ANNUAL STATEMENT

OF THE

American National Insurance Company

OF

GALVESTON

IN THE STATE OF

TEXAS

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2019

2019

LIFE AND ACCIDENT AND HEALTH

2019

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

American National Insurance Company

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

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and 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
John Frederick Simon, Executive Vice President & Chief Actuary
Hoyt James Strickland Jr., Executive Vice President
Johnny David Johnson, Executive Vice President
Shannon Lee Smith, Executive Vice President
Timothy Allen Walsh #, Executive Vice President, Chief Financial Officer & Treasurer
James Walter Pangburn, Executive Vice President
James Patrick Stelling, Executive Vice President

Dwain Allen Akins, Senior Vice President
Brian Neil Bright, Senior Vice President
James Lee Flinn #, Senior Vice President
Anne Marie LeMire, Senior Vice President
Michael Scott Marquis, Senior Vice President
Michael Scott Nimmons, Senior Vice President
Ronald Clark Price, Senior Vice President
Clarence Ellsworth Tipton, Senior Vice President
Michele Mackay Bartkowski, Senior Vice President
Scott Christopher Campbell, Senior Vice President
Bernard Stephen Gerwel, Senior Vice President
Bruce Murray LePard, Senior Vice President
Jeffrey Aaron Mills #, Senior Vice President
Matthew Richard Ostiguy #, Senior Vice President
Patrick Anthony Smith #, Senior Vice President
John Frank White, Senior Vice President
Scott Frank Brast, Senior Vice President
Lee Chadwick Ferrell, Senior Vice President
Deborah Kay Janson, Senior Vice President
Bradley Wayne Manning, Senior Vice President
Meredith Myron Mitchell, Senior Vice President
Edward Bruce Pavelka, Senior Vice President
Wayne Allen Smith, Senior Vice President

Tracy Leigh Milina, Vice President
Larry Edward Linares, Assistant Vice President
Deanna Denise Snedden, Vice President
William Henry Watson III, Vice President & Chief Health Actuary

DIRECTORS OR TRUSTEES

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

State of Texas
County of Galveston SS:

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

James Edward Pozzi
President & Chief Executive Officer

John Mark Flippin
Vice President & Corporate Secretary

Michelle Annette Gage
Vice President & Controller

Subscribed and sworn to before me this 6Th day of February, 2020

Alice Ybarra

ALICE YBARRA
Notary Public, State of Texas
Comm. Expires 03-20-2021
Notary ID 125123427

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 Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	9,910,766,237		9,910,766,237	9,704,077,990
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	6,463,044		6,463,044	6,000,000
	2.2 Common stocks	3,283,667,958	5,994,403	3,277,673,555	2,684,114,597
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,684,573,204		4,684,573,204	4,789,307,392
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	27,796,395		27,796,395	25,701,390
	4.2 Properties held for the production of income (less $ encumbrances)	314,128,919		314,128,919	314,705,246
	4.3 Properties held for sale (less $ encumbrances)	3,364,277		3,364,277	
5.	Cash ($ (50,643,224), Schedule E - Part 1), cash equivalents ($ 437,329,512, Schedule E - Part 2) and short-term investments ($ 17,617,833, Schedule DA)	404,304,121		404,304,121	279,898,825
6.	Contract loans (including $ 299,799 premium notes)	332,005,357	1,331,924	330,673,433	326,803,901
7.	Derivatives (Schedule DB)	244,896,353		244,896,353	146,123,886
8.	Other invested assets (Schedule BA)	731,746,148		731,746,148	844,199,909
9.	Receivables for securities	6,128,459	187,200	5,941,259	283,766
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,949,840,472	7,513,527	19,942,326,945	19,121,216,902
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	140,541,995		140,541,995	137,006,504
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	7,153,013		7,153,013	7,676,337
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	137,901,826		137,901,826	136,942,645
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,779,121		18,779,121	10,025,867
	16.2 Funds held by or deposited with reinsured companies	8,410,052		8,410,052	9,666,685
	16.3 Other amounts receivable under reinsurance contracts	1,730,217		1,730,217	3,652,223
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	7,909,333		7,909,333	
18.2	Net deferred tax asset	138,912,710	97,329,285	41,583,425	54,865,934
19.	Guaranty funds receivable or on deposit	2,102,065		2,102,065	2,723,401
20.	Electronic data processing equipment and software	28,045,988	24,355,190	3,690,798	5,663,552
21.	Furniture and equipment, including health care delivery assets ($)	1,377,753	1,377,753		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	22,862,169		22,862,169	24,796,828
24.	Health care ($) and other amounts receivable	24,858,141	24,858,141		
25.	Aggregate write-ins for other than invested assets	149,537,003	114,994,795	34,542,208	34,939,530
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,639,961,858	270,428,691	20,369,533,167	19,549,176,408
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,073,890,648		1,073,890,648	918,369,374
28.	Total (Lines 26 and 27)	21,713,852,506	270,428,691	21,443,423,815	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 thru 1103 plus 1198)(Line 11 above)				
2501.	Miscellaneous Receivables	20,945,364	1,749,111	19,196,253	21,127,642
2502.	Credit Insurance Recoverable	14,613,103		14,613,103	12,724,280
2503.	MGU Fee Income	495,305		495,305	810,659
2598.	Summary of remaining write-ins for Line 25 from overflow page	113,483,231	113,245,684	237,547	276,949
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	149,537,003	114,994,795	34,542,208	34,939,530

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 14,815,875,843 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	14,815,875,843	14,452,994,994
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	39,625,284	44,522,884
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	516,838,379	531,497,276
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	143,855,987	141,356,452
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	16,022,861	19,718,081
5.	Policyholders' dividends/refunds to members $ 73,398 and coupons $ due and unpaid (Exhibit 4, Line 10)	73,398	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)	1,222,056	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 $ 106,758 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	1,217,976	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 $ 4,660,129 assumed and $ 5,752,677 ceded	10,412,806	9,095,816
	9.4 Interest maintenance reserve (IMR, Line 6)	1,344,662	4,506,089
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,732,830 accident and health $ 3,079,829 and deposit-type contract funds $	7,812,659	6,075,436
11.	Commissions and expense allowances payable on reinsurance assumed	2,472,630	3,273,714
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	42,416,525	52,108,710
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,235,878)	(2,185,273)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	3,205,102	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	124,579	133,444
17.	Amounts withheld or retained by reporting entity as agent or trustee	71,428,782	78,423,179
18.	Amounts held for agents' account, including $ 1,371,341 agents' credit balances	1,371,341	2,050,472
19.	Remittances and items not allocated	24,270,406	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	8,512,685	2,696,156
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	721,038,960	506,212,867
	24.02 Reinsurance in unauthorized and certified ($) companies	21,063,708	23,440,806
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	14,802,342	7,863,057
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,517,842	2,322,200
	24.08 Derivatives		
	24.09 Payable for securities	1,864,510	692,770
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	425,650,236	406,276,711
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,891,805,681	16,386,368,872
27.	From Separate Accounts Statement	1,073,890,648	918,369,374
28.	Total liabilities (Lines 26 and 27)	17,965,696,329	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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	41,089,099	40,851,808
34.	Aggregate write-ins for special surplus funds	(253,320)	(333,304)
35.	Unassigned funds (surplus)	3,514,527,978	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 $ 0 in Separate Accounts Statement)	3,446,895,037	3,131,975,087
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,477,727,486	3,162,807,536
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	21,443,423,815	20,467,545,782
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	246,349,250	146,179,250
2502.	Property and casualty reinsurance liabilities	148,740,532	156,512,926
2503.	Pending escheat items	22,529,621	21,902,584
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,030,833	81,681,951
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	425,650,236	406,276,711
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Unearned restricted stock	(253,320)	(333,304)
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	(253,320)	(333,304)

