629		221			221		36,345	36,345			
324101	HOUSTON	TX		10/18/2016		36,438,708							190,097	190,097			
324401	WILMER	TX	S	11/10/2016		13,312,310							71,556	71,556			
325101	AUSTIN	TX		06/07/2017		7,728,689		8,343			8,343		40,876	40,876			
0299999. Mortgages with partial repayments						2,624,358,153		679,340			679,340		28,059,710	28,059,710			
1808001	EAGAN	MN		01/24/2013	09/30/2019	8,707,672	2,500,000	9,043			2,509,043		4,100,001	4,100,001		(4,585,297)	(4,585,297)
0499999. Mortgages transferred						8,707,672	2,500,000	9,043			2,509,043		4,100,001	4,100,001		(4,585,297)	(4,585,297)
0599999 - Totals						2,796,130,226	2,500,000	1,474,871			3,974,871		202,925,587	203,273,153		(4,585,297)	(4,585,297)

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 American National Holdings, Inc.	Galveston	TX	ANH		02/05/1998			12,899,315			
	LOC to American National Property & Casualty Company of Lousiana	Galveston	TX	ANPLA		09/01/2017			9,000,000			
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									21,899,315			XXX
	Historical Bldg - Kearns	Salt Lake City	UT	Kearns Building		01/01/1988			3,706,000			
	Land - Eagle IND	Houston	TX	Eagle Ind., LP		12/01/1999			49,500			
	Land - Moody Rambin	Houston	TX	Parkside Capital Fund II		12/31/2014			590,000			
1899999. Joint Venture Interests - Real Estate - Affiliated									4,345,500			XXX
	Equity Fund 7047 - Comvest Capital III	West Palm Beach	FL	Comvest Capital		04/10/2015			345,442		2,012,070	4.057
	Equity Fund 7055 - Greystar	Charleston	SC	Greystar Equity Partners IX		04/26/2016			65,305		1,489,925	0.780
	Equity Fund 7059 - Arrowhead	Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017			17,277		4,265,637	1.691
	Equity Fund 7062 - Monroe PCF III	Chicago	IL	Monroe Capital Private Credit Fund II		05/31/2018			3,240,907		5,878,286	3.601
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II	New York	NY	Centre Lane Partners		10/31/2018			1,351,351		4,922,632	27.027
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V	Chicago	IL	Maranon Capital		01/18/2018			2,400,000		10,000,000	24.908
	Equity Fund 7079 - Arrowhead ANICO	Paramus	NJ	Arrowhead		07/02/2018			2,256,946		17,051,157	6.764
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP	New York	NY	Metropolitan Partners Fund VI, LP		08/14/2019		8,000,000			32,000,000	26.274
	Equity Fund 7082 - First Eagle Direct Lending Fund I	New York	NY	First Eagle Direct Lending Fund I		08/26/2019		16,100,743			3,899,257	18.467
	Equity Fund 7084 - Pizzuti Investors Fund III	Columbus	OH	Pizzuti Investors Fund III		08/15/2019		5,523,967			31,976,033	
2199999. Joint Venture Interests - Other - Unaffiliated								29,624,710	9,677,228		113,494,997	XXX
4499999. Total - Unaffiliated								29,624,710	9,677,228		113,494,997	XXX
4599999. Total - Affiliated									26,244,815			XXX
4699999 - Totals								29,624,710	35,922,043		113,494,997	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	09/30/2019	191,924							191,924	191,924				
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							191,924							191,924	191,924				
	LOC to ANTAC, Inc.	Galveston	TX	ANTAC, Inc.	12/17/2009	09/30/2019	32,066,529							32,066,529	32,066,529				23,293
	LOC to American National Holdings, Inc.	Galveston	TX	ANH	02/05/1998	09/30/2019								12,900,335	12,900,335				1,020
	LOC to American National Property & Casualty Company of Lousiana	Galveston	TX	ANPLA	09/01/2017	09/30/2019								9,017,418	9,017,418				17,418
	Note to American National Holdings, Inc.	Galveston	TX	ANH	01/09/2013	09/30/2019	100,000,000							100,000,000	100,000,000				3,953,425
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							132,066,529							153,984,282	153,984,282				3,995,156
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999	09/30/2019	5,172,750							5,172,750	5,172,750				
1899999. Joint Venture Interests - Real Estate - Affiliated							5,172,750							5,172,750	5,172,750				
	Equity Fund 7047 - Comvest Capital III	West Palm Beach	FL	Return of Capital	04/10/2015	09/24/2019	503,994							503,994	503,994				
	Equity Fund 7059 - Arrowhead	Paramus	NJ	Return of Capital	06/28/2017	09/10/2019	20,167							20,167	20,167				

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
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II	New York	NY	Return of Capital	10/31/2018	07/09/2019	315,309							315,309	315,309				
	Equity Fund 7071 - Metropolitan Partners V	New York	NY	Return of Capital	12/13/2018	09/30/2019	409,833							409,833	409,833				
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V	Chicago	IL	Return of Capital	01/18/2018	09/23/2019	180,711							180,711	180,711				
	Equity Fund 7079 - Arrowhead ANICO	Paramus	NJ	Return of Capital	05/31/2019	09/10/2019	15,832							15,832	15,832				
2199999. Joint Venture Interests - Other - Unaffiliated							1,445,846							1,445,846	1,445,846				
55550A-PC-3	Anadarko Petroleum Corporation	Woodlands	TX	Option 100	12/22/2015	03/31/2019								(1,569)	(1,569)		(1,569)	(1,569)	
4299999. Any Other Class of Assets - Unaffiliated														(1,569)	(1,569)		(1,569)	(1,569)	
4499999. Total - Unaffiliated							1,637,770							1,636,201	1,636,201		(1,569)	(1,569)	
4599999. Total - Affiliated							137,239,279							159,157,032	159,157,032				3,995,156
4699999 - Totals							138,877,049							160,793,233	160,793,233		(1,569)	(1,569)	3,995,156

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)
029163-AD-4	Munich Re America Bd 7.450% 12/15/26		09/13/2019	Stifel, Nicolaus & Co		3,152,858	2,465,000	46,931	1FE
036752-AG-8	Anthem Inc Bd 4.101% 03/01/28		09/05/2019	J.P. Morgan		5,425,800	5,000,000	4,557	2FE
037389-BC-6	Aon Corp Bd 3.750% 05/02/29		09/11/2019	Citigroup Global Markets Inc		3,677,089	3,442,000	46,969	2FE
037411-BE-4	Apache Corp Bd 4.375% 10/15/28		07/16/2019	Morgan Stanley Dean Witter		3,612,140	3,500,000	39,557	2FE
037411-BF-1	Apache Corp Bd 4.250% 01/15/30		07/26/2019	Oppenheimer & Co., Inc.		2,015,260	2,000,000	9,681	2FE
04621W-AC-4	Assured Guaranty US Hldg Bd 5.000% 07/01/24		09/05/2019	Stifel, Nicolaus & Co		1,756,590	1,586,000	14,979	2FE
04621X-AM-0	Assurant Inc Bd 3.700% 02/22/30		09/06/2019	Raymond James & Assoc.		5,125,243	5,075,000	9,389	2FE
05526D-BH-7	Bat Capital Corp Bd 3.462% 09/06/29		09/05/2019	FTN Financial		4,975,950	5,000,000	1,443	2FE
05541T-AL-5	BGC Partners Inc 144A 3.750% 10/01/24		09/25/2019	Cantor Fitzgerald & Co.		6,969,270	7,000,000		2
05565E-BJ-3	BMW US Capital LLC 144A 3.625% 04/18/29		09/04/2019	Bank of America Merrill Lynch		1,002,472	921,000	12,798	1FE
125523-AH-3	Cigna Corp Bd 4.375% 10/15/28		08/27/2019	Tax Free Exchange		1,797,767	1,768,000	28,577	2FE
125523-AH-3	Cigna Corp Bd 4.375% 10/15/28		09/06/2019	Oppenheimer & Co., Inc.		5,571,900	5,000,000	88,108	2FE
126650-CX-6	CVS Health Corp Bd 4.300% 03/25/28		09/03/2019	RBC Capital Markets		6,577,140	6,000,000	114,667	2FE
12805P-AJ-5	CAL Funding III LTD 18-2A 4.340% 09/25/43		09/26/2019	Oppenheimer & Co., Inc.		4,613,203	4,500,000	2,713	1FE
14314D-AA-1	Carlyle Finance Sub LLC 144A 3.500% 09/19/29		09/11/2019	FTN Financial		4,954,200	5,000,000		2FE
14314D-AA-1	Carlyle Finance Sub LLC 144A 3.500% 09/19/29		09/13/2019	FTN Financial		2,442,975	2,500,000		2FE
14314D-AA-1	Carlyle Finance Sub LLC 144A 3.500% 09/19/29		09/18/2019	Hilltop Securities Inc.		3,951,440	4,000,000	389	2FE
14314D-AA-1	Carlyle Finance Sub LLC 144A 3.500% 09/19/29		09/18/2019	Stifel, Nicolaus & Co		3,948,800	4,000,000	389	2FE
17288X-AB-0	Citadel Lp 144A 4.875% 01/15/27		09/12/2019	Raymond James & Assoc.		1,249,750	1,250,000		2
17288X-AB-0	Citadel Lp 144A 4.875% 01/15/27		09/17/2019	Oppenheimer & Co., Inc.		5,009,750	5,000,000	2,031	2
233851-DW-1	Daimler Finance NA LLC 144A 3.100% 08/15/29		09/30/2019	First Tennessee		10,147,148	10,000,000	40,472	1
25389J-AT-3	Digital Realty Trust LP Bd 0.000% 07/15/28		09/10/2019	Hilltop Securities Inc.		13,046,947	11,846,000	83,465	2FE
3137FM-JM-5	Freddie Mac 4894 VN Mtge 4.000% 10/15/39		09/27/2019	Oppenheimer & Co., Inc.		13,333,253	12,670,055	1,408	1
38150A-D5-1	Goldman Sachs Group Inc. Step up 3.000% 07/31/29		07/29/2019	FTN Financial		5,000,000	5,000,000		2
38150A-D5-1	Goldman Sachs Group Inc. Step up 3.000% 07/31/29		07/29/2019	BOSC Inc.		5,000,000	5,000,000		2
406216-BG-5	Halliburton Co Bd 3.800% 11/15/25		09/04/2019	Cantor Fitzgerald & Co.		2,128,380	2,000,000	23,433	2FE
410867-AF-2	Hanover Insurance Group Bd 4.500% 04/15/26		09/16/2019	Hilltop Securities Inc.		1,340,089	1,256,000	24,021	2FE
44106M-AT-9	Hospitality Properties Trust Bd 4.500% 03/15/25		09/12/2019	Cantor Fitzgerald & Co.		2,018,000	2,000,000	250	2FE
45174*-AA-3	ILP Holdings, LLC Sr Nt 11.000% 09/21/23		09/21/2017	Arrowhead		(750,571)	(750,571)		5
48203R-AM-6	Juniper Networks Inc BD 3.750% 08/15/29		08/20/2019	Oppenheimer & Co., Inc.		10,027,200	10,000,000		2FE
48203R-AM-6	Juniper Networks Inc BD 3.750% 08/15/29		09/04/2019	FTN Financial		1,374,125	1,350,000	1,406	2FE
48203R-AM-6	Juniper Networks Inc BD 3.750% 08/15/29		09/05/2019	FTN Financial		20,219,400	20,000,000	27,083	2FE
48252A-AA-9	KKR Grp Fin Co VI LLC 144A 3.750% 07/01/29		07/11/2019	Morgan Stanley Dean Witter		5,107,650	5,000,000	7,292	1FE
521865-AY-1	Lear Corp Bd 3.800% 09/15/27		08/09/2019	FTN Financial		5,000,900	5,000,000	78,111	2FE
55336V-AR-1	MPLX LP BD 4.000% 03/15/28		09/05/2019	Morgan Stanley Dean Witter		5,249,350	5,000,000	96,667	2FE
628530-BK-2	Mylan Laboratories Inc Bd 4.550% 04/15/28		09/05/2019	FTN Financial		5,397,600	5,000,000	91,000	2FE
629400-AB-8	NP Ferrum LLC 15-1A 3.585% 02/19/45		09/05/2019	Oppenheimer & Co., Inc.		5,040,625	5,000,000	9,958	1FE
629400-AB-8	NP Ferrum LLC 15-1A 3.585% 02/19/45		09/30/2019	Oppenheimer & Co., Inc.		5,029,688	5,000,000	6,473	1FE
636180-BN-0	National Fuel Gas Co Bd 3.950% 09/15/27		08/12/2019	FTN Financial		6,606,600	6,500,000	106,266	2FE
64952G-AE-8	New York Life Insurance 144A 5.875% 05/15/33		09/12/2019	Hilltop Securities Inc.		4,260,951	3,205,000	63,288	1
651639-AT-3	Newmont Goldcorp Corp Bd 3.700% 03/15/23		08/06/2019	Tax Free Exchange		19,019,072	19,490,000	288,452	2FE
654894-AF-1	Noble Energy Inc Bd 8.000% 04/01/27		08/30/2019	Morgan Stanley Dean Witter		2,748,350	2,124,000	72,216	2FE
674599-CS-2	Occidental Petroleum Corp Bd 3.500% 08/15/29		09/10/2019	RBC Capital Markets		4,403,949	4,360,000	14,412	2FE
674599-DA-0	Occidental Petroleum Corp Bd 3.450% 07/15/24		09/13/2019	Tax Free Exchange		10,166,723	11,000,000	67,467	2
677071-AG-7	Ohana Military Comm LLC Bd 5.780% 10/01/36		07/12/2019	Stifel, Nicolaus & Co		6,123,600	5,000,000	84,292	1FE
74251V-AR-3	Principal Financial Group Bd 3.700% 05/15/29		09/03/2019	Morgan Stanley Dean Witter		6,402,033	5,855,000	69,203	1FE
74267C-AC-0	Proassurance Corp Bd 5.300% 11/15/23		09/19/2019	Hilltop Securities Inc.		5,444,800	5,000,000	94,222	2FE
74348Y-R6-0	Prospect Capital Corp Step 5.000% 07/15/29		07/01/2019	Cantor Fitzgerald & Co.		4,000,000	4,000,000	2,222	2
74348Y-U6-6	Prospect Capital Corp Step up 4.000% 08/15/29		08/12/2019	BOSC Inc.		4,000,000	4,000,000		2
74348Y-V8-1	Prospect Capital Corp Bd 4.000% 09/15/26		09/23/2019	BOSC Inc.		4,998,750	5,000,000		2
743674-BD-4	Protective Life Corp 144A 4.300% 09/30/28		09/06/2019	Wells Fargo Advisors		5,523,050	5,000,000	95,556	2FE
743674-BD-4	Protective Life Corp 144A 4.300% 09/30/28		09/11/2019	Oppenheimer & Co., Inc.		5,455,000	5,000,000	97,347	2FE
743674-BE-2	Protective Life Corp 144A 3.400% 01/15/30		09/30/2019	First Tennessee		5,102,000	5,000,000	5,667	2
761713-AZ-9	Reynolds American Inc Bd 6.150% 09/15/43		09/30/2019	FTN Financial		3,504,406	3,085,000	8,959	2
79588T-AA-8	Sammons Financial Group 144A 7.000% 10/15/43		08/30/2019	Morgan Stanley Dean Witter		2,717,560	2,000,000	54,056	2FE
79588T-AC-4	Sammons Financial Group 144A 4.450% 05/12/27		08/28/2019	Morgan Stanley Dean Witter		2,427,650	2,300,000	30,705	2FE
84861T-AC-2	Spirit Realty LP Bd 4.450% 09/15/26		09/10/2019	Wells Fargo Advisors		3,123,582	2,917,000	63,822	2FE
84861T-AC-2	Spirit Realty LP Bd 4.450% 09/15/26		09/10/2019	Wells Fargo Advisors		4,202,986	3,931,000	86,007	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
858155-AE-4	Steelcase Inc Bd 5.125% 01/18/29		07/10/2019	Oppenheimer & Co., Inc.		1,362,048	1,247,000	30,889	2FE
858155-AE-4	Steelcase Inc Bd 5.125% 01/18/29		07/15/2019	Oppenheimer & Co., Inc.		5,453,500	5,000,000	127,413	2FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		07/23/2019	Oppenheimer & Co., Inc.		4,745,850	4,640,000	2,649	1FE
891027-AS-3	Globe Life Inc Bd 4.550% 09/15/28		09/04/2019	Oppenheimer & Co., Inc.		5,666,750	5,000,000	108,063	2FE
920253-AF-8	Valmont Industries Inc Bd 5.000% 10/01/44		09/27/2019	Hilltop Securities Inc.		5,781,016	5,480,000		2FE
96949L-AD-7	Williams Partners LP Bd 3.750% 06/15/27		09/11/2019	J.P. Morgan		5,163,600	5,000,000	45,833	2FE
97605H-AE-7	Wheel Pros Inc Sr Nt 9.000% 04/04/26		07/02/2018	Arrowhead		(1,325,162)	(1,325,162)		5FE
000000-00-0	Crestline Direct Finance LP Note- Stratus Video LLC 9.775% 05/17/24		06/26/2019	Crestline Direct Finance		2,310,714	2,351,873		5IF
000000-00-0	Crestline Direct Finance LP Note- NTIVA, Inc 11.250% 10/17/21		07/01/2019	Crestline Direct Finance		922,357	925,000		5IF
000000-00-0	Crestline Direct Finance LP Note- GAT Airline Ground Suppo 8.300% 07/17/24		07/18/2019	Crestline Direct Finance		1,011,893	1,032,543		5IF
000000-00-0	Crestline Direct Finance LP Note-Urgent Cares of America 13.000% 07/31/24		07/31/2019	Crestline Direct Finance		1,037,075	1,058,240		5IF
000000-00-0	Crestline Direct Finance LP Note- CPF Dental, LLC 9.138% 08/30/24		08/30/2019	Crestline Direct Finance		906,848	925,355		5IF
000000-00-0	Crestline Direct Finance LP Note- Crunch Holdings, LLC 8.112% 08/25/25		08/23/2019	Crestline Direct Finance		1,808,183	1,826,447		5IF
000000-00-0	Crestline Direct Finance LP Note- Global Holdings LLC 8.390% 09/17/23		09/17/2019	Crestline Direct Finance		1,302,170	1,322,000		5IF
000000-00-0	Crestline Direct Finance LP Note- US Hospitality TL A-4 11.530% 12/15/22		09/17/2019	Crestline Direct Finance		2,163,840	2,208,000		5IF
78014R-AX-8	Royal Bank of Canada Step up 3.000% 07/15/31	A	07/11/2019	RBC Capital Markets		7,000,000	7,000,000		1
05463H-AB-7	Axis Specialty Finance Bd 3.900% 07/15/29	D	09/12/2019	Citigroup Global Markets Inc		3,746,170	3,595,000	33,883	2FE
06747N-6H-2	Barclays Bank PLC Step up 3.000% 07/18/31	D	07/12/2019	BOSC Inc.		5,000,000	5,000,000		1
06747N-7J-7	Barclays Bank PLC Step up 3.000% 08/01/31	D	07/29/2019	Hilltop Securities Inc.		5,000,000	5,000,000		1
06747N-7J-7	Barclays Bank PLC Step up 3.000% 08/01/31	D	07/29/2019	BOSC Inc.		5,000,000	5,000,000		1
22533A-BG-1	Credit Agricole CIB Step 3.000% 07/08/31	D	07/02/2019	Hilltop Securities Inc.		5,000,000	5,000,000		1
29359U-AB-5	Enstar Group LTd Bd 4.950% 06/01/29	D	07/15/2019	Stifel, Nicolaus & Co		3,044,460	3,000,000	20,212	2FE
29359U-AB-5	Enstar Group LTd Bd 4.950% 06/01/29	D	08/20/2019	Stifel, Nicolaus & Co		2,116,380	2,000,000	23,100	2FE
65557F-AH-9	Nordea Bank ABP 144A 4.625% 09/13/33	D	07/29/2019	J.P. Morgan		9,849,612	9,200,000	161,925	1FE
70213B-AB-7	Partnerre Finance B LLC Bd 3.700% 07/02/29	D	07/01/2019	Oppenheimer & Co., Inc.		5,096,100	5,000,000	7,193	1FE
70213B-AB-7	Partnerre Finance B LLC Bd 3.700% 07/02/29	D	09/16/2019	Raymond James & Assoc.		3,513,253	3,400,000	31,100	1FE
80414L-2D-6	Saudi Arabian Oil Co 3.500% 04/16/29	D	09/04/2019	Hilltop Securities Inc.		5,386,150	5,000,000	68,055	1FE
806213-AB-0	Scentre Group Trust 1/2 144A 3.500% 02/12/25	D	09/04/2019	Citigroup Global Markets Inc		6,296,940	6,000,000	14,000	1FE
88032W-AN-6	Tencent Holdings Ltd 144A 3.975% 04/11/29	D	09/09/2019	RBC Capital Markets		5,402,350	5,000,000	82,813	1FE
91889D-AB-2	Valaris PLC Bd 4.500% 10/01/24	D	07/31/2019	Tax Free Exchange		1,496,206	2,000,000	30,000	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						413,028,746	398,031,780	3,005,504	XXX
8399997. Total - Bonds - Part 3						413,028,746	398,031,780	3,005,504	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						413,028,746	398,031,780	3,005,504	XXX
000000-00-0	Crestline Direct Finance LP PS- New FM Parent Corp		07/31/2019	Crestline Direct Finance	463,044.280	463,044	0.00		P5L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						463,044	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						463,044	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						463,044	XXX		XXX
000000-00-0	Federal Home Loan Bank Capital stock		09/30/2019	Stock Dividend	432.000				L
000000-00-0	ILP Holdings, LLC CS		09/21/2017	Arrowhead	(1,759.380)	(112,606)			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						(112,606)	XXX		XXX
9799997. Total - Common Stocks - Part 3						(112,606)	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						(112,606)	XXX		XXX
9899999. Total - Preferred and Common Stocks						350,438	XXX		XXX
9999999 - Totals						413,379,184	XXX	3,005,504	XXX

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

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE American National Insurance Company

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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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 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		07/25/2019	Paydown		4,018	4,018	4,405	4,310		(292)		(292)		4,018				107	09/25/2036	1FE
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		08/25/2019	Paydown		4,033	4,033	4,421	4,326		(293)		(293)		4,033				123	09/25/2036	1FE
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		09/25/2019	Paydown		4,049	4,049	4,438	4,343		(294)		(294)		4,049				139	09/25/2036	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		07/01/2019	Paydown		2,722	2,722	2,906	2,791		(69)		(69)		2,722				62	08/01/2022	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		08/01/2019	Paydown		2,210	2,210	2,359	2,266		(56)		(56)		2,210				58	08/01/2022	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		09/01/2019	Paydown		2,220	2,220	2,369	2,276		(56)		(56)		2,220				66	08/01/2022	1FE
0599999. Subtotal - Bonds - U.S. Governments						19,252	19,252	20,898	20,312		(1,060)		(1,060)		19,252				555	XXX	XXX
34160P-DD-8	Florida St Dept Mgmt Svcs Ctfs GO 5.986% 08/01/22		08/01/2019	Call 100.0000		5,395,000	5,395,000	5,431,200	5,397,752		(2,752)		(2,752)		5,395,000				322,945	08/01/2022	1FE
74514L-ZF-7	Puerto Rico Commonwealth GO 4.250% 07/01/19		07/01/2019	Maturity		170,000	170,000	38,038	38,038						38,038		131,963	131,963	7,225	07/01/2019	6FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,565,000	5,565,000	5,469,238	5,435,790		(2,752)		(2,752)		5,433,038		131,963	131,963	330,170	XXX	XXX
100873-AG-3	Boston MA Hsg Auth Rev 5.800% 01/01/22		07/01/2019	Call 100.0000		175,000	175,000	180,128	175,676		(333)		(333)		175,342		(342)	(342)	10,150	01/01/2022	1FE
31340Y-DS-5	FHLMC 14-B (15) 9.000% 12/15/19		07/01/2018	Paydown		13	13	13	13						13					12/15/2019	1
31340Y-DS-5	FHLMC 14-B (15) 9.000% 12/15/19		07/01/2019	Paydown		(13)	(13)	(13)	(13)						(13)					12/15/2019	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		07/01/2019	Paydown		341	341	320	335		6		6		341				18	10/25/2020	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		08/01/2019	Paydown		344	344	323	339		6		6		344				21	10/25/2020	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		09/01/2019	Paydown		347	347	326	341		6		6		347				23	10/25/2020	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		07/01/2019	Paydown		205,624	205,624	198,199	199,028		6,596		6,596		205,624				4,798	01/15/2039	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		08/01/2019	Paydown		179,163	179,163	172,694	173,416		5,747		5,747		179,163				4,778	01/15/2039	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		09/01/2019	Paydown		168,677	168,677	162,587	163,266		5,411		5,411		168,677				5,060	01/15/2039	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		07/01/2019	Paydown		190,062	190,062	173,194	180,049		10,013		10,013		190,062				3,880	12/15/2025	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		08/01/2019	Paydown		245,904	245,904	224,080	232,950		12,954		12,954		245,904				5,738	12/15/2025	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		09/01/2019	Paydown		216,282	216,282	197,087	204,888		11,394		11,394		216,282				5,677	12/15/2025	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		07/01/2019	Paydown		303,305	303,305	276,588	287,843		15,462		15,462		303,305				6,192	01/15/2026	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		08/01/2019	Paydown		137,822	137,822	125,682	130,796		7,026		7,026		137,822				3,216	01/15/2026	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		09/01/2019	Paydown		121,861	121,861	111,127	115,649		6,212		6,212		121,861				3,199	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		07/01/2019	Paydown		83,124	83,124	76,941	79,464		3,660		3,660		83,124				1,697	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		08/01/2019	Paydown		127,768	127,768	118,265	122,142		5,625		5,625		127,768				2,981	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		09/01/2019	Paydown		168,561	168,561	156,025	161,140		7,421		7,421		168,561				4,425	01/15/2026	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		07/01/2019	Paydown		33,170	33,170	30,180	31,422		1,748		1,748		33,170				677	02/15/2026	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		08/01/2019	Paydown		27,145	27,145	24,698	25,715		1,431		1,431		27,145				633	02/15/2026	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		09/01/2019	Paydown		30,523	30,523	27,771	28,914		1,609		1,609		30,523				801	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		07/01/2019	Paydown		269,915	269,915	241,556	253,279		16,636		16,636		269,915				5,511	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		08/01/2019	Paydown		220,888	220,888	197,680	207,273		13,615		13,615		220,888				5,154	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		09/01/2019	Paydown		248,372	248,372	222,276	233,064		15,309		15,309		248,372				6,520	02/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		07/01/2019	Paydown		226,873	226,873	209,822	216,941		9,933		9,933		226,873				4,632	03/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		08/01/2019	Paydown		233,418	233,418	215,875	223,198		10,219		10,219		233,418				5,446	03/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		09/01/2019	Paydown		198,370	198,370	183,461	189,685		8,685		8,685		198,370				5,207	03/15/2026	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		07/01/2019	Paydown		44,030	44,030	45,268	45,175		(1,145)		(1,145)		44,030				899	08/15/2038	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		08/01/2019	Paydown		6,384	6,384	6,564	6,550		(166)		(166)		6,384				149	08/15/2038	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		07/01/2019	Paydown		49,100	49,100	47,546	47,733		1,366		1,366		49,100				1,146	11/15/2039	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		08/01/2019	Paydown		32,942	32,942	31,900	32,026		917		917		32,942				878	11/15/2039	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		09/01/2019	Paydown		40,964	40,964	39,668	39,824		1,140		1,140		40,964				1,229	11/15/2039	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		07/01/2019	Paydown		27,994	27,994	27,622	27,860		134		134		27,994				980	08/15/2022	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		08/01/2019	Paydown		22,342	22,342	22,045	22,235		107		107		22,342				894	08/15/2022	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		09/01/2019	Paydown		30,065	30,065	29,666	29,921		144		144		30,065				1,353	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		07/01/2019	Paydown		31,175	31,175	30,912	31,061		115		115		31,175				1,091	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		08/01/2019	Paydown		19,978	19,978	19,809	19,904		73		73		19,978				799	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		09/01/2019	Paydown		23,102	23,102	22,907	23,017		85		85		23,102				1,040	08/15/2022	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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 DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		07/01/2019	Paydown		11,104	11,104	11,202	11,109		(5)		(5)		11,104				356	02/15/2023	1
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		08/01/2019	Paydown		8,148	8,148	8,221	8,152		(4)		(4)		8,148				299	02/15/2023	1
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		09/01/2019	Paydown		8,545	8,545	8,621	8,549		(4)		(4)		8,545				353	02/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		07/01/2019	Paydown		15,683	15,683	15,879	15,709		(26)		(26)		15,683				457	06/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		08/01/2019	Paydown		26,885	26,885	27,221	26,930		(44)		(44)		26,885				896	06/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		09/01/2019	Paydown		25,574	25,574	25,894	25,617		(42)		(42)		25,574				959	06/15/2023	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		07/01/2019	Paydown		22,681	22,681	22,603	22,626		55		55		22,681				695	06/15/2021	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		08/01/2019	Paydown		17,317	17,317	17,257	17,275		42		42		17,317				606	06/15/2021	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		09/01/2019	Paydown		15,643	15,643	15,589	15,605		38		38		15,643				616	06/15/2021	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		07/01/2019	Paydown		1,257	1,257	1,221	1,229		28		28		1,257				40	06/25/2037	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		08/01/2019	Paydown		196	196	190	192		4		4		196				7	06/25/2037	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		09/01/2019	Paydown		1,773	1,773	1,723	1,734		39		39		1,773				73	06/25/2037	1
31397Q-F8-6	FNMA 2011-18 VB (24) 4.000% 11/25/27		07/01/2019	Paydown		160,765	160,765	160,765	160,765						160,765				3,751	11/25/2027	1
31397Q-F8-6	FNMA 2011-18 VB (24) 4.000% 11/25/27		08/01/2019	Paydown		208,996	208,996	208,996	208,996						208,996				5,573	11/25/2027	1
31397Q-F8-6	FNMA 2011-18 VB (24) 4.000% 11/25/27		09/01/2019	Paydown		229,912	229,912	229,912	229,912						229,912				6,897	11/25/2027	1
31397S-RW-6	FNMA 2011-24 (25) 3.000% 04/25/26		07/01/2019	Paydown		214,014	214,014	187,906	198,700		15,314		15,314		214,014				3,745	04/25/2026	1
31397S-RW-6	FNMA 2011-24 (25) 3.000% 04/25/26		08/01/2019	Paydown		244,865	244,865	214,993	227,344		17,521		17,521		244,865				4,897	04/25/2026	1
31397S-RW-6	FNMA 2011-24 (25) 3.000% 04/25/26		09/01/2019	Paydown		221,177	221,177	194,195	205,351		15,826		15,826		221,177				4,976	04/25/2026	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		07/01/2019	Paydown		125,336	125,336	119,339	121,995		3,341		3,341		125,336				2,925	03/25/2025	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		08/01/2019	Paydown		111,969	111,969	106,611	108,984		2,984		2,984		111,969				2,986	03/25/2025	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		09/01/2019	Paydown		105,274	105,274	100,237	102,468		2,806		2,806		105,274				3,158	03/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		07/01/2019	Paydown		33,773	33,773	33,761	33,727		46		46		33,773				788	10/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		08/01/2019	Paydown		31,511	31,511	31,500	31,469		43		43		31,511				840	10/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		09/01/2019	Paydown		47,704	47,704	47,687	47,639		65		65		47,704				1,431	10/25/2025	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		07/01/2019	Paydown		781,099	781,099	782,686	781,740		(640)		(640)		781,099				20,504	10/25/2028	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		08/01/2019	Paydown		854,929	854,929	856,665	855,629		(701)		(701)		854,929				25,648	10/25/2028	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		09/01/2019	Paydown		806,433	806,433	808,071	807,094		(661)		(661)		806,433				27,217	10/25/2028	1
31398P-W2-1	FNR 2010-39 LY (25) 5.000% 05/25/30		07/01/2019	Paydown		64,681	64,681	67,617	66,572		(1,891)		(1,891)		64,681				1,887	05/25/2030	1
31398P-W2-1	FNR 2010-39 LY (25) 5.000% 05/25/30		08/01/2019	Paydown		39,652	39,652	41,452	40,811		(1,159)		(1,159)		39,652				1,322	05/25/2030	1
31398P-W2-1	FNR 2010-39 LY (25) 5.000% 05/25/30		09/01/2019	Paydown		60,085	60,085	62,812	61,841		(1,756)		(1,756)		60,085				2,253	05/25/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		07/01/2019	Paydown		25,891	25,891	25,907	25,885		6		6		25,891				680	05/01/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		08/01/2019	Paydown		29,218	29,218	29,236	29,211		7		7		29,218				877	05/01/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		09/01/2019	Paydown		28,892	28,892	28,910	28,885		7		7		28,892				975	05/01/2030	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		07/01/2019	Paydown		57,851	57,851	60,545	59,843		(1,991)		(1,991)		57,851				1,687	03/20/2039	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		08/01/2019	Paydown		65,255	65,255	68,293	67,501		(2,246)		(2,246)		65,255				2,175	03/20/2039	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		09/01/2019	Paydown		58,266	58,267	60,980	60,273		(2,006)		(2,006)		58,267				2,185	03/20/2039	1
770047-AH-1	Roanoke TX Economic & Indl De Rev 5.430% 08/15/22		08/15/2019	Call 100.0000		255,000	255,000	255,000	255,000						255,000				13,847	08/15/2022	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,158,289	9,158,290	8,790,489	8,934,481		224,157		224,157		9,158,632		(342)	(342)	255,473	XXX	XXX
001192-AG-8	Southern Co Gas Capital Bd 5.250% 08/15/19		08/15/2019	Maturity		7,126,000	7,126,000	7,446,385	7,152,102		(26,102)		(26,102)		7,126,000				374,115	08/15/2019	2FE
009158-AP-1	Air Products & Chemicals Inc Bd 4.375% 08/21/19		08/21/2019	Maturity		9,300,000	9,300,000	9,044,715	9,278,924		21,076		21,076		9,300,000				406,875	08/21/2019	1FE
032511-BJ-5	Anadarko Petroleum Corp Bd 3.450% 07/15/24		09/13/2019	Tax Free Exchange		10,166,723	11,000,000	9,646,560	10,059,522		107,201		107,201		10,166,723				457,967	07/15/2024	2FE
084423-AQ-5	WR Berkley Corp Bd 7.375% 09/15/19		09/15/2019	Maturity		8,139,000	8,139,000	8,882,091	8,211,275		(72,275)		(72,275)		8,139,000				600,251	09/15/2019	2FE
10112R-AR-5	Boston Properties LP Bd 5.625% 11/15/20		09/18/2019	Call 103.8947		10,389,469	10,000,000	9,989,100	9,997,717		843		843		9,998,561		1,439	1,439	862,907	11/15/2020	2FE
12563L-AL-1	CLI Funding LLC 19-1A 3.710% 05/18/44		07/18/2019	Paydown		64,400	64,400	65,171			(771)		(771)		64,400				392	05/18/2044	1FE
12563L-AL-1	CLI Funding LLC 19-1A 3.710% 05/18/44		08/18/2019	Paydown		63,467	63,467	64,226			(759)		(759)		63,467				582	05/18/2044	1FE
12563L-AL-1	CLI Funding LLC 19-1A 3.710% 05/18/44		09/18/2019	Paydown		59,733	59,733	60,448			(715)		(715)		59,733				733	05/18/2044	1FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		07/10/2019	Redemption 100.0000		55,886	55,886	59,340	29,649		(55)		(55)		59,173		(3,287)	(3,287)	876	01/10/2036	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		08/10/2019	Redemption 100.0000		56,105	56,105	59,572	29,765		(70)		(70)		59,390		(3,285)	(3,285)	1,100	01/10/2036	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		09/10/2019	Redemption 100.0000		56,325	56,325	59,806	29,882		(85)		(85)		59,608		(3,283)	(3,283)	1,325	01/10/2036	2FE