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	1,734,981,646	1,949,886,451
2.	Considerations for supplementary contracts with life contingencies	2,792,035	2,154,139
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	761,684,805	741,490,843
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	2,255,545	3,529,464
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	27,938,475	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	14,663,879	14,977,878
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	150,043,780	167,183,486
9.	Total (Lines 1 to 8.3)	2,694,360,165	2,914,791,166
10.	Death benefits	270,668,222	258,587,364
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,813,874	2,989,300
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	426,578,424	443,276,365
13.	Disability benefits and benefits under accident and health contracts	22,982,934	28,696,157
14.	Coupons, guaranteed annual pure endowments and similar benefits	14,432	14,665
15.	Surrender benefits and withdrawals for life contracts	1,068,156,759	880,108,547
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	18,560,271	15,314,691
18.	Payments on supplementary contracts with life contingencies	120,360	166,436
19.	Increase in aggregate reserves for life and accident and health contracts	337,668,429	573,592,083
20.	Totals (Lines 10 to 19)	2,147,563,705	2,202,745,608
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	233,504,499	254,088,425
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	22,338,648	29,150,652
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	224,475,688	221,539,462
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	34,722,730	32,324,038
25.	Increase in loading on deferred and uncollected premiums	6,911,391	(3,698,823)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(39,807,392)	6,439,898
27.	Aggregate write-ins for deductions	121,344,057	149,452,724
28.	Totals (Lines 20 to 27)	2,751,053,326	2,892,041,984
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(56,693,161)	22,749,182
30.	Dividends to policyholders and refunds to members	1,575,706	854,132
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(58,268,867)	21,895,050
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(30,600,129)	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)	(27,668,738)	18,587,244
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 9,832,550 (excluding taxes of $ (240,804) transferred to the IMR)	5,750,548	23,779,124
35.	Net income (Line 33 plus Line 34)	(21,918,190)	42,366,368
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,162,807,536	3,293,473,538
37.	Net income (Line 35)	(21,918,190)	42,366,368
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 22,318,031	664,040,842	(73,339,893)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	5,356,868	24,974,645
41.	Change in nonadmitted assets	(28,521,670)	(97,051,292)
42.	Change in liability for reinsurance in unauthorized and certified companies	2,377,098	1,012,057
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(214,826,093)	30,176,398
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	23,188	(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
	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	(88,190,016)	(88,227,644)
53.	Aggregate write-ins for gains and losses in surplus	(3,659,368)	35,127,342
54.	Net change in capital and surplus for the year (Lines 37 through 53)	314,919,950	(130,666,002)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,477,727,486	3,162,807,536
	DETAILS OF WRITE-INS		
08.301.	Property and Casualty Reinsurance Income	121,442,190	148,204,476
08.302.	Miscellaneous Income	14,694,142	4,005,729
08.303.	Retention Fees Collected	8,278,907	7,565,461
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	5,628,541	7,407,820
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	150,043,780	167,183,486
2701.	Property and Casualty Reinsurance Expenses	121,392,913	149,522,887
2702.	Fines and Penalties to Regulatory Authorities	(48,856)	(70,163)
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	121,344,057	149,452,724
5301.	Change in pension plan unrecognized losses	14,117,579	22,311,762
5302.	Change in deferred tax on non-admitted items	5,443,069	12,487,477
5303.	Change in unearned restricted stock	79,984	328,103
5398.	Summary of remaining write-ins for Line 53 from overflow page	(23,300,000)	
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(3,659,368)	35,127,342

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,730,528,127	1,946,356,324
2.	Net investment income	717,612,241	723,478,574
3.	Miscellaneous income	171,995,850	197,543,732
4.	Total (Lines 1 through 3)	2,620,136,218	2,867,378,630
5.	Benefit and loss related payments	1,780,348,940	1,614,131,999
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(54,471,271)	(8,537,980)
7.	Commissions, expenses paid and aggregate write-ins for deductions	662,439,648	675,258,655
8.	Dividends paid to policyholders	1,100,888	1,003,255
9.	Federal and foreign income taxes paid (recovered) net of $ 7,500,610 tax on capital gains (losses)	62,462,383	(68,184,200)
10.	Total (Lines 5 through 9)	2,451,880,588	2,213,671,729
11.	Net cash from operations (Line 4 minus Line 10)	168,255,630	653,706,901
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,269,461,030	997,958,329
	12.2 Stocks		
	12.3 Mortgage loans	799,470,006	813,139,046
	12.4 Real estate		3,933,314
	12.5 Other invested assets	361,349,052	306,977,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(8,109)
	12.7 Miscellaneous proceeds	131,836,803	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,562,116,891	2,121,999,580
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,472,417,767	1,727,731,845
	13.2 Stocks	2,018,617	8,484,896
	13.3 Mortgage loans	685,433,197	1,042,422,884
	13.4 Real estate	26,415,265	39,016,673
	13.5 Other invested assets	250,117,529	263,530,910
	13.6 Miscellaneous applications		39,286,790
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,436,402,375	3,120,473,998
14.	Net increase (decrease) in contract loans and premium notes	(15,774,668)	(16,806,821)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	141,489,184	(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	340,463	(5,375,881)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(33,219,168)	(32,868,855)
	16.5 Dividends to stockholders	88,190,016	88,227,644
	16.6 Other cash provided (applied)	(64,270,797)	(62,306,106)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(185,339,518)	(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)	124,405,296	(516,739,182)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	279,898,825	796,638,007
	19.2 End of year (Line 18 plus Line 19.1)	404,304,121	279,898,825

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	1,734,981,646	627,272,611	14,489,306	809,675,854	247,145,722	36,398,153			
2.	Considerations for supplementary contracts with life contingencies	2,792,035	XXX	XXX	2,552,199	239,836	XXX	XXX		XXX
3.	Net investment income	761,684,805	212,062,001	8,587,084	421,990,261	113,491,328	5,554,131			
4.	Amortization of Interest Maintenance Reserve (IMR)	2,255,545	656,364	24,810	1,197,695	360,887	15,789			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	27,938,475	5,852,637	95,029			21,990,809	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,663,879	7,853,642	2,149,156	287,880	4,373,201		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	150,043,780	4,538,470	60,397	9,326,920	32,407	6,531,277		129,554,309	
9.	Totals (Lines 1 to 8.3)	2,694,360,165	858,235,725	25,405,782	1,245,030,809	365,643,381	70,490,159		129,554,309	
10.	Death benefits	270,668,222	258,834,050	11,834,172			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,813,874	2,813,874				XXX	XXX		
12.	Annuity benefits	426,578,424	XXX	XXX	311,420,445	115,157,979	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	22,982,934	5,446,207	23,882			17,512,845	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	14,432	14,432					XXX		
15.	Surrender benefits and withdrawals for life contracts	1,068,156,759	109,719,897	13,663,488	602,717,421	342,055,953	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	18,560,271	2,446,498	(25,547)	9,530,861	6,608,459		XXX		
18.	Payments on supplementary contracts with life contingencies	120,360				120,360	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	337,668,429	191,883,291	(10,333,648)	266,609,607	(108,578,399)	(1,912,422)	XXX		
20.	Totals (Lines 10 to 19)	2,147,563,705	571,158,249	15,162,347	1,190,278,334	355,364,352	15,600,423	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	233,504,499	160,322,614	796,986	48,082,942	9,788,704	14,513,253			XXX
22.	Commissions and expense allowances on reinsurance assumed	22,338,648	249,524				22,089,124	XXX		
23.	General insurance expenses and fraternal expenses	224,475,688	167,685,434	1,380,902	44,447,882	1,549,128	9,412,342			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	34,722,730	28,581,912	857,387	3,332,969	429,254	1,521,208			
25.	Increase in loading on deferred and uncollected premiums	6,911,391	6,922,700	(11,309)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(39,807,392)	(8,842,011)	(3,732,943)	(2,280,449)	(24,951,989)		XXX		
27.	Aggregate write-ins for deductions	121,344,057	19,785	162	(70,203)	215	1,185		121,392,913	
28.	Totals (Lines 20 to 27)	2,751,053,326	926,098,207	14,453,532	1,283,791,475	342,179,664	63,137,535		121,392,913	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(56,693,161)	(67,862,482)	10,952,250	(38,760,666)	23,463,717	7,352,624		8,161,396	
30.	Dividends to policyholders and refunds to members	1,575,706	1,440,707	134,999				XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(58,268,867)	(69,303,189)	10,817,251	(38,760,666)	23,463,717	7,352,624		8,161,396	
32.	Federal income taxes incurred (excluding tax on capital gains)	(30,600,129)	(35,347,634)	4,633,672	(20,326,684)	12,304,730	3,855,827		4,279,960	
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)	(27,668,738)	(33,955,555)	6,183,579	(18,433,982)	11,158,987	3,496,797		3,881,436	
34.	Policies/certificates in force end of year	2,449,277	1,985,362	34,687	113,357	34,257	281,614	XXX		
	DETAILS OF WRITE-INS									
08.301.	Group Reinsurance Fee Income	5,628,541					5,628,541			
08.302.	Miscellaneous Income	14,694,142	3,824,034	60,397	9,326,920	32,407	231,236		1,219,148	
08.303.	Retention Fees Collected	8,278,907	714,436				671,500		6,892,971	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	121,442,190							121,442,190	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	150,043,780	4,538,470	60,397	9,326,920	32,407	6,531,277		129,554,309	
2701.	Fine and Penalties to Regulatory Authorities	(48,856)	19,785	162	(70,203)	215	1,185			
2702.	Property and Casualty Expenses	121,392,913							121,392,913	
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	121,344,057	19,785	162	(70,203)	215	1,185		121,392,913	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	627,272,611	54,319	185,697,004	139,177,984	120,532,645	71,891,632	85,442,862		6,708,559	17,767,606		
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	212,062,001	5,479,426	92,142,943	28,368,218	12,200,664	37,005,846	32,506,278		3,780,758	577,868		
4.	Amortization of Interest Maintenance Reserve (IMR)	656,364	15,789	300,471	84,173	36,202	109,803	96,452		11,218	2,256		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	5,852,637			3,354,697	145	35,742			25,815	2,436,238		
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	7,853,642								7,853,642			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	4,538,470	89	1,267,420	817,463	679,670	489,505	531,455		37,829	715,039		
9.	Totals (Lines 1 to 8.3)	858,235,725	5,549,623	279,407,838	171,802,535	133,449,326	109,532,528	118,577,047		18,417,821	21,499,007		
10.	Death benefits	258,834,050	2,897,361	94,976,548	54,206,925	6,807,160	60,809,942	30,444,119		3,390,626	5,301,369		
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,813,874	601,300	1,718,617			493,957						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	5,446,207	250	3,776,975			1,622,910			46,072			
14.	Coupons, guaranteed annual pure endowments and similar benefits	14,432		14,432									
15.	Surrender benefits and withdrawals for life contracts	109,719,897	611,094	37,771,390		9,705,053	46,820,138	3,279,374		11,532,848			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	2,446,498	217,505	2,087,694	21,320	(5,443)	214,250	47,760		(162,398)	25,810		
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	191,883,291	(3,006,182)	(9,752,974)	89,670,737	78,407,675	4,349,819	30,056,801		649,825	1,507,590		
20.	Totals (Lines 10 to 19)	571,158,249	1,321,328	130,592,682	143,898,982	94,914,445	114,311,016	63,828,054		15,456,973	6,834,769		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	160,322,614	32,263	45,610,765	33,606,898	37,387,411	13,094,173	18,334,002		434,636	11,822,466		XXX
22.	Commissions and expense allowances on reinsurance assumed	249,524			52,252	7	229				197,036		
23.	General insurance expenses	167,685,434	488,446	97,236,975	18,483,741	10,100,105	22,521,091	13,634,982		2,796,919	2,423,175		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	28,581,912	6,547	14,325,800	(13,650)	4,665,558	3,872,295	4,820,409		371,843	533,110		
25.	Increase in loading on deferred and uncollected premiums	6,922,700	36	19,451,894	(12,519,706)		(9,524)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(8,842,011)								(8,842,011)			
27.	Aggregate write-ins for deductions	19,785	54	6,375	4,177	3,473	2,501	2,716		193	296		
28.	Totals (Lines 20 to 27)	926,098,207	1,848,674	307,224,491	183,512,694	147,070,999	153,791,781	100,620,163		10,218,553	21,810,852		
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(67,862,482)	3,700,949	(27,816,653)	(11,710,159)	(13,621,673)	(44,259,253)	17,956,884		8,199,268	(311,845)		
30.	Dividends to policyholders and refunds to members	1,440,707		1,440,707									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(69,303,189)	3,700,949	(29,257,360)	(11,710,159)	(13,621,673)	(44,259,253)	17,956,884		8,199,268	(311,845)		
32.	Federal income taxes incurred (excluding tax on capital gains)	(35,347,634)	1,940,834	(7,216,989)	(12,108,707)	(7,143,412)	(17,393,027)	2,686,744		4,048,896	(161,973)		
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)	(33,955,555)	1,760,115	(22,040,371)	398,548	(6,478,261)	(26,866,226)	15,270,140		4,150,372	(149,872)		
34.	Policies/certificates in force end of year	1,985,362	269,135	983,738	143,420	61,541	88,867	66,151		8,424	364,086		
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous Income	3,824,034	89	1,267,420	817,463	679,670	489,505	531,455		37,829	603		
08.302.	Retention Fees Collected	714,436									714,436		
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	4,538,470	89	1,267,420	817,463	679,670	489,505	531,455		37,829	715,039		
2701.	Fine and Penalties to Regulatory Authorities	19,785	54	6,375	4,177	3,473	2,501	2,716		193	296		
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	19,785	54	6,375	4,177	3,473	2,501	2,716		193	296		

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on Individual Life Insurance page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	14,489,306	2,611,327	1,278,003	8,644,209		1,955,767			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	8,587,084	982,130	294,127	7,314,591		(3,764)			
4.	Amortization of Interest Maintenance Reserve (IMR)	24,810	2,580	769	21,486		(25)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	95,029		90,000	4,505		524			
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	2,149,156					2,149,156			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	60,397	403	59	48,847		11,088			
9.	Totals (Lines 1 to 8.3)	25,405,782	3,596,440	1,662,958	16,033,638		4,112,746			
10.	Death benefits	11,834,172	1,417,852	767,542	9,299,064		349,714			
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	23,882	7,996	3,913	11,973					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	13,663,488	1,277,188		8,796,622		3,589,678			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	(25,547)	11,495	6,223	9,347		(52,612)			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(10,333,648)	71,564	(161,768)	(10,720,462)		477,018			
20.	Totals (Lines 10 to 19)	15,162,347	2,786,095	615,910	7,396,544		4,363,798			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	796,986	(2,052,966)	(1,004,280)	2,985,510		868,722			XXX
22.	Commissions and expense allowances on reinsurance assumed				(8)		8			
23.	General insurance expenses	1,380,902	130,747	19,180	1,162,840		68,135			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	857,387	87,729	42,942	648,002		78,714			
25.	Increase in loading on deferred and uncollected premiums	(11,309)	(6,660)	(4,649)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,732,943)					(3,732,943)			
27.	Aggregate write-ins for deductions	162		162						
28.	Totals (Lines 20 to 27)	14,453,532	944,945	(330,735)	12,192,888		1,646,434			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	10,952,250	2,651,495	1,993,693	3,840,750		2,466,312			
30.	Dividends to policyholders and refunds to members	134,999	134,999							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	10,817,251	2,516,496	1,993,693	3,840,750		2,466,312			
32.	Federal income taxes incurred (excluding tax on capital gains)	4,633,672	1,044,871	1,235,088	1,936,468		417,245			
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)	6,183,579	1,471,625	758,605	1,904,282		2,049,067			
34.	Policies/certificates in force end of year	34,687	2,683	9,397	20,069		2,538			
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous Income	60,397	403	59	48,847		11,088			
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	60,397	403	59	48,847		11,088			
2701.	Fine and Penalties to Regulatory Authorities	162		162						
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	162		162						

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ____, Line 10 ____, Line 16 ____, Line 23 ____, Line 24 ____