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)
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		07/01/2019	Paydown		7,832	7,980	8,196	7,978		(11)		(11)		7,967		(135)	(135)	256	02/25/2020	3FM
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		08/01/2019	Paydown		6,413	6,448	6,623	6,447		(11)		(11)		6,436		(23)	(23)	236	02/25/2020	3FM
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		09/01/2019	Paydown		10,451	10,457	10,740	10,455		(20)		(20)		10,435		15	15	431	02/25/2020	3FM
12805P-AJ-5	CAL Funding III LTD 18-2A 4.340% 09/25/43		07/25/2019	Paydown		50,000	50,000	50,556	20,865		(556)		(556)		50,000				1,055	09/25/2043	1FE
12805P-AJ-5	CAL Funding III LTD 18-2A 4.340% 09/25/43		08/25/2019	Paydown		50,000	50,000	50,556	20,865		(556)		(556)		50,000				1,236	09/25/2043	1FE
12805P-AJ-5	CAL Funding III LTD 18-2A 4.340% 09/25/43		09/25/2019	Paydown		50,000	50,000	50,556	20,865		(556)		(556)		50,000				1,417	09/25/2043	1FE
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		07/01/2019	Paydown		14	14	14	10	4			4		14					11/25/2021	2FM
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		08/01/2019	Paydown		3,361	3,361	3,326	2,364	975	1		976		3,341		20	20	123	11/25/2021	2FM
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		09/01/2019	Paydown		3,825	3,825	3,786	2,690	1,111	2		1,113		3,803		23	23	158	11/25/2021	2FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		07/01/2019	Paydown		2,442	4,743	4,488	4,536		3		3		4,539		(2,098)	(2,098)	151	11/25/2035	1FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		08/01/2019	Paydown		26,922	28,417	26,890	27,181		22		22		27,203		(281)	(281)	1,037	11/25/2035	1FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		09/01/2019	Paydown		28,346	34,959	33,080	33,437		31		31		33,469		(5,123)	(5,123)	1,436	11/25/2035	1FM
19260M-AA-4	Coinstar Funding, LLC 17-1A 5.216% 04/25/47		07/25/2019	Paydown		36,563	36,563	37,872	37,624		(1,062)		(1,062)		36,563				1,430	04/25/2047	2FE
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		06/18/2019	Paydown		27,778	27,778	27,383			387		387		27,778				378	11/18/2029	1FE
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		07/01/2019	Paydown		(27,778)	(27,778)	(27,383)							(27,778)					11/18/2029	1FE
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		07/18/2019	Paydown		27,778	27,778	27,383			387		387		27,778				454	11/18/2029	1FE
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		08/18/2019	Paydown		27,778	27,778	27,383			387		387		27,778				530	11/18/2029	1FE
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		09/18/2019	Paydown		27,778	27,778	27,383			387		387		27,778				606	11/18/2029	1FE
233851-AR-5	Daimler Finance NA LLC 144A 2.250% 07/31/19		07/31/2019	Maturity		8,100,000	8,100,000	8,049,982	8,095,537		4,463		4,463		8,100,000				182,250	07/31/2019	1FE
25179M-AK-9	Devon Energy Corp Nt 4.000% 07/15/21		07/27/2019	Call 103.8703		5,193,513	5,000,000	4,965,350	4,989,848		2,198		2,198		4,992,046		7,954	7,954	400,180	07/15/2021	2FE
25179M-AP-8	Devon Energy Corp BD 3.250% 05/15/22		07/27/2019	Call 103.2871		7,746,532	7,500,000	7,040,480	7,243,347		40,943		40,943		7,284,290		215,710	215,710	417,157	05/15/2022	2FE
28932M-AA-3	Elm Rd Generating Station 144A 5.209% 02/11/30		08/12/2019	Redemption 100.0000		213,635	213,635	213,635	213,635						213,635				11,128	02/11/2030	1FE
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		07/01/2019	Paydown		1,385	1,808	1,789	1,793						1,793		(408)	(408)	58	02/25/2036	4FM
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		08/01/2019	Paydown		8,322	8,745	8,653	8,670						8,670		(349)	(349)	321	02/25/2036	4FM
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		09/01/2019	Paydown		1,226	1,648	1,631	1,634						1,634		(408)	(408)	68	02/25/2036	4FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		07/01/2019	Paydown		2,648	4,122	4,147	4,135						4,135		(1,487)	(1,487)	144	02/25/2036	5FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		08/01/2019	Paydown		66,941	68,412	68,839	68,633		(5)		(5)		68,628		(1,687)	(1,687)	2,736	02/25/2036	5FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		09/01/2019	Paydown		9,383	14,440	14,531	14,487		(1)		(1)		14,486		(5,103)	(5,103)	650	02/25/2036	5FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 09/25/19		07/01/2019	Paydown		973	973	934	967		6		6		973				26	09/25/2019	1FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 09/25/19		08/01/2019	Paydown		25,082	25,082	24,088	24,934		148		148		25,082				752	09/25/2019	1FM
40414L-AH-2	HCP Inc Sr Nt 2.625% 02/01/20		07/22/2019	Call 100.1430		10,014,300	10,000,000	9,972,900	9,995,553		2,276		2,276		9,997,829		2,171	2,171	270,238	02/01/2020	2FE
40573L-AS-5	Cigna Corp 144A 4.375% 10/15/28		08/27/2019	Tax Free Exchange		1,797,767	1,768,000	1,798,958			(1,191)		(1,191)		1,797,767				73,268	10/15/2028	2FE