(b) Include premium amounts for preneed plans included in Line 1 ____

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ____

(d) Individual and Group Credit Life are combined and included on Individual Life Insurance ____ page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	809,675,854	388,929,692	285,284,984	276,737		135,184,441	
2.	Considerations for supplementary contracts with life contingencies	2,552,199	XXX	XXX	XXX	XXX	2,552,199	XXX
3.	Net investment income	421,990,261	161,159,208	178,080,966	258,703		67,143,420	15,347,964
4.	Amortization of Interest Maintenance Reserve (IMR)	1,197,695	522,195	438,356	1,198		192,829	43,117
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	287,880			287,880			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	9,326,920	304,258	(387,691)	9,307,350		37,230	65,773
9.	Totals (Lines 1 to 8.3)	1,245,030,809	550,915,353	463,416,615	10,131,868		205,110,119	15,456,854
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	311,420,445	128,860,386	33,973,526	548,091		148,038,442	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	602,717,421	435,326,779	165,073,144	2,317,498			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	9,530,861	1,277,229	163,007	83		31	8,090,511
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	266,609,607	(70,194,853)	289,329,959	(427,434)		47,901,935	
20.	Totals (Lines 10 to 19)	1,190,278,334	495,269,541	488,539,636	2,438,238		195,940,408	8,090,511
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	48,082,942	13,572,134	25,506,685	2,898,847		4,892,880	1,212,396
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	44,447,882	22,504,781	7,047,473	3,836,923		11,032,671	26,034
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,332,969	1,679,256	692,648	139,985		766,254	54,826
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,280,449)			(2,280,449)			
27.	Aggregate write-ins for deductions	(70,203)					(70,203)	
28.	Totals (Lines 20 to 27)	1,283,791,475	533,025,712	521,786,442	7,033,544		212,562,010	9,383,767
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(38,760,666)	17,889,641	(58,369,827)	3,098,324		(7,451,891)	6,073,087
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(38,760,666)	17,889,641	(58,369,827)	3,098,324		(7,451,891)	6,073,087
32.	Federal income taxes incurred (excluding tax on capital gains)	(20,326,684)	9,381,600	(30,610,026)	1,624,808		(3,907,885)	3,184,819
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)	(18,433,982)	8,508,041	(27,759,801)	1,473,516		(3,544,006)	2,888,268
34.	Policies/certificates in force end of year	113,357	53,950	35,034	477		11,089	12,807
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	9,326,920	304,258	(387,691)	9,307,350		37,230	65,773
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	9,326,920	304,258	(387,691)	9,307,350		37,230	65,773
2701.	Fine and Penalties to Regulatory Authorities	(70,203)					(70,203)	
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(70,203)					(70,203)	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	247,145,722	176,609,397	8,817	82,708	70,444,800		
2.	Considerations for supplementary contracts with life contingencies	239,836	XXX	XXX	XXX	XXX	239,836	XXX
3.	Net investment income	113,491,328	98,107,682	3,321,783	453,056	136,962	1,969,298	9,502,547
4.	Amortization of Interest Maintenance Reserve (IMR)	360,887	310,000	11,060	1,508	456	6,224	31,639
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,373,201				4,373,201		
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	32,407	14,924		3	14,200	486	2,794
9.	Totals (Lines 1 to 8.3)	365,643,381	275,042,003	3,341,660	537,275	74,969,619	2,215,844	9,536,980
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	115,157,979	86,816,737	2,599,391	31,551	18,600,893	7,109,407	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	342,055,953	243,592,370	14,623,373	2,201,040	81,639,170		
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	6,608,459	800,451	26,365	25			5,781,618
18.	Payments on supplementary contracts with life contingencies	120,360					120,360	
19.	Increase in aggregate reserves for life and accident and health contracts	(108,578,399)	(88,758,987)	(13,969,781)	(1,072,759)	329,392	(5,106,264)	
20.	Totals (Lines 10 to 19)	355,364,352	242,450,571	3,279,348	1,159,857	100,569,455	2,123,503	5,781,618
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,788,704	5,274,238	12,557	10,136	3,171,411		1,320,362
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	1,549,128	849,455	25,277	7,983	533,504	73,040	59,869
24.	Insurance taxes, licenses and fees, excluding federal income taxes	429,254	218,994	2,688	668	118,608	39,535	48,761
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(24,951,989)			(1,106,385)	(23,845,604)		
27.	Aggregate write-ins for deductions	215	99			95	2	19
28.	Totals (Lines 20 to 27)	342,179,664	248,793,357	3,319,870	72,259	80,547,469	2,236,080	7,210,629
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	23,463,717	26,248,646	21,790	465,016	(5,577,850)	(20,236)	2,326,351
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	23,463,717	26,248,646	21,790	465,016	(5,577,850)	(20,236)	2,326,351
32.	Federal income taxes incurred (excluding tax on capital gains)	12,304,730	13,765,189	11,427	243,861	(2,925,109)	(10,612)	1,219,974
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)	11,158,987	12,483,457	10,363	221,155	(2,652,741)	(9,624)	1,106,377
34.	Policies/certificates in force end of year	34,257	29,451	1,322	1,217	29	1,462	776
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	32,407	14,924		3	14,200	486	2,794
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	32,407	14,924		3	14,200	486	2,794
2701.	Fine and Penalties to Regulatory Authorities	215	99			95	2	19
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	215	99			95	2	19

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	36,398,153	848,355		41,798						16,472,416	101,505		18,934,079
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	5,554,131	111,535		992						2,076,951	135,434		3,229,219
4.	Amortization of Interest Maintenance Reserve (IMR)	15,789	289		3						6,767	351		8,379
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	21,990,809									2,551,322	9,755		19,429,732
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	6,531,277	19,914		14						685,262	137		5,825,950
9.	Totals (Lines 1 to 8.3)	70,490,159	980,093		42,807						21,792,718	247,182		47,427,359
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	17,512,845	1,273,151		54,203						3,543,887	862,717		11,778,887
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(1,912,422)	(516,742)		(5,687)						(1,066,524)	(85,058)		(238,411)
20.	Totals (Lines 10 to 19)	15,600,423	756,409		48,516						2,477,363	777,659		11,540,476
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	14,513,253	186,172								13,214,263	5,056		1,107,762
22.	Commissions and expense allowances on reinsurance assumed	22,089,124									295,492			21,793,632
23.	General insurance expenses	9,412,342	1,634,357		1						2,112,479	73,476		5,592,029
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,521,208	145,092		1,041						523,422	5,763		845,890
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	1,185	133		1						269	5		777
28.	Totals (Lines 20 to 27)	63,137,535	2,722,163		49,559						18,623,288	861,959		40,880,566
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	7,352,624	(1,742,070)		(6,752)						3,169,430	(614,777)		6,546,793
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,352,624	(1,742,070)		(6,752)						3,169,430	(614,777)		6,546,793
32.	Federal income taxes incurred (excluding tax on capital gains)	3,855,827	(913,568)		(3,541)						1,662,097	(322,398)		3,433,237
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)	3,496,797	(828,502)		(3,211)						1,507,333	(292,379)		3,113,556
34.	Policies/certificates in force end of year	281,614	128		19						157,531	48		123,888
	DETAILS OF WRITE-INS													
08.301.	Group Reinsurance Fee Income	5,628,541												5,628,541
08.302.	Miscellaneous Income	231,236	19,914		14						13,762	137		197,409
08.303.	Retention Fees Collected	671,500									671,500			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,531,277	19,914		14						685,262	137		5,825,950
2701.	Fine and Penalties to Regulatory Authorities	1,185	133		1						269	5		777
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,185	133		1						269	5		777

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	3,990,071,886	108,775,008	1,997,615,180	490,170,058	215,809,412	510,065,510	626,435,335		32,470,171	8,731,212		
2.	Tabular net premiums or considerations	570,844,615	32,065	230,329,458	153,720,819	75,832,026	50,268,716	48,924,533		6,452,316	5,284,682		
3.	Present value of disability claims incurred	1,588,433		1,231,690	356,743								
4.	Tabular interest	161,873,864	3,422,109	81,024,062	20,224,064	9,151,723	21,313,621	25,070,113		1,312,307	355,865		
5.	Tabular less actual reserve released	3,450,452		2,878,704	20,123		475,474			76,151			
6.	Increase in reserve on account of change in valuation basis												
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7.	Other increases (net)	51,304,361		2,670,705	(14,363,561)	14,234,428	49,192,755	(1,963,095)		129,337	1,403,792		
8.	Totals (Lines 1 to 7)	4,779,133,611	112,229,182	2,315,749,799	650,128,246	315,027,589	631,316,076	698,466,886		40,440,282	15,775,551		
9.	Tabular cost	391,903,638	3,785,944	228,517,168	55,777,694	9,404,433	37,296,851	35,878,156		15,764,958	5,478,434		
10.	Reserves released by death	68,149,287	2,063,069	48,234,312	1,244,648	675,666	11,138,150	4,709,924		25,203	58,315		
11.	Reserves released by other terminations (net)	140,678,399	611,094	47,097,876	12,708,548	10,730,404	67,801,968	1,386,670		341,839			
12.	Annuity, supplementary contract and disability payments involving life contingencies	5,289,124	250	4,038,237	556,561		663,780			30,296			
13.	Net transfers to or (from) Separate Accounts	(8,842,011)								(8,842,011)			
14.	Total Deductions (Lines 9 to 13)	597,178,437	6,460,357	327,887,593	70,287,451	20,810,503	116,900,749	41,974,750		7,320,285	5,536,749		
15.	Reserve December 31 of current year	4,181,955,174	105,768,825	1,987,862,206	579,840,795	294,217,086	514,415,327	656,492,136		33,119,997	10,238,802		
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	3,414,246,497	104,899,117	2,037,615,808		229,414,388	967,088,400	41,186,472		34,042,312			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	3,093,426,230	104,899,117	1,793,910,388		225,354,130	897,185,439	39,109,016		32,968,140			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on Individual Life Insurance page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	203,687,727	17,072,731	12,531,868		166,486,291	7,596,837			
2.	Tabular net premiums or considerations	20,855,026	1,460,458	1,874,882		15,602,279	1,917,407			
3.	Present value of disability claims incurred	82,377	81,997	380						
4.	Tabular interest	7,988,754	690,704	453,606		6,429,306	415,138			
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	157,782	54,813	140,093		(35,658)	(1,466)			
8.	Totals (Lines 1 to 7)	232,771,666	19,360,703	15,000,829		188,482,218	9,927,916			
9.	Tabular cost	28,121,294	905,079	1,744,766		19,976,417	5,495,032			
10.	Reserves released by death	3,870,909	54,801	362,866		3,446,927	6,315			
11.	Reserves released by other terminations (net)	11,134,444	1,246,060	521,654		9,281,072	85,658			
12.	Annuity, supplementary contract and disability payments involving life contingencies	23,883	10,467	1,443		11,973				
13.	Net transfers to or (from) Separate Accounts	(3,732,943)					(3,732,943)			
14.	Total Deductions (Lines 9 to 13)	39,417,587	2,216,407	2,630,729		32,716,389	1,854,062			
15.	Reserve December 31 of current year	193,354,079	17,144,296	12,370,100		155,765,829	8,073,854			
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	99,694,317	16,576,689			74,587,294	8,530,334			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	95,075,095	15,192,793			71,621,134	8,261,168			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on Individual Life Insurance page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	8,003,916,448	3,535,630,950	3,079,932,835	5,927,828		1,382,424,835	
2.	Tabular net premiums or considerations	812,228,052	388,929,691	285,284,984	276,737		137,736,640	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	269,283,869	100,868,770	111,739,584	183,677		56,491,838	
5.	Tabular less actual reserve released	3,086,265					3,086,265	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	117,967,120	4,483,231	114,751,769	(302,709)		(965,171)	
8.	Totals (Lines 1 to 7)	9,206,481,754	4,029,912,642	3,591,709,172	6,085,533		1,578,774,407	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	914,836,440	564,476,544	199,046,670	2,865,589		148,447,637	
13.	Net transfers to or (from) Separate Accounts	(2,280,449)			(2,280,449)			
14.	Total Deductions (Lines 9 to 13)	912,555,991	564,476,544	199,046,670	585,140		148,447,637	
15.	Reserve December 31 of current year	8,293,925,763	3,465,436,098	3,392,662,502	5,500,393		1,430,326,770	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	6,652,998,051	3,421,232,405	3,226,525,823	5,239,823			
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	2,255,318,933	2,102,038,068	89,584,456	10,990,966	2,677,093	50,028,350	
2.	Tabular net premiums or considerations	247,385,557	176,609,397	8,817	82,708	70,444,799	239,836	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	66,479,774	61,015,513	2,760,572	82,816	223,205	2,397,668	
5.	Tabular less actual reserve released	(904,917)					(904,917)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	41,631	4,025,212	483,595	(112,078)	(4,708,032)	352,934	
8.	Totals (Lines 1 to 7)	2,568,320,978	2,343,688,190	92,837,440	11,044,412	68,637,065	52,113,871	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	457,296,309	330,409,106	17,222,764	2,232,591	100,240,063	7,191,785	
13.	Net transfers to or (from) Separate Accounts	(35,715,867)			(1,106,385)	(34,609,482)		
14.	Total Deductions (Lines 9 to 13)	421,580,442	330,409,106	17,222,764	1,126,206	65,630,581	7,191,785	
15.	Reserve December 31 of current year	2,146,740,536	2,013,279,084	75,614,676	9,918,206	3,006,484	44,922,086	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,074,682,552	1,990,012,957	74,812,339	9,857,256			
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 2,684,890	2,729,070
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 419,618,215	421,401,520
1.3	Bonds of affiliates	(a) 55	55
2.1	Preferred stocks (unaffiliated)	(b) 373,500	373,500
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	377	377
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 260,146,798	261,035,762
4.	Real estate	(d) 66,156,177	65,972,483
5	Contract loans	19,420,550	19,621,288
6	Cash, cash equivalents and short-term investments	(e) 9,400,348	9,548,314
7	Derivative instruments	(f) 2,763,198	2,763,198
8.	Other invested assets	56,981,235	57,644,990
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	837,545,343	841,090,557
11.	Investment expenses		(g) 53,622,931
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 7,206,218
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 18,576,603
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		79,405,752
17.	Net investment income (Line 10 minus Line 16)		761,684,805
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 13,888,405 accrual of discount less $ 15,823,930 amortization of premium and less $ 10,858,479 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ (11,655,500) amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 9,277,608 accrual of discount less $ amortization of premium and less $ 67,915 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(1,142,282)	(6,662,510)	(7,804,792)	(788)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)				478,280	
2.21	Common stocks of affiliates				596,115,754	
3.	Mortgage loans		(4,585,298)	(4,585,298)	2,232,417	
4.	Real estate	(4,384,089)		(4,384,089)		
5.	Contract loans	(46,432)		(46,432)		
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments	31,358,591		31,358,591	103,566,431	
8.	Other invested assets	(101,568)		(101,568)	(16,033,221)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	25,684,220	(11,247,808)	14,436,412	686,358,873	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	1,900,286		909,624			(22)		973,019		17,665		
2. Deferred and accrued	20,156,636		20,155,880			756						
3. Deferred , accrued and uncollected:												
3.1 Direct	21,529,648		21,112,603			756		398,624		17,665		
3.2 Reinsurance assumed	8,293,665							8,293,665				
3.3 Reinsurance ceded	7,766,391		47,099			22		7,719,270				
3.4 Net (Line 1 + Line 2)	22,056,922		21,065,504			734		973,019		17,665		