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)
42217K-AU-0	Welltower Inc Bd 4.950% 01/15/21		09/07/2019	Call 103.5657		20,713,148	20,000,000	19,869,800	19,969,003		10,056		10,056		19,979,059		20,941	20,941	1,846,148	01/15/2021	2FE
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		07/01/2019	Paydown		2,873	4,232	4,193	4,195						4,195		(1,322)	(1,322)	148	07/25/2036	5FM
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		08/01/2019	Paydown		11,659	11,625	11,516	11,523		1		1		11,523		136	136	467	07/25/2036	5FM
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		09/01/2019	Paydown		12,426	12,406	12,290	12,297		1		1		12,298		129	129	560	07/25/2036	5FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		07/01/2019	Paydown		1,582	1,582	1,563	1,565						1,566		16	16	51	06/25/2037	3FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		08/01/2019	Paydown		3,702	3,197	3,159	3,164						3,164		538	538	151	06/25/2037	3FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		09/01/2019	Paydown		1,516	1,540	1,521	1,524						1,524		(8)	(8)	63	06/25/2037	3FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		07/01/2019	Paydown		10,218	11,221	11,293	11,260		(1)		(1)		11,259		(1,041)	(1,041)	425	06/25/2037	2FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		08/01/2019	Paydown		12,276	12,336	12,415	12,379		(1)		(1)		12,378		(102)	(102)	535	06/25/2037	2FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		09/01/2019	Paydown		11,194	11,363	11,436	11,402		(1)		(1)		11,402		(207)	(207)	554	06/25/2037	2FM
48203R-AF-1	Juniper Networks Inc Sr Nt 4.600% 03/15/21		09/25/2019	Call 103.7780		21,131,276	20,362,000	21,674,212	20,741,907		(122,831)		(122,831)		20,619,076		(257,076)	(257,076)	1,731,946	03/15/2021	2FE
48248N-AA-8	KKR Group Finance 144A 6.375% 09/29/20		07/31/2019	Call 104.4214		1,044,214	1,000,000	1,037,900	1,008,565		(2,771)		(2,771)		1,005,794		(5,794)	(5,794)	97,693	09/29/2020	1FE
50181Q-AA-6	Lcor Alexandria 144A 6.625% 09/15/19		09/15/2019	Maturity		148,923	148,923	148,558	148,898		25		25		148,923				9,866	09/15/2019	2FE
526602-AE-7	Leonard Wood Family Comm 144A 5.909% 07/15/40		07/15/2019	Call 100.0000		22,983	22,983	24,017	24,005		(14)		(14)		23,991		(1,008)	(1,008)	1,358	07/15/2040	2FE
585055-AV-8	Medtronic Inc Bd 4.125% 03/15/21		08/09/2019	Call 103.6490		6,218,940	6,000,000	5,935,800	5,983,384		4,409		4,409		5,987,793		12,207	12,207	441,690	03/15/2021	1FE
585055-AX-4	Medtronic Inc Sr Nt 3.125% 03/15/22		08/09/2019	Call 103.7040		5,185,200	5,000,000	4,984,700	4,994,556		987		987		4,995,543		4,457	4,457	325,825	03/15/2022	1FE
61760Q-LS-1	Morgan Stanley Bd 4.125% 08/27/30		08/27/2019	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				412,500	08/27/2030	1FE
651639-AS-5	Newmont Goldcorp Corp 144A 3.700% 03/15/23		08/06/2019	Tax Free Exchange		19,019,072	19,490,000	18,982,878			36,193		36,193		19,019,072				288,452	03/15/2023	2FE
65364U-AA-4	Niagara Mohawk Power 144A 4.881% 08/15/19		08/15/2019	Maturity		10,974,000	10,974,000	11,215,810	10,992,936		(18,936)		(18,936)		10,974,000				535,641	08/15/2019	1FE
682134-AC-5	Omnicom Group Inc Bd 4.450% 08/15/20		08/01/2019	Call 102.2470		2,811,793	2,750,000	2,707,028	2,741,377		3,025		3,025		2,744,402		5,598	5,598	179,408	08/15/2020	2FE
703481-A*-2	Patterson - UTI Energy Inc Private Placement 4.970% 09/30/20		09/25/2019	Call 103.1427		5,157,136	5,000,000	5,000,000	5,000,000						5,000,000				375,954	09/30/2020	2
74348Y-RQ-6	Prospect Capital Corp Bd 5.250% 02/15/22		08/15/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				262,500	02/15/2022	2FE
74348Y-RU-7	Prospect Capital Corp Bd 5.250% 03/15/22		09/16/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				262,500	03/15/2022	2FE
874074-AA-5	TAL Advantage LLC 2017 1A A 4.500% 04/20/42		07/18/2019	Paydown		45,488	45,488	45,807	45,805		(318)		(318)		45,488				1,194	04/20/2042	1FE
874074-AA-5	TAL Advantage LLC 2017 1A A 4.500% 04/20/42		08/18/2019	Paydown		47,347	47,347	47,680	47,677		(331)		(331)		47,347				1,420	04/20/2042	1FE
874074-AA-5	TAL Advantage LLC 2017 1A A 4.500% 04/20/42		09/18/2019	Paydown		47,269	47,269	47,601	47,599		(330)		(330)		47,269				1,595	04/20/2042	1FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		07/20/2019	Paydown		38,330	38,330	38,978	38,950		(620)		(620)		38,330				1,084	05/20/2042	2FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		08/20/2019	Paydown		42,158	42,158	42,871	42,840		(682)		(682)		42,158				1,363	05/20/2042	2FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		09/20/2019	Paydown		39,834	39,834	40,508	40,478		(645)		(645)		39,834				1,449	05/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		07/20/2019	Paydown		60,445	60,445	61,391	61,347		(902)		(902)		60,445				1,675	06/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		08/20/2019	Paydown		65,791	65,791	66,821	66,773		(982)		(982)		65,791				2,083	06/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		09/20/2019	Paydown		63,653	63,653	64,649	64,603		(950)		(950)		63,653				2,268	06/20/2042	2FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		07/20/2019	Paydown		30,000	30,000	29,828	29,829		171		171		30,000				719	07/20/2043	1FE

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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)
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		08/20/2019	Paydown		60,000	60,000	60,512	29,829		(513)		(513)		60,000				925	07/20/2043	1FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		09/20/2019	Paydown		60,000	60,000	60,512	29,829		(513)		(513)		60,000				1,130	07/20/2043	1FE
88315L-AC-2	Textainer Marine Containers Li ABS 4.300% 04/20/44		07/20/2019	Paydown		17,933	17,933	18,194			(260)		(260)		17,933				118	04/20/2044	1FE
88315L-AC-2	Textainer Marine Containers Li ABS 4.300% 04/20/44		08/20/2019	Paydown		17,933	17,933	18,194			(260)		(260)		17,933				178	04/20/2044	1FE
88315L-AC-2	Textainer Marine Containers Li ABS 4.300% 04/20/44		09/20/2019	Paydown		17,933	17,933	18,194			(260)		(260)		17,933				237	04/20/2044	1FE
883556-AT-9	Thermo Fisher Scientific Inc Nt 4.700% 05/01/20		09/27/2019	Call 101.5580		3,046,740	3,000,000	2,998,800	2,999,809		104		104		2,999,914		86	86	174,423	05/01/2020	2FE
883556-BC-5	Thermo Fisher Scientific Inc Sr Nt 3.150% 01/15/23		09/27/2019	Call 104.3180		4,172,720	4,000,000	4,114,840	4,048,082		(8,969)		(8,969)		4,039,113		(39,113)	(39,113)	323,920	01/15/2023	2FE
89233P-6P-6	Toyota Motor Credit Corp Bd 3.000% 09/19/27		09/19/2019	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				225,000	09/19/2027	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		07/20/2019	Paydown		70,012	70,012	70,123	42,604		3,999		3,999		70,012				3,730	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		08/20/2019	Paydown		73,421	73,421	73,537	44,678		4,194		4,194		73,421				4,134	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		09/20/2019	Paydown		73,621	73,621	73,737	44,800		4,205		4,205		73,621				4,367	08/20/2042	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		07/20/2019	Paydown		41,667	41,667	41,859	41,667						41,667				1,018	06/22/2043	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		08/20/2019	Paydown		41,667	41,667	41,859	41,667						41,667				1,164	06/22/2043	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		09/20/2019	Paydown		41,667	41,667	41,859	41,667						41,667				1,309	06/22/2043	1FE
92276M-AX-3	Ventas Realty LP Cap Crp Sr Nt 4.250% 03/01/22		09/23/2019	Call 105.4900		7,384,300	7,000,000	6,964,680	6,987,283		2,771		2,771		6,990,054		9,946	9,946	699,981	03/01/2022	2FE
92346M-AF-8	Verizon Communication Bd 3.750% 06/15/29		08/15/2019	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				150,000	06/15/2029	2FE
78008S-ES-1	Royal Bank of Canada MTN 2.750% 08/10/24	A	08/12/2019	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				550,000	08/10/2024	1FE
04530D-AC-6	Aspen Insurance Holdings Sr Nt 6.000% 12/15/20	C	09/30/2019	Call 104.3901		2,609,752	2,500,000	2,491,250	2,497,867		788		788		2,498,654		1,346	1,346	228,502	12/15/2020	2FE
06747M-3Z-7	Barclays Bank Plc Bd 3.000% 12/29/20	D	07/01/2019	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				303,333	12/29/2020	1FE
29358Q-AC-3	Ensco PLC Bd 4.500% 10/01/24	D	07/31/2019	Tax Free Exchange		1,496,207	2,000,000	1,490,000	1,957,347		9,461	470,601	(461,140)		1,496,207				75,000	10/01/2024	4FE
29358Q-AG-4	Ensco PLC Bd 8.000% 01/31/24	D	07/09/2019	Tender Offer		12,160,950	14,307,000	12,125,183	14,742,554		(26,810)	2,579,128	(2,605,938)		12,136,616		24,333	24,333	1,087,332	01/31/2024	4FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	07/17/2019	Paydown		166,958	166,958	164,228	166,958						166,957				3,107	07/17/2029	1FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	08/17/2019	Paydown		166,958	166,958	164,228	166,958						166,957				3,551	07/17/2029	1FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	09/17/2019	Paydown		166,958	166,958	164,228	166,958						166,958				3,995	07/17/2029	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	07/17/2019	Paydown		136,589	136,588	137,582	135,379		1,210		1,210		136,589				3,507	04/15/2037	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	08/17/2019	Paydown		143,403	143,403	144,445	142,133		1,270		1,270		143,403				4,142	04/15/2037	1FE
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	09/17/2019	Paydown		144,938	144,937	145,991	143,653		1,285		1,285		144,938				4,650	04/15/2037	1FE
70213B-AA-9	Partnerre Finance B LLC Bd 5.500% 06/01/20	D	07/19/2019	Call 102.7530		8,220,240	8,000,000	7,992,500	7,998,618		525		525		7,999,143		857	857	498,908	06/01/2020	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						288,525,331	288,544,261	285,664,921	266,277,507	2,090	(27,260)	3,049,729	(3,074,899)		284,622,761		(24,706)	(24,706)	15,223,979	XXX	XXX
8399997. Total - Bonds - Part 4						303,267,872	303,286,803	299,945,546	280,668,090	2,090	193,085	3,049,729	(2,854,554)		299,233,683		106,915	106,915	15,810,177	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						303,267,872	303,286,803	299,945,546	280,668,090	2,090	193,085	3,049,729	(2,854,554)		299,233,683		106,915	106,915	15,810,177	XXX	XXX

SCHEDULE D - PART 4

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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)
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						303,267,872	XXX	299,945,546	280,668,090	2,090	193,085	3,049,729	(2,854,554)		299,233,683		106,915	106,915	15,810,177	XXX	XXX

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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
S&P 500 INDEX CALLSPREAD_3YR 853SPA039	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	12/30/2016	12/30/2019		2,500,000	2238.830/2843.310	242,250			618,188		618,188	275,712						
S&P 500 INDEX CALLSPREAD_2YR 853SPA358	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/13/2019		2,500,000	2675.810/2742.710	37,000			55,708		55,708	33,497						
S&P 500 INDEX CALLSPREAD_2YR 853SPA542	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	06/15/2018	06/15/2020		2,500,000	2779.660/2847.760	37,500			44,858		44,858	34,838						
S&P 500 INDEX DIGITAL_1YR 853SPA652	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	10/01/2018	10/01/2019		4,800,000	2,924.59	131,040			188,886		188,886	161,815						
S&P 500 INDEX CALLSPREAD_1YR 853SPA653	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2018	10/01/2019		15,500,000	2924.590/3060.880	418,500			277,465		277,465	205,902						
S&P 500 INDEX CALLSPREAD_1YR 853SPA654	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/01/2018	10/01/2019		6,100,000	2924.590/3448.380	358,680			109,196		109,196	61,312						
S&P 500 INDEX CLIQUET_1YR 853SPA655	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/01/2018	10/01/2019		7,500,000	2,924.59	165,750						(2,483)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA656	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2018	10/01/2019		18,000,000	2924.590/3268.230	928,800			322,217		322,217	193,341						
S&P 500 INDEX CALL_1YR 853SPA657	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2018	10/01/2019		2,500,000	3,063.51	85,500						(9,222)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA661	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019		2,500,000	2884.430/2975.870	48,250			64,303		64,303	53,252						
S&P 500 INDEX CALLSPREAD_1YR 853SPA662	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019		3,100,000	2884.430/2999.810	73,780			92,414		92,414	75,957						
S&P 500 INDEX DIGITAL_1YR 853SPA663	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/08/2018	10/08/2019		4,700,000	2,884.43	125,960			173,874		173,874	141,600						
S&P 500 INDEX CALLSPREAD_1YR 853SPA664	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019		15,700,000	2884.430/3020.000	430,180			502,992		502,992	409,793						
S&P 500 INDEX CALLSPREAD_1YR 853SPA665	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019		6,900,000	2884.430/3414.880	432,630			232,478		232,478	161,079						
S&P 500 INDEX CLIQUET_1YR 853SPA666	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2018	10/08/2019		4,900,000	2,884.43	85,750						(38)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA670	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/16/2018	10/16/2019		2,500,000	2809.920/2922.320	58,750			88,407		88,407	69,457						
S&P 500 INDEX DIGITAL_1YR 853SPA671	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/16/2018	10/16/2019		5,400,000	2,809.92	144,180			204,867		204,867	153,016						
S&P 500 INDEX CALLSPREAD_1YR 853SPA672	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/16/2018	10/16/2019		15,800,000	2809.920/2941.990	428,180			643,598		643,598	508,247						
S&P 500 INDEX CALLSPREAD_1YR 853SPA673	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/16/2018	10/16/2019		7,400,000	2809.920/3310.090	473,600			455,990		455,990	337,423						

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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)
S&P 500 INDEX CLIQUET_1YR 853SPA674	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/16/2018	10/16/2019		8,000,000	2,809.92	129,600						(717)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA678	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/24/2018	10/24/2019		2,500,000	2656.100/2762.340	57,500			96,113		96,113	61,680						
S&P 500 INDEX DIGITAL_1YR 853SPA679	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/24/2018	10/24/2019		6,400,000	2,656.10	167,040			250,861		250,861	147,562						
S&P 500 INDEX CALLSPREAD_1YR 853SPA680	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/24/2018	10/24/2019		17,000,000	2656.100/2780.940	452,200			765,241		765,241	498,395						
S&P 500 INDEX CALLSPREAD_1YR 853SPA681	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/24/2018	10/24/2019		6,400,000	2656.100/3133.930	435,840			782,224		782,224	564,708						
S&P 500 INDEX CLIQUET_1YR 853SPA682	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/24/2018	10/24/2019		5,600,000	2,656.10	87,920												
S&P 500 INDEX CALLSPREAD_1YR 853SPA685	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2018	11/01/2019		2,500,000	2740.370/2849.980	57,250			90,367		90,367	64,615						
S&P 500 INDEX DIGITAL_1YR 853SPA686	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2018	11/01/2019		5,000,000	2,740.37	133,250			194,010		194,010	129,045						
S&P 500 INDEX CALLSPREAD_1YR 853SPA687	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2018	11/01/2019		17,400,000	2740.370/2872.730	469,800			751,666		751,666	543,699						
S&P 500 INDEX CALLSPREAD_1YR 853SPA688	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2018	11/01/2019		5,900,000	2740.370/3224.590	385,270			533,518		533,518	393,950						
S&P 500 INDEX CLIQUET_1YR 853SPA689	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2018	11/01/2019		4,800,000	2,740.37	76,800						(851)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA690	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2018	11/01/2019		16,300,000	2740.370/3062.360	875,310			1,410,414		1,410,414	1,072,413						
S&P 500 INDEX DIGITAL_1YR 853SPA694	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/08/2018	11/08/2019		5,700,000	2,806.83	159,030			214,047		214,047	153,924						
S&P 500 INDEX CALLSPREAD_1YR 853SPA695	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2018	11/08/2019		16,300,000	2806.830/2947.170	461,290			657,886		657,886	503,307						
S&P 500 INDEX CALLSPREAD_1YR 853SPA696	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/08/2018	11/08/2019		7,100,000	2806.830/3323.010	457,950			481,407		481,407	355,794						
S&P 500 INDEX CLIQUET_1YR 853SPA697	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/08/2018	11/08/2019		6,100,000	2,806.83	96,990						(905)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA700	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2018	11/15/2019		3,500,000	2736.270/2845.720	80,500			123,250		123,250	86,069						
S&P 500 INDEX DIGITAL_1YR 853SPA701	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2018	11/15/2019		5,400,000	2,736.27	139,860			199,557		199,557	129,504						
S&P 500 INDEX CALLSPREAD_1YR 853SPA702	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2018	11/15/2019		13,100,000	2736.270/2866.240	351,735			542,500		542,500	382,992						

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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)
S&P 500 INDEX CALLSPREAD_1YR 853SPA703	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/16/2018	11/15/2019		6,600,000	2736.270/3243.030	446,160			618,046		618,046	451,728						
S&P 500 INDEX CLIQUET_1YR 853SPA704	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/16/2018	11/15/2019		7,900,000	2,736.27	117,710						(5,860)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA708	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/26/2018	11/26/2019		2,600,000	2673.450/2780.390	58,500			93,824		93,824	59,187						
S&P 500 INDEX DIGITAL_1YR 853SPA709	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019		4,400,000	2,673.45	109,120			162,994		162,994	94,296						
S&P 500 INDEX CALLSPREAD_1YR 853SPA710	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/26/2018	11/26/2019		14,200,000	2673.450/2799.640	369,910			601,272		601,272	384,631						
S&P 500 INDEX CALLSPREAD_1YR 853SPA711	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019		4,700,000	2673.450/3181.410	322,890			554,830		554,830	395,341						
S&P 500 INDEX CLIQUET_1YR 853SPA712	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019		6,400,000	2,673.45	85,120						(2,321)						
S&P 500 INDEX DIGITAL_1YR 853SPA716	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/30/2018	11/29/2019		5,200,000	2,760.17	138,320			193,727		193,727	128,166						
S&P 500 INDEX CALLSPREAD_1YR 853SPA717	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019		9,800,000	2760.170/2897.900	267,540			405,216		405,216	290,352						
S&P 500 INDEX CALLSPREAD_1YR 853SPA718	Multiple	N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCUIZ63	11/30/2018	11/29/2019		6,100,000	2760.170/3262.800	402,600			529,776		529,776	387,658						
S&P 500 INDEX CLIQUET_1YR 853SPA719	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/30/2018	11/29/2019		6,200,000	2,760.17	83,700						(194)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA720	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/30/2018	11/29/2019		15,500,000	2760.170/3063.790	788,950			1,202,465		1,202,465	900,685						
S&P 500 INDEX CALLSPREAD_1YR 853SPA721	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/30/2018	11/29/2019		4,200,000	2801.570/2986.230	137,340			211,121		211,121	158,959						
S&P 500 INDEX CALL_1YR 853SPA722	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019		2,800,000	2,891.28	133,560			133,419		133,419	93,566						
S&P 500 INDEX CALLSPREAD_1YR 853SPA725	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019		2,500,000	2760.170/2870.580	56,250			84,217		84,217	59,589						
S&P 500 INDEX CALLSPREAD_1YR 853SPA726	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019		2,500,000	2633.080/2706.020	40,000			63,290		63,290	35,915						
S&P 500 INDEX DIGITAL_1YR 853SPA727	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/07/2018	12/06/2019		5,100,000	2,633.08	134,130			201,615		201,615	107,219						
S&P 500 INDEX CALLSPREAD_1YR 853SPA728	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019		12,900,000	2633.080/2764.730	352,170			581,618		581,618	346,538						
S&P 500 INDEX CALLSPREAD_1YR 853SPA729	Multiple	N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCUIZ63	12/07/2018	12/06/2019		5,000,000	2633.080/3112.040	343,500			654,261		654,261	455,110						
S&P 500 INDEX CLIQUET_1YR 853SPA730	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/07/2018	12/06/2019		6,700,000	2,633.08	87,100						(15,894)						

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S&P 500 INDEX CALLSPREAD_1YR 853SPA733	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/14/2018	12/13/2019		3,000,000	2599.950/2703.950	65,100			109,526		109,526	59,751						
S&P 500 INDEX DIGITAL_1YR 853SPA734	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2018	12/13/2019		4,400,000	2,599.95	113,080			173,361		173,361	85,960						
S&P 500 INDEX CALLSPREAD_1YR 853SPA735	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/14/2018	12/13/2019		17,300,000	2599.950/2729.950	456,720			785,285		785,285	438,461						
S&P 500 INDEX CALLSPREAD_1YR 853SPA736	Multiple	N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCUIZ63	12/14/2018	12/13/2019		6,300,000	2599.950/3082.500	431,172			882,640		882,640	595,572						
S&P 500 INDEX CLIQUET_1YR 853SPA737	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/14/2018	12/13/2019		6,500,000	2,599.95	81,900			4,633		4,633	(27,067)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA741	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/21/2018	12/20/2019		2,500,000	2416.620/2513.280	54,000			95,359		95,359	36,426						
S&P 500 INDEX DIGITAL_1YR 853SPA742	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019		4,600,000	2,416.62	118,220			189,135		189,135	65,815						
S&P 500 INDEX CALLSPREAD_1YR 853SPA743	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/21/2018	12/20/2019		15,700,000	2416.620/2537.450	411,340			746,889		746,889	292,409						
S&P 500 INDEX CALLSPREAD_1YR 853SPA744	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/21/2018	12/20/2019		6,000,000	2416.620/2861.520	410,400			992,415		992,415	523,238						
S&P 500 INDEX CLIQUET_1YR 853SPA745	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/21/2018	12/21/2019		6,100,000	2,416.62	71,370			190,956		190,956	128,657						
S&P 500 INDEX DIGITAL_1YR 853SPA748	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/28/2018	12/27/2019		2,800,000	2,485.74	70,000			111,185		111,185	43,846						
S&P 500 INDEX CALLSPREAD_1YR 853SPA749	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019		10,700,000	2485.740/2610.030	279,270			498,165		498,165	221,235						
S&P 500 INDEX CALLSPREAD_1YR 853SPA750	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019		4,500,000	2485.740/2971.450	306,000			740,585		740,585	437,840						
S&P 500 INDEX CLIQUET_1YR 853SPA751	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/28/2018	12/27/2019		3,000,000	2,485.74	37,500			5,450		5,450	(21,622)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA754	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/02/2019	01/02/2020		2,500,000	2510.030/2635.530		65,250		115,015		115,015	49,765						
S&P 500 INDEX CALLSPREAD_1YR 853SPA755	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	01/02/2019	01/02/2020		16,400,000	2510.030/2786.130		810,160		1,610,461		1,610,461	800,301						
S&P 500 INDEX CALL_1YR 853SPA756	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	01/02/2019	01/02/2020		2,500,000	2,629.26		135,250		370,784		370,784	235,534						
S&P 500 INDEX CALLSPREAD_1YR 853SPA758	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/08/2019	01/08/2020		2,900,000	2574.410/2677.390		62,350		104,410		104,410	42,060						
S&P 500 INDEX DIGITAL_1YR 853SPA759	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020		4,800,000	2,574.41		122,400		186,825		186,825	64,425						
S&P 500 INDEX CALLSPREAD_1YR 853SPA760	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/08/2019	01/08/2020		10,000,000	2574.410/2704.930		266,000		453,695		453,695	187,695						

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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)
S&P 500 INDEX CALLSPREAD_1YR 853SPA761	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020		6,700,000	2574.410/3049.130		443,540		954,073		954,073	510,533						
S&P 500 INDEX CLIQUET_1YR 853SPA762	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020		5,700,000	2,574.41		68,970		147,069		147,069	78,099						
S&P 500 INDEX CALLSPREAD_1YR 853SPA766	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	01/16/2019	01/16/2020		2,500,000	2616.100/2692.750		42,000		64,749		64,749	22,749						
S&P 500 INDEX CALLSPREAD_1YR 853SPA767	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	01/16/2019	01/16/2020		2,500,000	2616.100/2720.740		56,000		87,802		87,802	31,802						
S&P 500 INDEX DIGITAL_1YR 853SPA768	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	01/16/2019	01/16/2020		3,000,000	2,616.10		80,400		114,712		114,712	34,312						
S&P 500 INDEX CALLSPREAD_1YR 853SPA769	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	01/16/2019	01/16/2020		10,600,000	2616.100/2750.830		296,800		475,575		475,575	178,775						
S&P 500 INDEX CALLSPREAD_1YR 853SPA770	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/16/2019	01/16/2020		4,100,000	2616.100/3109.230		265,270		553,879		553,879	288,609						
S&P 500 INDEX CLIQUET_1YR 853SPA771	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2019	01/16/2020		5,700,000	2,616.10		76,380		64,939		64,939	(11,441)						
S&P 500 INDEX DIGITAL_1YR 853SPA774	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/24/2019	01/24/2020		5,300,000	2,642.33		142,040		199,859		199,859	57,819						
S&P 500 INDEX CALLSPREAD_1YR 853SPA775	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/24/2019	01/24/2020		12,000,000	2642.330/2777.880		337,800		524,982		524,982	187,182						
S&P 500 INDEX CALLSPREAD_1YR 853SPA776	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/24/2019	01/24/2020		7,500,000	2642.330/3138.820		491,250		964,071		964,071	472,821						
S&P 500 INDEX CLIQUET_1YR 853SPA777	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/24/2019	01/24/2020		6,900,000	2,642.33		88,320		3,933		3,933	(84,387)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA781	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020		2,500,000	2706.530/2814.790		56,000		82,079		82,079	26,079						
S&P 500 INDEX DIGITAL_1YR 853SPA782	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020		4,800,000	2,706.53		129,120		174,319		174,319	45,199						
S&P 500 INDEX CALLSPREAD_1YR 853SPA783	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020		10,300,000	2706.530/2852.410		299,215		448,369		448,369	149,154						
S&P 500 INDEX CALLSPREAD_1YR 853SPA784	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020		7,500,000	2706.530/3221.310		474,000		840,321		840,321	366,321						
S&P 500 INDEX CLIQUET_1YR 853SPA785	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/01/2019	01/31/2020		6,500,000	2,706.53		87,750		25,262		25,262	(62,488)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA786	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020		21,000,000	2706.530/3004.250		1,039,500		1,710,319		1,710,319	670,819						
S&P 500 INDEX CALLSPREAD_1YR 853SPA787	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020		2,500,000	2747.130/2923.050		78,000		124,390		124,390	46,390						
S&P 500 INDEX CALL_1YR 853SPA788	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020		2,500,000	2,835.09		105,000		193,757		193,757	88,757						

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S&P 500 INDEX DIGITAL_1YR 853SPA791	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/08/2019	02/07/2020		5,600,000	2,707.88		151,760		203,497		203,497	51,737						
S&P 500 INDEX CALLSPREAD_1YR 853SPA792	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/08/2019	02/07/2020		14,900,000	2707.880/2856.810		438,060		656,610		656,610	218,550						
S&P 500 INDEX CALLSPREAD_1YR 853SPA793	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/08/2019	02/07/2020		9,300,000	2707.880/3231.580		579,390		1,045,827		1,045,827	466,437						
S&P 500 INDEX CLIQUET_1YR 853SPA794	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/08/2019	02/07/2020		8,300,000	2,707.88		109,560		157,855		157,855	48,295						
S&P 500 INDEX CALLSPREAD_1YR 853SPA798	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020		2,500,000	2775.600/2886.620		56,250		76,308		76,308	20,058						
S&P 500 INDEX DIGITAL_1YR 853SPA799	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020		6,200,000	2,775.60		168,020		214,428		214,428	46,408						
S&P 500 INDEX CALLSPREAD_1YR 853SPA800	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020		13,500,000	2775.600/2928.260		399,600		553,374		553,374	153,774						
S&P 500 INDEX CALLSPREAD_1YR 853SPA801	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/15/2019	02/14/2020		7,700,000	2775.600/3297.690		466,620		712,479		712,479	245,859						
S&P 500 INDEX CLIQUET_1YR 853SPA802	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/15/2019	02/14/2020		7,000,000	2,775.60		94,500		12,078		12,078	(82,422)						
S&P 500 INDEX DIGITAL_1YR 853SPA806	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/22/2019	02/21/2020		4,800,000	2,792.67		131,040		161,346		161,346	30,306						
S&P 500 INDEX CALLSPREAD_1YR 853SPA807	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/22/2019	02/21/2020		13,400,000	2792.670/2946.270		399,320		535,921		535,921	136,601						
S&P 500 INDEX CALLSPREAD_1YR 853SPA808	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/22/2019	02/21/2020		6,500,000	2792.670/3324.120		385,450		574,739		574,739	189,289						
S&P 500 INDEX CLIQUET_1YR 853SPA809	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/22/2019	02/21/2020		6,600,000	2,792.67		94,380		114,755		114,755	20,375						
S&P 500 INDEX CALLSPREAD_1YR 853SPA813	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020		2,500,000	2803.690/2915.840		58,000		73,411		73,411	15,411						
S&P 500 INDEX DIGITAL_1YR 853SPA814	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020		4,200,000	2,803.69		110,460		132,303		132,303	21,843						
S&P 500 INDEX CALLSPREAD_1YR 853SPA815	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020		9,800,000	2803.690/2941.910		272,440		348,948		348,948	76,508						
S&P 500 INDEX CALLSPREAD_1YR 853SPA816	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020		6,500,000	2803.690/3274.430		375,700		548,984		548,984	173,284						
S&P 500 INDEX CLIQUET_1YR 853SPA817	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020		5,200,000	2,803.69		73,840		2,339		2,339	(71,501)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA818	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020		17,600,000	2803.690/3112.100		871,200		1,214,641		1,214,641	343,441						

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S&P 500 INDEX CALLSPREAD_1YR 853SPA821	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020		2,500,000	2743.070/2808.360		35,625		47,199		47,199	11,574						
S&P 500 INDEX CALLSPREAD_1YR 853SPA822	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020		2,500,000	2743.070/2852.790		57,625		77,751		77,751	20,126						
S&P 500 INDEX DIGITAL_1YR 853SPA823	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/08/2019	03/06/2020		4,700,000	2,743.07		122,670		155,986		155,986	33,316						
S&P 500 INDEX CALLSPREAD_1YR 853SPA824	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/08/2019	03/06/2020		17,000,000	2743.070/2873.090		453,900		620,512		620,512	166,612						
S&P 500 INDEX CALLSPREAD_1YR 853SPA825	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	03/08/2019	03/06/2020		8,900,000	2743.070/3207.470		548,685		889,900		889,900	341,215						
S&P 500 INDEX CLIQUET_1YR 853SPA826	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/08/2019	03/06/2020		6,300,000	2,743.07		89,460		88,450		88,450	(1,010)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA829	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020		2,500,000	2822.480/2935.380		57,500		71,364		71,364	13,864						
S&P 500 INDEX DIGITAL_1YR 853SPA830	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/15/2019	03/13/2020		6,000,000	2,822.48		154,200		181,826		181,826	27,626						
S&P 500 INDEX CALLSPREAD_1YR 853SPA831	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/15/2019	03/13/2020		18,900,000	2822.480/2951.750		488,565		611,350		611,350	122,785						
S&P 500 INDEX CALLSPREAD_1YR 853SPA832	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020		11,000,000	2822.480/3313.590		635,800		895,332		895,332	259,532						
S&P 500 INDEX CLIQUET_1YR 853SPA833	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	03/15/2019	03/13/2020		7,900,000	2,822.48		120,080		28,591		28,591	(91,489)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA837	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/22/2019	03/20/2020		2,500,000	2800.710/2912.740		57,500		72,948		72,948	15,448						
S&P 500 INDEX DIGITAL_1YR 853SPA838	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/22/2019	03/20/2020		7,200,000	2,800.71		183,600		221,522		221,522	37,922						
S&P 500 INDEX CALLSPREAD_1YR 853SPA839	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/22/2019	03/20/2020		19,000,000	2800.710/2928.420		490,200		626,376		626,376	136,176						
S&P 500 INDEX CALLSPREAD_1YR 853SPA840	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/22/2019	03/20/2020		9,600,000	2800.710/3282.710		573,120		841,119		841,119	267,999						
S&P 500 INDEX CLIQUET_1YR 853SPA841	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/22/2019	03/20/2020		7,500,000	2,800.71		103,500		52,161		52,161	(51,339)						
S&P 500 INDEX CALLSPREAD_2YR 853SPA844	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	04/01/2019	04/01/2021		2,500,000	2867.190/2939.160		37,000		39,215		39,215	2,215						
S&P 500 INDEX CALLSPREAD_1YR 853SPA845	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	04/01/2019	04/01/2020		2,500,000	2867.190/2981.880		57,750		67,049		67,049	9,299						
S&P 500 INDEX DIGITAL_1YR 853SPA846	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/01/2019	04/01/2020		4,600,000	2,867.19		120,060		133,907		133,907	13,847						