4. Advance	93,529		92,435							1,094		
5. Line 3.4 - Line 4	21,963,393		20,973,069			734		973,019		16,571		
6. Collected during year:												
6.1 Direct	159,589,697		107,065,815	34,280,795		168,513	13,802,029	3,690,641		581,904		
6.2 Reinsurance assumed	97,247,848		111,790					97,136,058				
6.3 Reinsurance ceded	89,546,494		349,708			161		89,196,625				
6.4 Net	167,291,051		106,827,897	34,280,795		168,352	13,802,029	11,630,074		581,904		
7. Line 5 + Line 6.4	189,254,444		127,800,966	34,280,795		169,086	13,802,029	12,603,093		598,475		
8. Prior year (uncollected + deferred and accrued - advance)	22,704,953		20,280,032			952		2,418,955		5,014		
9. First year premiums and considerations:												
9.1 Direct	160,240,861		107,773,573	34,280,795		168,317	13,802,029	3,622,686		593,461		
9.2 Reinsurance assumed	92,375,892		111,790					92,264,102				
9.3 Reinsurance ceded	86,067,262		364,429			183		85,702,650				
9.4 Net (Line 7 - Line 8)	166,549,491		107,520,934	34,280,795		168,134	13,802,029	10,184,138		593,461		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	995,720,371		8,168,283	764,171,219	23,596,218	53,844	177,299,792		22,431,015			
10.2 Reinsurance assumed	1,538,046				616,011				922,035			
10.3 Reinsurance ceded	13,325,258				6,444,624				6,880,634			
10.4 Net	983,933,159		8,168,283	764,171,219	17,767,605	53,844	177,299,792		16,472,416			
RENEWAL												
11. Uncollected	5,252,727	674	1,184,338			3,974,478				93,237		
12. Deferred and accrued	135,038,906		134,265,109			773,797						
13. Deferred, accrued and uncollected:												
13.1 Direct	147,584,672	674	141,645,062			5,845,699				93,237		
13.2 Reinsurance assumed	262,763		262,763									
13.3 Reinsurance ceded	7,555,801		6,458,377			1,097,424						
13.4 Net (Line 11 + Line 12)	140,291,634	674	135,449,448			4,748,275				93,237		
14. Advance	1,124,448	3,382	1,007,453			7,948				105,665		
15. Line 13.4 - Line 14	139,167,186	(2,708)	134,441,995			4,740,327				(12,428)		
16. Collected during year:												
16.1 Direct	660,351,356	53,818	555,831,096	11,223,840		27,931,057	56,043,901	1,978,264		7,289,380		
16.2 Reinsurance assumed	2,825,648		2,825,648									
16.3 Reinsurance ceded	86,665,122		72,536,035			14,025,625		(10,184)		113,646		
16.4 Net	576,511,882	53,818	486,120,709	11,223,840		13,905,432	56,043,901	1,988,448		7,175,734		
17. Line 15 + Line 16.4	715,679,068	51,110	620,562,704	11,223,840		18,645,759	56,043,901	1,988,448		7,163,306		
18. Prior year (uncollected + deferred and accrued - advance)	131,180,072	(3,209)	126,801,234			4,378,431				3,616		
19. Renewal premiums and considerations:												
19.1 Direct	667,580,902	54,319	563,227,293	11,223,840		27,779,949	56,043,901	1,978,264		7,273,336		
19.2 Reinsurance assumed	2,866,662		2,866,662									
19.3 Reinsurance ceded	85,948,568		72,332,485			13,512,621		(10,184)		113,646		
19.4 Net (Line 17 - Line 18)	584,498,996	54,319	493,761,470	11,223,840		14,267,328	56,043,901	1,988,448		7,159,690		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	1,823,542,134	54,319	679,169,149	809,675,854	23,596,218	28,002,110	247,145,722	5,600,950	22,431,015	7,866,797		
20.2 Reinsurance assumed	96,780,600		2,978,452		616,011			92,264,102	922,035			
20.3 Reinsurance ceded	185,341,088		72,696,914		6,444,624	13,512,804		85,692,466	6,880,634	113,646		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,734,981,646	54,319	609,450,687	809,675,854	17,767,605	14,489,306	247,145,722	12,172,586	16,472,416	7,753,151		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		Insurance										
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	78,053		42,743			35,310						
22.	All other	796,987		745,680			51,307						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	19,434,851		5,162					19,429,732		(43)		
	23.2 Reinsurance assumed	21,793,632							21,793,632				
	23.3 Net ceded less assumed	(2,358,781)		5,162					(2,363,900)		(43)		
24.	Single:												
	24.1 Reinsurance ceded	4,987,561				2,436,239				2,551,322			
	24.2 Reinsurance assumed	492,528				197,036				295,492			
	24.3 Net ceded less assumed	4,495,033				2,239,203				2,255,830			
25.	Renewal:												
	25.1 Reinsurance ceded	3,516,063		3,411,236			95,029				9,798		
	25.2 Reinsurance assumed	52,488		52,488									
	25.3 Net ceded less assumed	3,463,575		3,358,748			95,029				9,798		
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	27,938,475		3,416,398		2,436,239	95,029		19,429,732	2,551,322	9,755		
	26.2 Reinsurance assumed (Page 6, Line 22)	22,338,648		52,488		197,036			21,793,632	295,492			
	26.3 Net ceded less assumed	5,599,827		3,363,910		2,239,203	95,029		(2,363,900)	2,255,830	9,755		
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	121,992,497		110,208,724	5,396,937		165,129	5,385,573	562,546		273,588		
28.	Single	65,355,830		228,719	39,468,761	11,822,467		621,620		13,214,263			
29.	Renewal	46,156,172	32,263	38,030,441	3,217,244		631,857	3,781,511	29,722		433,134		
30.	Deposit-type contract funds												
31.	Totals (to agree with Page 6, Line 21)	233,504,499	32,263	148,467,884	48,082,942	11,822,467	796,986	9,788,704	592,268	13,214,263	706,722		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	4,409,278		44,774	2,021	10,712		4,466,785
2.	Salaries and wages	87,417,384	488,330	3,006,512	4,954,340	7,243,805		103,110,371
3.11	Contributions for benefit plans for employees	4,848,459		372,713	923,414	578,906		6,723,492
3.12	Contributions for benefit plans for agents	(3,045,790)		(140,183)				(3,185,973)
3.21	Payments to employees under non-funded benefit plans	11,756,495		624,640	181,858	382,646		12,945,639
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	1,949,996		188,258	90,871	79,211		2,308,336
3.32	Other agent welfare							
4.1	Legal fees and expenses	5,657,239		278,283	166,108	813,093		6,914,723
4.2	Medical examination fees	6,138,382		852	3,674			6,142,908
4.3	Inspection report fees	1,629,147		714	3,134			1,632,995
4.4	Fees of public accountants and consulting actuaries	6,775,289		630,948	457,482	(106,173)		7,757,546
4.5	Expense of investigation and settlement of policy claims	2,046,170		233,789	36,967			2,316,926
5.1	Traveling expenses	2,948,797	510	137,305	178,742	132,940		3,398,294
5.2	Advertising	4,295,040		45,738	268,210	16,490		4,625,478
5.3	Postage, express, telegraph and telephone	4,093,338	5,925	143,050	160,481	17,908		4,420,702
5.4	Printing and stationery	1,725,468	1,585	88,046	132,295	18,601		1,965,995
5.5	Cost or depreciation of furniture and equipment	395,791	1,091	34,352	22,333	10,147		463,714
5.6	Rental of equipment	5,612,464		261,622	189,406	336		6,063,828
5.7	Cost or depreciation of EDP equipment and software	28,913,986		1,347,136	971,717	666		31,233,505
6.1	Books and periodicals	97,984	116	21,895	6,769	51,379		178,143
6.2	Bureau and association fees	598,893		70,719	79,127	7,400		756,139
6.3	Insurance, except on real estate	2,312,318		34,433	28,717	83		2,375,551
6.4	Miscellaneous losses	1,306,744		42,398	546	846		1,350,534
6.5	Collection and bank service charges	1,082,827		314,580	15,399	20		1,412,826
6.6	Sundry general expenses	3,652,469	4	134,950	148,926	4,675,083		8,611,432
6.7	Group service and administration fees	59,107	1,041,291	(751,378)				349,020
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	1,222,374		44,056				1,266,430
7.2	Agents' balances charged off (less $ 345,679 recovered)	209,589		946	(27,664)			182,871
7.3	Agency conferences other than local meetings	6,271,927		82,872	38,558	10,287		6,403,644
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses					34,872,580		34,872,580
9.2	Investment expenses not included elsewhere					4,709,520		4,709,520
9.3	Aggregate write-ins for expenses	11,033,514		579,470	615,236	96,445		12,324,665
10.	General expenses incurred	205,414,679	1,538,852	7,873,490	9,648,667	53,622,931	(b)	(a) 278,098,619
11.	General expenses unpaid Dec. 31, prior year	38,389,031		1,826,608	1,956,627	9,936,444		52,108,710
12.	General expenses unpaid Dec. 31, current year	31,330,528		1,435,602	1,471,647	8,178,748		42,416,525
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	212,473,182	1,538,852	8,264,496	10,133,647	55,380,627		287,790,804
	DETAILS OF WRITE-INS							
09.301.	Special Service Fees	11,033,514		579,470	615,236	96,445		12,324,665
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	11,033,514		579,470	615,236	96,445		12,324,665

(a) Includes management fees of $ 38,411,666 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	505,949	42,999	40,473	6,883,078		7,472,499
2.	State insurance department licenses and fees	2,562,280	64,104	153,316	859		2,780,559
3.	State taxes on premiums	14,693,640	584,413	1,352,052			16,630,105
4.	Other state taxes, including $ 421,085 for employee benefits	2,068,349	96,526	111,310	7,374		2,283,559
5.	U.S. Social Security taxes	10,731,641	706,670	428,339	311,462		12,178,112
6.	All other taxes	526,494	26,496	27,679	3,445		584,114
7.	Taxes, licenses and fees incurred	31,088,353	1,521,208	2,113,169	7,206,218		41,928,948
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	5,503,733	302,078	509,905	1,178,599		7,494,315
9.	Taxes, licenses and fees unpaid Dec. 31, current year	2,376,433	116,283	161,533	550,853		3,205,102
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	34,215,653	1,707,003	2,461,541	7,833,964		46,218,161

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	78,053	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	796,987	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	875,040	
6.	Paid in cash	25,046	
7.	Left on deposit	200,802	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	1,100,888	
10.	Amount due and unpaid	73,398	
11.	Provision for dividends or refunds payable in the following calendar year	1,222,056	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	1,295,454	
16.	Total from prior year	820,636	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,575,706	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE (5) 3% NLP CRF (54-60)	100,102		100,102		
0100002.	AE 2.5% NLP CRF(58-62)	50,681		50,681		
0100003.	AE 3.0% CRVM CRF (50-59)	11,295		11,295		
0100004.	AE 3.0% FPT CRF (44-60)	119,271		119,271		
0100005.	AE 3.0% NLP CRF(44-79)	315,344		315,344		
0100006.	AE 3.5% CRVM CRF (55-55)	200		200		
0100007.	AE 3.5% FPT CRF (46-47)	1,038		1,038		
0100008.	AE 3.5% NLP CNF(27-48)	949,720		949,720		
0100009.	AE 3.5% NLP CRF(26-00)	4,326,180	598	4,325,582		
0100010.	150% AE 3.5% NLP CRF(40-46)	4,312		4,312		
0100011.	1941CSO 2.50% CRVM CRF (48-85)	322,761		322,761		
0100012.	1941CSO 2.50% NLP CRF(45-68)	2,255,303		2,255,303		
0100013.	1941CSO 2.75% CRVM CRF (53-63)	5,374,524		2,690,342		2,684,182
0100014.	1941CSO 2.75% NLP CRF(33-06)	62,296,800		62,296,800		
0100015.	1941CSO 3.00% NLP CNF(42-78)	3,160,628		3,160,628		
0100016.	1941CSO 3.00% CRVM CRF (43-84)	1,550,160		1,550,160		
0100017.	1941CSO 3.00% FPT CRF (54-64)	194,358		194,358		
0100018.	1941CSO 3.00% NLP CRF(48-73)	6,193,675		6,193,675		
0100019.	1941CSO 3.50% CRVM CRF (57-63)	315,947		315,947		
0100020.	1941CSO 3.50% NLP CRF(58-63)	95,200		95,200		
0100021.	1941CSO 3.50%/2.50% NLP CRF(58-62)	530,944		530,944		
0100022.	OldSI 3.50% NLP CRF(20-77)	32,510,741	32,510,741			
0100023.	1941SI 3.00% CRVM ALB CNF(26-67)	229,884	229,884			
0100024.	1941SI 3.00% NLP ALB CNF(63-67)	195,542	195,542			
0100025.	1941SI 3.00% NLP ANB CRF(21-74)	62,187,584	62,187,584			
0100026.	1941SSI 3.00% NLP ANB CRF(30-64)	2,370,933	2,370,933			
0100027.	130% 1941SI 3.00% NLP ANB CRF(73-73)	211	211			
0100028.	150% 1941CSO 2.50% NLP CRF(58-58)	15,493		15,493		
0100029.	150% 1941CSO 2.75% NLP CRF(41-63)	137,223		137,223		
0100030.	1958CET 2.00% CRVM ALB CRF (83-84)	16,176		16,176		
0100031.	1958CET 2.50% CRVM ALB CNF (71-71)	2,150		2,150		
0100032.	1958CET 2.50% NLP ALB CNF (64-84)	1,035,308		1,035,308		
0100033.	1958CET 3.00% CRVM ALB CNF (62-04)	14,970,814		14,970,814		
0100034.	1958CET 3.00% NLP ALB CNF (62-89)	19,810,734		19,810,734		
0100035.	1958CET 3.50% CRVM ALB CNF (62-84)	1,089,865		1,089,865		
0100036.	1958CET 3.50% NLP ALB CNF (69-84)	186,006		186,006		
0100037.	1958CET 3.50% CRVM ALB CRF (77-88)	647,274		647,274		
0100038.	1958CET 3.50% NLP ALB CRF (65-83)	7,322		7,322		
0100039.	1958CET 3.50%/2.50% NLP ALB CNF (73-82)	130,246		130,246		
0100040.	1958CET 4.00% CRVM ALB CNF (81-81)	21,349		21,349		
0100041.	1958CET 4.00% NLP ALB CNF (81-82)	8,669		8,669		
0100042.	1958CET 4.00% CRVM ALB CRF (78-83)	2,637		2,637		
0100043.	1958CET 4.50% CRVM ALB CNF (80-91)	9,702,084		9,702,084		
0100044.	1958CET 2.50% NLP ANB CNF(61-80)	50,107		50,107		
0100045.	1958CET 2.50% CRVM ANB CRF(64-88)	23,867		23,867		
0100046.	1958CET 2.50% NLP ANB CRF(76-83)	43,854		43,854		
0100047.	1958CET 3.00% NLP ANB CNF(61-03)	3,259,747		3,259,747		
0100048.	1958CET 3.00% CRVM ANB CRF(63-90)	482,814		482,814		
0100049.	1958CET 3.0% NLP ANB CRF(64-82)					
0100050.	1958CET 3.50% NLP ANB CNF(68-87)	82,665		82,665		
0100051.	1958CET 3.50% CRVM ANB CRF(64-83)	15,462		15,462		
0100052.	1958CET 3.50% NLP ANB CRF(64-85)	219,180		219,180		
0100053.	1958CET 4.25% CRVM ANB CRF(81-81)	1,336		1,336		
0100054.	1958CET 4.50% CRVM ANB CNF(83-84)	4,681		4,681		
0100055.	1958CET 4.50% NLP ANB CNF(81-86)	16,885		16,885		
0100056.	1958CSO 2.00% CRVM ALB CRF (81-88)	324,144		324,144		
0100057.	1958CSO 2.50% CRVM ALB CNF (64-71)	310,328		310,328		
0100058.	1958CSO 2.50% NLP ALB CNF (64-85)	11,743,090		11,743,090		
0100059.	1958CSO 2.50% NLP ALB CRF (63-66)	96,573		96,573		
0100060.	1958CSO 3.00% CRVM ALB CNF (47-12)	135,679,271		135,679,271		
0100061.	1958CSO 3.00% NLP ALB CNF (27-89)	252,480,583		252,475,791		4,792
0100062.	1958CSO 3.00% CRVM ALB CRF (63-80)	67,286		67,286		
0100063.	1958CSO 3.50% CRVM ALB CNF (62-98)	26,819,927		26,819,927		
0100064.	1958CSO 3.50% NLP ALB CNF (65-85)	2,432,152		2,432,152		
0100065.	1958CSO 3.50% CRVM ALB CRF (68-88)	2,255,386		2,255,386		