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S&P 500 INDEX CALLSPREAD_1YR 853SPA847	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2019	04/01/2020		14,600,000	2867.190/2998.220		376,680		441,861		441,861	65,181						
S&P 500 INDEX CALLSPREAD_1YR 853SPA848	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2019	04/01/2020		7,200,000	2867.190/3350.020		416,160		515,382		515,382	99,222						
S&P 500 INDEX CLIQUET_1YR 853SPA849	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2019	04/01/2020		5,200,000	2,867.19		74,360		6,759		6,759	(67,601)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA850	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2019	04/01/2020		17,200,000	2867.190/3182.580		848,820		1,044,482		1,044,482	195,662						
S&P 500 INDEX CALL_1YR 853SPA851	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2019	04/01/2020		2,900,000	3,003.38		100,920		123,103		123,103	22,183						
S&P 500 INDEX CALLSPREAD_1YR 853SPA854	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/08/2019	04/08/2020		2,500,000	2895.770/2983.800		45,375		49,809		49,809	4,434						
S&P 500 INDEX CALLSPREAD_1YR 853SPA855	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/08/2019	04/08/2020		2,500,000	2895.770/3011.600		57,625		64,117		64,117	6,492						
S&P 500 INDEX DIGITAL_1YR 853SPA856	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2019	04/08/2020		6,800,000	2,895.77		176,120		188,420		188,420	12,300						
S&P 500 INDEX CALLSPREAD_1YR 853SPA857	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/08/2019	04/08/2020		18,100,000	2895.770/3029.550		472,410		528,393		528,393	55,983						
S&P 500 INDEX CALLSPREAD_1YR 853SPA858	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2019	04/08/2020		12,000,000	2895.770/3398.190		685,800		783,537		783,537	97,737						
S&P 500 INDEX CLIQUET_1YR 853SPA859	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2019	04/08/2020		11,300,000	2,895.77		169,500		117,686		117,686	(51,814)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA863	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/16/2019	04/16/2020		2,600,000	2907.060/3023.340		60,450		65,372		65,372	4,922						
S&P 500 INDEX DIGITAL_1YR 853SPA864	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2019	04/16/2020		6,600,000	2,907.06		171,600		179,773		179,773	8,173						
S&P 500 INDEX CALLSPREAD_1YR 853SPA865	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2019	04/16/2020		16,500,000	2907.060/3040.780		430,650		470,123		470,123	39,473						
S&P 500 INDEX CALLSPREAD_1YR 853SPA866	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2019	04/16/2020		12,300,000	2907.060/3398.640		701,100		777,500		777,500	76,400						
S&P 500 INDEX CLIQUET_1YR 853SPA867	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/16/2019	04/16/2020		7,100,000	2,907.06		104,370		25,498		25,498	(78,872)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA873	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2019	04/24/2020		2,500,000	2927.250/3044.340		58,500		60,708		60,708	2,208						
S&P 500 INDEX DIGITAL_1YR 853SPA874	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2019	04/24/2020		9,800,000	2,927.25		256,760		260,123		260,123	3,363						
S&P 500 INDEX CALLSPREAD_1YR 853SPA875	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/24/2019	04/24/2020		26,100,000	2927.250/3061.610		686,430		715,612		715,612	29,182						
S&P 500 INDEX CALLSPREAD_1YR 853SPA876	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2019	04/24/2020		15,400,000	2927.250/3428.100		876,260		914,734		914,734	38,474						

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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)
S&P 500 INDEX CLIQUET_1YR 853SPA877	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2019	04/24/2020		9,300,000	2,927.25		140,430		3,221		3,221	(137,209)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA878	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/01/2019	05/01/2020		2,500,000	2923.730/3004.420		41,750		43,363		43,363	1,613						
S&P 500 INDEX CALLSPREAD_1YR 853SPA879	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/01/2019	05/01/2020		2,500,000	2923.730/3040.680		58,500		61,035		61,035	2,535						
S&P 500 INDEX DIGITAL_1YR 853SPA880	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/01/2019	05/01/2020		6,500,000	2,923.73		166,400		169,050		169,050	2,650						
S&P 500 INDEX CALLSPREAD_1YR 853SPA881	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020		19,500,000	2923.730/3056.170		507,000		531,599		531,599	24,599						
S&P 500 INDEX CALLSPREAD_1YR 853SPA882	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/01/2019	05/01/2020		9,600,000	2923.730/3400.300		547,200		581,434		581,434	34,234						
S&P 500 INDEX CLIQUET_1YR 853SPA883	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020		6,300,000	2,923.73		93,870		4,881		4,881	(88,989)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA884	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020		16,800,000	2923.730/3245.340		831,600		894,812		894,812	63,212						
S&P 500 INDEX CALLSPREAD_1YR 853SPA885	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020		2,500,000	2967.590/3157.630		79,250		84,252		84,252	5,002						
S&P 500 INDEX CALL_1YR 853SPA886	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020		2,600,000	3,062.61		88,920		89,206		89,206	286						
S&P 500 INDEX CALLSPREAD_1YR 853SPA890	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2019	05/08/2020		2,500,000	2879.420/2994.600		58,500		65,159		65,159	6,659						
S&P 500 INDEX DIGITAL_1YR 853SPA891	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/08/2019	05/08/2020		5,800,000	2,879.42		142,680		153,924		153,924	11,244						
S&P 500 INDEX CALLSPREAD_1YR 853SPA892	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2019	05/08/2020		18,400,000	2879.420/3008.710		476,560		532,888		532,888	56,328						
S&P 500 INDEX CALLSPREAD_1YR 853SPA893	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/08/2019	05/08/2020		9,100,000	2879.420/3339.840		545,545		645,737		645,737	100,192						
S&P 500 INDEX CLIQUET_1YR 853SPA894	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2019	05/08/2020		8,100,000	2,879.42		117,450		100,739		100,739	(16,711)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA897	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/16/2019	05/15/2020		2,500,000	2876.320/2991.370		58,000		65,318		65,318	7,318						
S&P 500 INDEX DIGITAL_1YR 853SPA898	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2019	05/15/2020		7,200,000	2,876.32		179,280		193,723		193,723	14,443						
S&P 500 INDEX CALLSPREAD_1YR 853SPA899	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/16/2019	05/15/2020		17,700,000	2876.320/3003.450		449,580		506,699		506,699	57,119						
S&P 500 INDEX CALLSPREAD_1YR 853SPA900	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2019	05/15/2020		12,300,000	2876.320/3337.970		715,860		888,053		888,053	172,193						
S&P 500 INDEX CLIQUET_1YR 853SPA901	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2019	05/15/2020		6,700,000	2,876.32		92,460		18,979		18,979	(73,481)						

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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)
S&P 500 INDEX CALLSPREAD_1YR 853SPA906	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020		19,100,000	2826.060/2951.540		477,500		582,789		582,789	105,289						
S&P 500 INDEX CALLSPREAD_1YR 853SPA907	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020		9,300,000	2826.060/3286.430		545,910		776,517		776,517	230,607						
S&P 500 INDEX CLIQUET_1YR 853SPA908	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2019	05/22/2020		7,700,000	3,080.41		100,870		40,617		40,617	(60,253)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA913	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020		2,500,000	2826.060/2939.100		57,500		69,197		69,197	11,697						
S&P 500 INDEX DIGITAL_1YR 853SPA914	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020		6,700,000	2,826.06		161,470		187,539		187,539	26,069						
S&P 500 INDEX DIGITAL_1YR 853SPA915	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/31/2019	05/29/2020		5,500,000	2,752.06		130,350		162,220		162,220	31,870						
S&P 500 INDEX CALLSPREAD_1YR 853SPA916	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/31/2019	05/29/2020		17,100,000	2752.060/2872.880		415,530		553,351		553,351	137,821						
S&P 500 INDEX CALLSPREAD_1YR 853SPA917	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/31/2019	05/29/2020		7,700,000	2752.060/3180.830		462,000		728,657		728,657	266,657						
S&P 500 INDEX CLIQUET_1YR 853SPA918	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/31/2019	05/29/2020		7,100,000	2,752.06		88,750		79,208		79,208	(9,542)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA919	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/31/2019	05/29/2020		18,000,000	2752.060/3041.030		878,400		1,275,616		1,275,616	397,216						
S&P 500 INDEX CALL_1YR 853SPA920	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/31/2019	05/29/2020		2,500,000	2,882.78		105,250		200,646		200,646	95,396						
S&P 500 INDEX CALLSPREAD_1YR 853SPA923	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2019	06/05/2020		3,000,000	2873.340/2988.270		67,950		78,322		78,322	10,372						
S&P 500 INDEX DIGITAL_1YR 853SPA924	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/07/2019	06/05/2020		4,800,000	2,873.34		114,720		127,310		127,310	12,590						
S&P 500 INDEX CALLSPREAD_1YR 853SPA925	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2019	06/05/2020		16,400,000	2873.340/2999.480		402,620		466,417		466,417	63,797						
S&P 500 INDEX CALLSPREAD_1YR 853SPA926	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/07/2019	06/05/2020		6,800,000	2873.340/3319.570		379,440		498,145		498,145	118,705						
S&P 500 INDEX CLIQUET_1YR 853SPA927	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2019	06/05/2020		5,000,000	2,873.34		66,000		22,552		22,552	(43,448)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA930	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/14/2019	06/12/2020		2,500,000	2886.980/3002.460		56,250		64,054		64,054	7,804						
S&P 500 INDEX DIGITAL_1YR 853SPA931	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/14/2019	06/12/2020		5,900,000	2,886.98		139,240		151,963		151,963	12,723						
S&P 500 INDEX CALLSPREAD_1YR 853SPA932	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/14/2019	06/12/2020		14,800,000	2886.980/3014.300		359,640		414,723		414,723	55,083						
S&P 500 INDEX CALLSPREAD_1YR 853SPA933	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	06/14/2019	06/12/2020		8,300,000	2886.980/3343.990		468,120		593,834		593,834	125,714						

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S&P 500 INDEX CLIQUET_1YR 853SPA934	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2019	06/12/2020		3,500,000	2,886.98		46,200		14,995		14,995	(31,205)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA937	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2019	06/24/2020		2,500,000	2945.350/3022.810		39,000		39,920		39,920	920						
S&P 500 INDEX CALLSPREAD_1YR 853SPA938	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2019	06/24/2020		2,500,000	2945.350/3063.160		56,500		58,801		58,801	2,301						
S&P 500 INDEX DIGITAL_1YR 853SPA939	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2019	06/24/2020		6,200,000	2,945.35		149,420		150,807		150,807	1,387						
S&P 500 INDEX CALLSPREAD_1YR 853SPA940	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2019	06/24/2020		23,300,000	2945.350/3074.060		567,355		593,330		593,330	25,975						
S&P 500 INDEX CALLSPREAD_1YR 853SPA941	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	06/24/2019	06/24/2020		9,500,000	2945.350/3410.130		524,400		575,317		575,317	50,917						
S&P 500 INDEX CLIQUET_1YR 853SPA942	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2019	06/24/2020		8,300,000	2,945.35		107,900		27,044		27,044	(80,856)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA947	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/01/2019	07/01/2020		2,500,000	2964.330/3082.900		56,750		56,998		56,998	248						
S&P 500 INDEX DIGITAL_1YR 853SPA948	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/01/2019	07/01/2020		6,800,000	2,964.33		165,240		161,632		161,632	(3,608)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA949	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020		15,200,000	2964.330/3093.870		372,400		375,081		375,081	2,681						
S&P 500 INDEX CALLSPREAD_1YR 853SPA950	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020		7,000,000	2964.330/3436.840		386,400		401,581		401,581	15,181						
S&P 500 INDEX CLIQUET_1YR 853SPA951	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020		4,800,000	2,964.33		64,320		48,503		48,503	(15,817)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA952	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020		19,600,000	2964.330/3275.580		917,280		949,617		949,617	32,337						
S&P 500 INDEX CALL_1YR 853SPA953	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/01/2019	07/01/2020		3,300,000	3,105.14		111,705		110,500		110,500	(1,205)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA957	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2019	07/08/2020		2,500,000	2975.950/3094.990		57,000		55,864		55,864	(1,136)						
S&P 500 INDEX DIGITAL_1YR 853SPA958	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2019	07/08/2020		5,200,000	2,975.95		128,440		121,796		121,796	(6,644)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA959	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2019	07/08/2020		9,800,000	2975.950/3105.110		240,100		235,419		235,419	(4,681)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA960	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/08/2019	07/08/2020		4,500,000	2975.950/3385.740		238,050		241,070		241,070	3,020						
S&P 500 INDEX CLIQUET_1YR 853SPA961	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/08/2019	07/08/2020		4,100,000	2,975.95		58,630		42,692		42,692	(15,938)						
S&P 500 INDEX DIGITAL_1YR 853SPA964	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/16/2019	07/16/2020		7,200,000	3,004.04		174,960		159,178		159,178	(15,782)						

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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)
S&P 500 INDEX CALLSPREAD_1YR 853SPA965	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/16/2019	07/16/2020		18,500,000	3004.040/3134.110		452,325		421,157		421,157	(31,168)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA966	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/16/2019	07/16/2020		6,800,000	3004.040/3400.870		355,640		330,539		330,539	(25,101)						
S&P 500 INDEX CLIQUET_1YR 853SPA967	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2019	07/16/2020		7,500,000	3,004.04		107,250		32,609		32,609	(74,641)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA970	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/24/2019	07/24/2020		2,500,000	3019.560/3140.340		57,375		51,569		51,569	(5,806)						
S&P 500 INDEX DIGITAL_1YR 853SPA971	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/24/2019	07/24/2020		6,900,000	3,019.56		164,910		148,465		148,465	(16,445)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA972	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/24/2019	07/24/2020		17,600,000	3019.560/3150.910		432,960		390,475		390,475	(42,485)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA973	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	07/24/2019	07/24/2020		7,100,000	3019.560/3448.940		379,140		336,247		336,247	(42,893)						
S&P 500 INDEX CLIQUET_1YR 853SPA974	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/24/2019	07/24/2020		9,600,000	3,019.56		136,320		22,853		22,853	(113,467)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA978	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020		2,500,000	2873.190/2958.530		42,250		49,083		49,083	6,833						
S&P 500 INDEX DIGITAL_1YR 853SPA979	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/05/2019	08/05/2020		6,300,000	2,873.19		143,010		118,751		118,751	(24,259)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA980	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020		18,900,000	2873.190/2967.630		347,760		408,678		408,678	60,918						
S&P 500 INDEX CALLSPREAD_1YR 853SPA981	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/05/2019	08/05/2020		7,400,000	2873.190/3257.230		396,640		520,549		520,549	123,909						
S&P 500 INDEX CLIQUET_1YR 853SPA982	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/05/2019	08/05/2020		7,600,000	2,873.19		100,320		106,553		106,553	6,233						
S&P 500 INDEX CALLSPREAD_1YR 853SPA983	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020		20,200,000	2873.190/3143.440		884,760		1,109,790		1,109,790	225,030						
S&P 500 INDEX CALLSPREAD_1YR 853SPA984	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020		2,500,000	2915.860/3072.320		66,500		81,652		81,652	15,152						
S&P 500 INDEX DIGITAL_1YR 853SPA985	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/05/2019	08/05/2020		2,500,000	2,873.19		112,750		110,979		110,979	(1,771)						
S&P 500 INDEX CALLSPREAD_1YR 853SPA986	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020		2,700,000	3,008.31		102,330		154,594		154,594	52,264						
S&P 500 INDEX DIGITAL_1YR 853SPA989	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2019	08/07/2020		5,800,000	2,938.09		138,040		140,842		140,842	2,802						
S&P 500 INDEX CALLSPREAD_1YR 853SPA990	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/08/2019	08/07/2020		12,400,000	2938.090/3064.430		297,600		313,719		313,719	16,119						

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S&P 500 INDEX CALLSPREAD_1YR 853SPA991	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2019	08/07/2020		6,000,000	2938.090/3362.640		337,800		376,548		376,548	38,748						
S&P 500 INDEX CLIQUET_1YR 853SPA992	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/08/2019	08/07/2020		6,000,000	2,938.09		75,600		84,937		84,937	9,337						
S&P 500 INDEX CALLSPREAD_1YR 853SPA996	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020		2,500,000	2888.680/3004.230		56,750		63,090		63,090	6,340						
S&P 500 INDEX DIGITAL_1YR 853SPA997	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020		7,000,000	2,888.68		164,500		176,534		176,534	12,034						
S&P 500 INDEX CALLSPREAD_1YR 853SPA998	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020		19,600,000	2888.680/3013.180		476,280		529,998		529,998	53,718						
S&P 500 INDEX CALLSPREAD_1YR 853SPA999	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020		6,200,000	2888.680/3311.870		365,800		442,249		442,249	76,449						
S&P 500 INDEX CLIQUET_1YR 853SPB001	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/16/2019	08/14/2020		7,200,000	2,888.68		82,800		88,740		88,740	5,940						
S&P 500 INDEX CALLSPREAD_1YR 853SPB005	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/23/2019	08/21/2020		2,800,000	2847.110/2960.990		63,840		73,860		73,860	10,020						
S&P 500 INDEX DIGITAL_1YR 853SPB006	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/23/2019	08/21/2020		6,400,000	2,847.11		147,840		165,307		165,307	17,467						
S&P 500 INDEX CALLSPREAD_1YR 853SPB007	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/23/2019	08/21/2020		19,600,000	2847.110/2968.110		471,380		547,374		547,374	75,994						
S&P 500 INDEX CALLSPREAD_1YR 853SPB008	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/23/2019	08/21/2020		8,100,000	2847.110/3261.930		490,050		626,596		626,596	136,546						
S&P 500 INDEX CLIQUET_1YR 853SPB009	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/23/2019	08/21/2020		7,200,000	2,847.11		77,040		98,032		98,032	20,992						
S&P 500 INDEX CALLSPREAD_1YR 853SPB013	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020		2,500,000	2926.460/3004.600		39,500		41,104		41,104	1,604						
S&P 500 INDEX CALLSPREAD_1YR 853SPB014	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020		2,500,000	2926.460/3043.520		56,750		60,042		60,042	3,292						
S&P 500 INDEX DIGITAL_1YR 853SPB015	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020		4,900,000	2,926.46		117,110		118,656		118,656	1,546						
S&P 500 INDEX CALLSPREAD_1YR 853SPB016	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020		18,100,000	2926.460/3052.300		436,210		464,498		464,498	28,288						
S&P 500 INDEX CALLSPREAD_1YR 853SPB017	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020		5,600,000	2926.460/3352.850		329,280		368,417		368,417	39,137						
S&P 500 INDEX CLIQUET_1YR 853SPB018	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/30/2019	08/28/2020		6,800,000	2,926.46		79,560		99,512		99,512	19,952						
S&P 500 INDEX CALLSPREAD_1YR 853SPB019	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020		17,100,000	2926.460/3233.740		836,190		921,652		921,652	85,462						
S&P 500 INDEX CALL_1YR 853SPB020	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020		2,600,000	3,065.47		108,680		122,667		122,667	13,987						

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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)
S&P 500 INDEX DIGITAL_1YR 853SPB023	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/06/2019	09/04/2020		4,100,000	2,978.71		99,220		94,301		94,301	(4,919)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB024	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/06/2019	09/04/2020		12,900,000	2978.710/3104.710		310,890		302,153		302,153	(8,737)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB025	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/06/2019	09/04/2020		4,800,000	2978.710/3400.500		273,600		273,459		273,459	(141)						
S&P 500 INDEX CLIQUET_1YR 853SPB026	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/06/2019	09/04/2020		3,600,000	2,978.71		42,120		39,123		39,123	(2,997)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB029	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2020		2,500,000	2997.960/3117.880		57,750		54,070		54,070	(3,680)						
S&P 500 INDEX DIGITAL_1YR 853SPB030	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2019	09/16/2020		6,300,000	2,997.96		149,940		138,126		138,126	(11,814)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB031	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/16/2019	09/16/2020		22,800,000	2997.960/3123.574		548,340		514,106		514,106	(34,234)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB032	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/16/2019	09/16/2020		5,900,000	2997.960/3417.974		338,660		320,849		320,849	(17,811)						
S&P 500 INDEX CLIQUET_1YR 853SPB033	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/16/2019	09/16/2020		6,500,000	2,997.96		78,650		66,855		66,855	(11,795)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB036	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/24/2019	09/24/2020		2,500,000	2966.600/3085.260		58,250		56,713		56,713	(1,537)						
S&P 500 INDEX DIGITAL_1YR 853SPB037	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/24/2019	09/24/2020		4,500,000	2,966.60		105,750		102,065		102,065	(3,685)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB038	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/24/2019	09/24/2020		20,400,000	2966.600/3091.200		493,680		483,940		483,940	(9,740)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB039	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2019	09/24/2020		6,100,000	2966.600/3404.770		369,050		371,802		371,802	2,752						
S&P 500 INDEX CLIQUET_1YR 853SPB040	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2019	09/24/2020		6,500,000	2,966.60		73,450		74,938		74,938	1,488						
S&P 500 INDEX ASIAN_10YR 853SPS389	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2009	10/08/2019		2,500,000	1,080.93	416,250			1,957,432		1,957,432	106,693						
S&P 500 INDEX ASIAN_10YR 853SPS496	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2009	11/15/2019		2,500,000	1,139.36	402,000			1,789,760		1,789,760	112,919						
S&P 500 INDEX ASIAN_10YR 853SPS686	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/16/2009	12/16/2019		2,500,000	1,141.46	390,000			1,824,891		1,824,891	123,858						
S&P 500 INDEX ASIAN_10YR 853SPS793	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/15/2010	01/15/2020		2,500,000	1,180.68	327,500			1,719,028		1,719,028	127,291						
S&P 500 INDEX ASIAN_10YR 853SPS926	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	02/16/2010	02/14/2020		2,900,000	1,116.22	398,750			2,270,812		2,270,812	166,701						
S&P 500 INDEX ASIAN_10YR 853SPT114	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/08/2010	03/06/2020		2,900,000	1,160.70	386,570			2,102,649		2,102,649	166,854						
S&P 500 INDEX ASIAN_10YR 853SPT197	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	03/24/2010	03/24/2020		2,500,000	1,190.49	335,000			1,714,709		1,714,709	143,287						
S&P 500 INDEX ASIAN_10YR 853SPT213	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2010	04/01/2020		3,500,000	1,201.07	472,500			2,368,369		2,368,369	201,250						

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S&P 500 INDEX ASIAN_10YR 853SPT320	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	04/23/2010	04/23/2020		2,500,000	1,241.02	348,000			1,575,791		1,575,791	144,336						
S&P 500 INDEX ASIAN_10YR 853SPT460	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/24/2010	05/22/2020		2,800,000	1,094.59	477,400			2,415,309		2,415,309	205,416						
S&P 500 INDEX ASIAN_10YR 853SPT486	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2010	06/01/2020		2,500,000	1,091.80	416,250			2,176,739		2,176,739	185,085						
S&P 500 INDEX ASIAN_10YR 853SPT627	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	07/08/2010	07/08/2020		2,900,000	1,116.59	446,600			2,505,936		2,505,936	228,397						
S&P 500 INDEX ASIAN_10YR 853SPT775	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	08/16/2010	08/14/2020		2,500,000	1,149.97	340,750			2,101,139		2,101,139	205,813						
S&P 500 INDEX ASIAN_10YR 853SPT908	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/24/2010	09/24/2020		2,500,000	1,229.54	304,750			1,842,940		1,842,940	201,586						
S&P 500 INDEX ASIAN_10YR 853SPT940	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	10/15/2010	10/15/2020		2,500,000	1,234.29	322,500			1,815,092		1,815,092	205,667						
S&P 500 INDEX ASIAN_10YR 853SPU111	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/16/2010	12/16/2020		3,300,000	1,242.87	445,500			2,325,871		2,325,871	281,083						
S&P 500 INDEX ASIAN_10YR 853SPU210	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	01/24/2011	01/22/2021		2,500,000	1,290.84	323,750			1,633,188		1,633,188	211,862						
S&P 500 INDEX ASIAN_10YR 853SPU370	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/16/2011	03/16/2021		2,500,000	1,256.88	326,250			1,789,838		1,789,838	236,448						
S&P 500 INDEX ASIAN_10YR 853SPU410	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2011	04/01/2021		2,500,000	1,332.41	322,500			1,559,592		1,559,592	220,324						
S&P 500 INDEX ASIAN_10YR 853SPU460	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/15/2011	04/15/2021		2,800,000	1,319.68	361,760			1,797,851		1,797,851	255,869						
S&P 500 INDEX ASIAN_10YR 853SPU550	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	05/16/2011	05/14/2021		2,500,000	1,329.47	305,000			1,595,937		1,595,937	233,003						
S&P 500 INDEX ASIAN_10YR 853SPU585	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	06/16/2011	06/16/2021		2,500,000	1,267.64	310,000			1,827,113		1,827,113	260,154						
S&P 500 INDEX ASIAN_10YR 853SPU677	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	08/01/2011	07/30/2021		2,500,000	1,286.94	305,250			1,790,738		1,790,738	264,611						
S&P 500 INDEX ASIAN_10YR 853SPU685	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/08/2011	08/06/2021		2,500,000	1,119.46	368,000			2,428,254		2,428,254	321,020						
S&P 500 INDEX ASIAN_10YR 853SPU710	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2011	08/24/2021		4,300,000	1,177.60	571,470			3,782,374		3,782,374	530,764						
S&P 500 INDEX ASIAN_10YR 853SPU750	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	09/23/2011	09/23/2021		2,500,000	1,136.43	343,750			2,401,924		2,401,924	330,527						
S&P 500 INDEX ASIAN_10YR 853SPU795	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/14/2011	10/14/2021		2,500,000	1,224.58	350,000			2,069,857		2,069,857	307,170						
S&P 500 INDEX ASIAN_10YR 853SPU925	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2012	01/24/2022		2,500,000	1,314.65	328,750			1,839,395		1,839,395	305,300						
S&P 500 INDEX ASIAN_10YR 853SPV015	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/16/2012	03/16/2022		2,500,000	1,404.17	340,000			1,615,764		1,615,764	296,097						
S&P 500 INDEX ASIAN_10YR 853SPV075	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2012	04/14/2022		3,300,000	1,369.57	410,850			2,284,147		2,284,147	413,251						
S&P 500 INDEX ASIAN_10YR 853SPV090	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/24/2012	04/22/2022		2,500,000	1,371.97	313,750			1,734,905		1,734,905	315,161						
S&P 500 INDEX ASIAN_10YR 853SPV170	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K80XYZWX446	06/08/2012	06/08/2022		2,600,000	1,325.66	336,180			1,984,942		1,984,942	354,480						
S&P 500 INDEX ASIAN_10YR 853SPV215	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/06/2012	07/06/2022		2,500,000	1,354.68	307,500			1,837,497		1,837,497	338,355						
S&P 500 INDEX ASIAN_10YR 853SPV270	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2012	08/16/2022		2,500,000	1,415.51	306,500			1,686,463		1,686,463	330,147						
S&P 500 INDEX ASIAN_10YR 853SPV325	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/01/2012	09/30/2022		2,500,000	1,444.49	280,000			1,627,437		1,627,437	331,023						
S&P 500 INDEX ASIAN_10YR 853SPV345	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/16/2012	10/14/2022		2,700,000	1,454.92	283,230			1,734,779		1,734,779	358,322						
S&P 500 INDEX ASIAN_10YR 853SPV355	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/24/2012	10/24/2022		2,500,000	1,408.75	269,250			1,742,514		1,742,514	347,887						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
S&P 500 INDEX ASIAN_10YR 853SPV375	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	11/08/2012	11/08/2022		3,200,000	1,377.51	334,400			2,364,049		2,364,049	461,598						
S&P 500 INDEX ASIAN_10YR 853SPV415	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	12/07/2012	12/07/2022		2,500,000	1,418.07	254,750			1,745,703		1,745,703	354,981						
S&P 500 INDEX ASIAN_10YR 853SPV555	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	01/16/2013	01/13/2023		2,500,000	1,472.63	260,000			1,617,303		1,617,303	351,061						
S&P 500 INDEX ASIAN_10YR 853SPV580	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2013	02/01/2023		3,000,000	1,513.17	303,600			1,826,442		1,826,442	405,901						
S&P 500 INDEX ASIAN_10YR 853SPV605	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	02/22/2013	02/22/2023		3,300,000	1,515.60	331,320			2,018,134		2,018,134	452,372						
S&P 500 INDEX ASIAN_10YR 853SPV645	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	03/22/2013	03/22/2023		2,500,000	1,556.89	253,000			1,442,180		1,442,180	335,974						
S&P 500 INDEX ASIAN_10YR 853SPV665	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	04/01/2013	04/03/2023		2,500,000	1,562.17	256,250			1,417,886		1,417,886	329,752						
S&P 500 INDEX ASIAN_7YR 853SPV725	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/08/2013	05/08/2020		2,500,000	1,632.69	216,250			1,054,260		1,054,260	142,828						
S&P 500 INDEX ASIAN_10YR 853SPV755	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2013	05/24/2023		2,500,000	1,649.60	286,000			1,242,500		1,242,500	317,063						
S&P 500 INDEX ASIAN_10YR 853SPV770	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/31/2013	05/31/2023		2,500,000	1,630.74	275,000			1,298,902		1,298,902	326,349						
S&P 500 INDEX ASIAN_10YR 853SPV780	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/07/2013	06/07/2023		2,500,000	1,643.38	295,250			1,273,825		1,273,825	323,293						
S&P 500 INDEX ASIAN_10YR 853SPV805	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2013	06/30/2023		2,500,000	1,614.96	300,000			1,348,916		1,348,916	335,643						
S&P 500 INDEX ASIAN_10YR 853SPV865	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	08/01/2013	08/01/2023		4,300,000	1,706.87	504,820			2,005,379		2,005,379	544,712						
S&P 500 INDEX ASIAN_10YR 853SPV885	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	08/16/2013	08/16/2023		3,200,000	1,655.83	382,080			1,644,970		1,644,970	438,125						
S&P 500 INDEX ASIAN_10YR 853SPV980	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2013	10/06/2023		2,500,000	1,655.45	291,750			1,303,163		1,303,163	343,225						
S&P 500 INDEX ASIAN_10YR 853SPW005	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/24/2013	10/24/2023		2,500,000	1,752.07	278,000			1,105,501		1,105,501	314,687						
S&P 500 INDEX ASIAN_10YR 853SPW070	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/22/2013	11/22/2023		2,700,000	1,804.76	313,470			1,103,241		1,103,241	330,524						
S&P 500 INDEX ASIAN_10YR 853SPW085	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/06/2013	12/06/2023		2,700,000	1,805.09	315,900			1,107,855		1,107,855	333,197						
S&P 500 INDEX ASIAN_10YR 853SPW115	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2013	12/22/2023		3,500,000	1,827.99	423,500			1,391,183		1,391,183	430,397						
S&P 500 INDEX ASIAN_10YR 853SPW130	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/08/2014	01/08/2024		5,100,000	1,837.49	617,610			1,997,279		1,997,279	623,062						
S&P 500 INDEX ASIAN_10YR 853SPW150	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	01/16/2014	01/16/2024		2,500,000	1,845.89	295,750			968,858		968,858	303,863						
S&P 500 INDEX ASIAN_10YR 853SPW215	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/14/2014	02/14/2024		2,500,000	1,838.63	287,000			985,552		985,552	307,263						
S&P 500 INDEX ASIAN_10YR 853SPW260	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	03/07/2014	03/07/2024		2,500,000	1,878.04	286,250			925,415		925,415	297,378						
S&P 500 INDEX ASIAN_10YR 853SPW360	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	04/16/2014	04/16/2024		2,500,000	1,862.31	276,750			972,308		972,308	321,900						
S&P 500 INDEX ASIAN_10YR 853SPW420	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/08/2014	05/08/2024		2,500,000	1,875.63	265,750			953,092		953,092	309,662						
S&P 500 INDEX ASIAN_10YR 853SPW460	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	05/30/2014	05/30/2024		2,500,000	1,923.57	261,750			876,942		876,942	293,717						
S&P 500 INDEX ASIAN_10YR 853SPW550	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2014	07/01/2024		2,500,000	1,973.32	275,000			810,197		810,197	284,267						
S&P 500 INDEX ASIAN_10YR 853SPW650	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2024		2,500,000	1,955.06	297,750			851,341		851,341	297,302						
S&P 500 INDEX ASIAN_10YR 853SPW725	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2014	09/24/2024		2,500,000	1,998.30	310,250			790,776		790,776	283,432						

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)
S&P 500 INDEX CALLSPREAD_5YR 853SPW815	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/07/2014	11/07/2019		2,500,000	2031.920/2641.500	263,250			740,152		740,152	241,789						
S&P 500 INDEX ASIAN_10YR 853SPW835	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2024		2,500,000	2,031.92	312,250			759,281		759,281	281,062						
S&P 500 INDEX ASIAN_10YR 853SPW875	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	12/01/2014	12/03/2024		2,500,000	2,053.44	317,500			728,586		728,586	272,270						
S&P 500 INDEX ASIAN_10YR 853SPW915	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/23/2014	12/23/2024		2,500,000	2,082.17	339,750			699,033		699,033	267,883						
S&P 500 INDEX CALL_5YR 853SPW920	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2014	12/23/2019		2,500,000	3,165.73	90,000			11,211		11,211	(2,838)						
S&P 500 INDEX ASIAN_10YR 853SPW999	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/23/2015	01/23/2025		2,500,000	2,051.82	329,250			752,361		752,361	283,221						
S&P 500 INDEX CALLSPREAD_5YR 853SPY030	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/24/2015	02/24/2020		2,500,000	2115.480/2605.850	218,000			538,785		538,785	166,524						
S&P 500 INDEX ASIAN_10YR 853SPY050	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/27/2015	02/27/2025		2,500,000	2,104.50	331,750			687,834		687,834	269,018						
S&P 500 INDEX ASIAN_10YR 853SPY100	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/24/2015	03/24/2025		2,500,000	2,091.50	329,750			709,337		709,337	273,659						
S&P 500 INDEX ASIAN_10YR 853SPY135	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2015	04/01/2025		2,500,000	2,059.69	334,750			758,657		758,657	285,419						
S&P 500 INDEX ASIAN_10YR 853SPY170	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2015	04/16/2025		2,500,000	2,104.99	328,000			702,780		702,780	272,991						
S&P 500 INDEX ASIAN_10YR 853SPY250	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	05/15/2015	05/15/2025		2,500,000	2,122.73	327,500			681,576		681,576	266,451						
S&P 500 INDEX CALLSPREAD_5YR 853SPY285	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/22/2015	05/22/2020		2,500,000	2126.060/2907.390	303,750			775,152		775,152	295,090						
S&P 500 INDEX CALLSPREAD_5YR 853SPY320	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2015	06/17/2020		2,500,000	2100.440/3016.230	340,000			885,893		885,893	350,933						
S&P 500 INDEX ASIAN_10YR 853SPY345	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2015	06/24/2025		2,500,000	2,108.58	332,000			705,964		705,964	273,953						
S&P 500 INDEX ASIAN_10YR 853SPY435	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	07/24/2015	07/24/2025		2,500,000	2,079.65	322,750			747,584		747,584	281,858						
S&P 500 INDEX ASIAN_10YR 853SPY535	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	09/02/2015	09/02/2025		2,500,000	1,948.86	326,500			962,729		962,729	340,064						
S&P 500 INDEX ASIAN_10YR 853SPY655	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/23/2015	10/23/2025		2,500,000	2,075.15	310,750			786,602		786,602	298,176						
S&P 500 INDEX ASIAN_10YR 853SPY720	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/16/2015	11/14/2025		2,500,000	2,053.19	328,500			823,737		823,737	308,408						
S&P 500 INDEX ASIAN_10YR 853SPY995	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	02/08/2016	02/06/2026		2,500,000	1,853.44	320,000			1,169,240		1,169,240	396,231						
S&P 500 INDEX ASIAN_10YR 853SPZ240	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/15/2016	04/15/2026		2,500,000	2,080.73	299,500			831,116		831,116	315,189						
S&P 500 INDEX CALLSPREAD_5YR 853SPZ470	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2016	06/16/2021		2,500,000	2077.990/2493.590	188,750			403,513		403,513	93,296						
S&P 500 INDEX CALLSPREAD_5YR 853SPZ480	Multiple	N/A	EQ/IDX	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2016	06/24/2021		2,500,000	2037.410/3097.680	342,500			934,337		934,337	319,593						
S&P 500 INDEX ASIAN_10YR 853SPZ695	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/16/2016	08/14/2026		2,500,000	2,178.15	305,000			728,284		728,284	283,124						
S&P 500 INDEX ASIAN_10YR 853SPZ925	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/24/2016	10/23/2026		2,500,000	2,151.33	293,750			777,673		777,673	299,407						

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)
S&P 500 INDEX CALLSPREAD_3YR 853SPZ970	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2016	11/01/2019		2,500,000	2111.720/2322.890	116,250			248,916		248,916	61,070						
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										47,157,067	50,371,670		214,580,591	XXX	214,580,591	52,468,937					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										47,157,067	50,371,670		214,580,591	XXX	214,580,591	52,468,937					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										47,157,067	50,371,670		214,580,591	XXX	214,580,591	52,468,937					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										47,157,067	50,371,670		214,580,591	XXX	214,580,591	52,468,937					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
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										47,157,067	50,371,670		214,580,591	XXX	214,580,591	52,468,937					XXX	XXX
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										47,157,067	50,371,670		214,580,591	XXX	214,580,591	52,468,937					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	52,363,250	52,648,276		285,026	52,648,276		285,026		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	520,000	717,446		197,446	717,446		197,446		
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	930,000	934,337		4,337	934,337		4,337		
ING	ZOMI2JT14K8OXYZWX446	Y	Y	29,110,000	28,586,939			28,586,939				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	27,716,000	27,802,307		86,307	27,802,307		86,307		
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	27,160,000	27,068,748			27,068,748				
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	48,610,000	49,415,353		805,353	49,415,353		805,353		
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	27,330,000	27,407,185		77,185	27,407,185		77,185		
0299999999. Total NAIC 1 Designation				213,739,250	214,580,591		1,455,654	214,580,591		1,455,654		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals				213,739,250	214,580,591		1,455,654	214,580,591		1,455,654		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					214,580,591							

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		Money Market Fund	52,363,250	52,363,250	XXX	01/01/2020	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other		Money Market Fund	520,000	520,000	XXX	01/01/2020	V
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Other		Money Market Fund Money Market Fund	930,000	930,000	XXX	01/01/2020	V
ING	ZOMI2JT14K8OXYZWX446	Other		Money Market Fund	29,110,000	29,110,000	XXX	01/01/2020	V
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Other		Money Market Fund	27,716,000	27,716,000	XXX	01/01/2020	V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Other		Money Market Fund	27,160,000	27,160,000	XXX	01/01/2020	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other		Money Market Fund	48,610,000	48,610,000	XXX	01/01/2020	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other		Money Market Fund	27,330,000	27,330,000	XXX	01/01/2020	V
0299999999 - Total					213,739,250	213,739,250	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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York		0.000			(85,000,000)			XXX
JP Morgan Chase Houston, TX					847,653	624,852	603,693	XXX
Moody National Bank Galveston, TX					6,362,858	6,792,552	(5,781,753)	XXX
Moody National Bank		0.000			(5,778,794)			XXX
Synovus Bank Biloxi, MS					341,622	224,820	325,130	XXX
Texas Capital Bank, N.A. Dallas, TX					519,953	557,013	337,692	XXX
Wells Fargo Houston, TX					(48,351,410)	(51,239,597)	(51,292,194)	XXX
0199998. Deposits in ... 33 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX				2,365,387	1,756,934	XXX
0199999. Totals - Open Depositories	XXX	XXX			(131,058,118)	(40,674,973)	(54,050,498)	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			(131,058,118)	(40,674,973)	(54,050,498)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		24,820	24,820	XXX
0599999. Total - Cash	XXX	XXX			(131,058,118)	(40,650,153)	(54,025,678)	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								
	Albermarle Co CP		09/19/2019	2.230	10/03/2019	2,199,727		1,635
	American Electric Power Co CP		09/23/2019	2.290	10/22/2019	9,986,635		5,082
	American Electric Power Co CP		09/26/2019	2.260	10/23/2019	18,387,562		5,772
	American Electric Power Co CP		09/24/2019	2.260	10/24/2019	17,466,732		7,676
	Autozone Inc CP		09/30/2019	2.090	10/07/2019	19,893,068		1,155
	CVS Corp CP		09/30/2019	2.100	10/01/2019	10,000,000		583
	Duke Energy CP		09/26/2019	2.130	10/11/2019	2,998,224		887
	Eastman Chemical Co CP		09/30/2019	2.200	10/28/2019	9,983,499		610
	Eversource Energy CP		09/26/2019	2.190	10/03/2019	43,994,645		13,382
	FMC Technologies CP		09/20/2019	2.250	10/07/2019	1,554,416		1,069
	FMC Technologies CP		09/24/2019	2.220	10/10/2019	9,994,448		4,314
	FMC Technologies CP		09/23/2019	2.250	10/10/2019	7,947,525		3,974
	FMC Technologies CP		09/23/2019	2.250	10/11/2019	9,993,747		4,997
	Florida Power & Light CP		09/30/2019	2.050	10/09/2019	1,999,089		114
	General Electric Co CP		09/10/2019	2.280	10/03/2019	2,299,708		3,059
	General Electric Co CP		09/24/2019	2.230	10/24/2019	15,777,480		6,841
	General Electric Co CP		09/25/2019	2.240	10/25/2019	8,986,555		3,355
	General Mills Inc CP		09/26/2019	2.150	10/07/2019	6,997,491		2,090
	Nextera Energy CP		09/26/2019	2.220	10/03/2019	1,999,753		617
	Nissan Motor CP		09/20/2019	2.220	10/02/2019	31,898,031		21,637
	OGE Energy Corp CP		09/24/2019	2.210	10/16/2019	25,876,140		11,120
	Orange & Rockland Utilities CP		09/26/2019	2.150	10/11/2019	2,848,297		850
	VW Credit Inc CP		09/26/2019	2.200	10/03/2019	999,879		305
	Washington Gas Light Co. CP		09/30/2019	2.100	10/01/2019	6,000,000		350
	Western Union CP		09/27/2019	2.320	10/01/2019	7,686,000		1,980
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						277,768,651		103,454
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						277,768,651		103,454
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						277,768,651		103,454
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						277,768,651		103,454
	Aim Premier Portfolio MM		09/30/2019	0.000		9,440,132		
	Wells Fargo Adv Tr Pl MM		01/31/2016	0.000		35,000		
	WF MM		09/30/2019	0.000		121,634,824		520,777
	Morgan Stanley Institutional MM		09/30/2019	0.000		128,739,250		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						259,849,206		520,777
8899999 - Total Cash Equivalents						537,617,857		624,231

Medicare Part D Coverage Supplement

N O N E

Trusteed Surplus - Cover

N O N E

Trusteed Surplus Statement - Assets

N O N E

Trusteed Surplus Statement - Liabilities and Trusteed Surplus

N O N E

Trusteed Surplus Overflow Page

N O N E