0100066.	1958CSO 3.50% NLP ALB CRF (61-84)	322,027		322,027		
0100067.	1958CSO 3.50%/2.50% NLP ALB CNF (67-82)	5,642,655		5,642,655		
0100068.	1958CSO 4.00% CRVM ALB CNF (78-86)	28,658,639		28,658,639		
0100069.	1958CSO 4.00% NLP ALB CNF (79-13)	2,587,024		2,587,024		
0100070.	1958CSO 4.00% CRVM ALB CRF (76-86)	243,664		243,664		
0100071.	1958CSO 4.00% NLP ALB CRF (79-82)	1,154		1,154		
0100072.	1958CSO 4.50% CRVM ALB CNF (78-97)	182,292,221		182,292,221		
0100073.	1958CSO 4.50% NLP ALB CNF (85-96)	42,926		42,926		
0100074.	1958CSO 4.50% NLP ALB CRF (82-87)	189,373		189,373		
0100075.	1958CSO 5.00% NLP ALB CRF (83-83)	2,462		2,462		
0100076.	1958CSO 5.50% CRVM ALB CNF (83-86)	1,648,951				1,648,951
0100077.	1958CSO 2.50% NLP ANB CNF(61-83)	1,304,957		1,304,957		
0100078.	1958CSO 2.50% CRVM ANB CRF(61-82)	1,060,751		1,060,751		
0100079.	1958CSO 2.50% NLP ANB CRF(69-82)	665,941		665,941		
0100080.	1958CSO 3.00% NLP ANB CNF(47-79)	20,464,441		20,464,441		
0100081.	1958CSO 3.00% CRVM ANB CRF(61-93)	8,628,837		8,628,837		
0100082.	1958CSO 3.00% CRF FPT (65-68)	49,651		49,651		
0100083.	1958CSO 3.00% NLP ANB CRF(61-82)	1,569,930		1,569,930		
0100084.	1958CSO 3.25% CRVM ANB CRF(69-69)	37,721		37,721		
0100085.	1958CSO 3.50% NLP ANB CNF(66-88)	967,365		967,365		
0100086.	1958CSO 3.50% CRVM ANB CRF(62-87)	5,218,981		5,218,981		
0100087.	1958CSO 3.50% NLP ANB CRF(45-87)	1,717,726		1,717,726		
0100088.	1958CSO 4.00% CRVM ANB CNF(81-86)	7,146,238		7,146,238		
0100089.	1958CSO 4.00% NLP ANB CNF(81-83)	1,344		1,344		
0100090.	1958CSO 4.25% CRVM ANB CRF(79-89)	549,422		549,422		
0100091.	1958CSO 4.50% CRVM ANB CNF(83-84)	5,226,533		5,226,533		
0100092.	1958CSO 4.50% NLP ANB CNF(81-10)	2,191,106		2,191,106		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093.	1958CSO 4.50% CRVM ANB CRF(86-86)	3,768		3,768		
0100094.	130% 1958CSO 4.0% CRVM ANB CNF(83-86)	9,440,937		9,440,937		
0100095.	150% 1958CSO 2.50% NLP ALB CNF (72-81)	81,473		81,473		
0100096.	150% 1958CSO 3.00% CRVM ALB CNF (62-89)	14,256,041		14,256,041		
0100097.	150% 1958CSO 3.00% NLP ALB CNF (63-89)	1,942,806		1,942,806		
0100098.	150% 1958CSO 3.50% CRVM ALB CNF (74-86)	84,236		84,236		
0100099.	150% 1958CSO 3.50%/2.50% NLP ALB CNF (74-82)	2,325		2,325		
0100100.	150% 1958CSO 4.00% CRVM ALB CNF (83-86)	343,298		343,298		
0100101.	150% 1958CSO 4.50% CRVM ALB CNF (81-89)	2,923,022		2,923,022		
0100102.	150% 1958CSO 4.00% CRVM ANB CNF(83-86)	589,939		589,939		
0100103.	150% 1958CSO 4.50% CRVM ANB CNF(83-86)	354,490		354,490		
0100104.	1961CI 3.00% CRVM ALB CNF(66-79)	1,945,294	1,945,294			
0100105.	1961CI 3.00% NLP ALB CNF(33-74)	4,601,779	4,601,779			
0100106.	1961CI 3.00% CRVM ANB CRF(75-84)	40,695	40,695			
0100107.	1961CI 3.00% NLP ANB CRF(67-74)	28,267	28,267			
0100108.	1961CIET 3.00% CRVM ALB CNF(68-79)	612,834	612,834			
0100109.	1961CIET 3.00% NLP ALB CNF(59-74)	515,900	515,900			
0100110.	1961CIET 3.00% CRVM ANB CRF(75-84)	9,227	9,227			
0100111.	1961CIET 3.0% NLP ANB CRF(67-74)	4,083	4,083			
0100112.	1980CET 4.00% CRVM ALB CNF (03-09)	4,568,510		4,185,842		382,668
0100113.	1980CET 4.00% NLP ALB CNF (91-08)	14,382		14,382		
0100114.	1980CET 4.00% CRVM ALB CRF (90-90)	86		86		
0100115.	1980CET 4.50% CRVM ALB CNF (00-05)	28,804,240		28,804,240		
0100116.	1980CET 4.50% NLP ALB CNF (90-05)	5,598		5,598		
0100117.	1980CSO 3.00% CRVM ALB CNF (03-07)	58,902,622		5,000,246		53,902,376
0100118.	1980CSO 3.50% CRVM ALB CNF (13-18)	65,483		65,483		
0100119.	1980CSO 4.00% CRVM ALB CNF (03-19)	501,809,337		452,587,382		49,221,955
0100120.	1980CSO 4.00% NLP ALB CNF (89-09)	7,463,436		7,174,446		288,990
0100121.	1980CSO 4.00% CRVM ALB CRF (89-90)	78,987		78,016		971
0100122.	1980CSO 4.00% NLP ALB CRF (87-90)	134,336		134,336		
0100123.	1980CSO 4.50% CRVM ALB CNF (64-08)	889,178,047		836,719,462		52,458,585
0100124.	1980CSO 4.50% NLP ALB CNF (88-05)	3,912,247		3,696,773		215,474
0100125.	1980CSO 6.00% CRVM ALB CNF (87-87)	3,238		3,238		
0100126.	1980CSO 6.00% NLP ALB CRF (86-87)	14,100		14,100		
0100127.	1980CSO 4.00% NLP ANB CRF(83-07)	1,738,872		1,738,872		
0100128.	1980CSO 6.00% NLP ANB CRF(83-86)	13,562,170		13,562,170		
0100129.	150% 1980CSO 3.00% CRVM ALB CNF (83-09)	591,146		591,146		
0100130.	150% 1980CSO 4.00% CRVM ALB CNF (03-15)	26,114,334		24,034,192		2,080,142
0100131.	150% 1980CSO 4.00% NLP ALB CNF (94-18)	37,961		37,961		
0100132.	150% 1980CSO 4.50% CRVM ALB CNF (88-05)	55,140,251		52,584,924		2,555,327
0100133.	150% 1980CSO 4.50% NLP ALB CNF (93-05)	35,666		35,666		
0100134.	150% 1980CSO 5.5% NLP ALB CRF	4,903			4,903	
0100135.	2001CSO 3.50% CRVM ALB CNF (12-19)	437,993,132		428,667,929		9,325,203
0100136.	2001CSO 3.75% CRVM ALB CNF (13-19)	17,131,138			17,131,138	
0100137.	2001CSO 4.00% CRVM ALB CNF (07-18)	724,587,484		705,818,978		18,768,506
0100138.	2001CSO 4.50% CRVM ALB CNF (05-19)	47,946,947		47,915,655	31,292	
0100139.	2001CSO 3.50% CRVM ANB CNF(12-19)	399,795,866		399,753,036		42,830
0100140.	150% 2001CSO 3.50% CRVM ALB CNF (13-18)	49,078,784		48,761,678		317,106
0100141.	150% 2001CSO 4.00% CRVM ALB CNF (07-12)	66,844,057		66,574,255		269,802
0100142.	150% 2001CSO 3.50% CRVM ANB CNF(12-19)	35,247,272		35,247,272		
0100143.	200% 2001CSO 3.50% CRVM ALB CNF (13-19)	24,690,638		24,690,638		
0100144.	200% 2001CSO 4.00% CRVM ALB CNF (10-12)	12,310,464		12,310,464		
0100145.	2017CSO 3.50% CRVM ALB CNF (18-19)	1,817,335		1,817,335		
0100146.	2017CSO 4.50% CRVM ALB CNF (18-19)	64,128		64,128		
0100147.	2017CSO 3.50% CRVM ANB CNF(18-19)	935,044		935,044		
0100148.	2017CSO 3.50% CRVM ANB CRF(17-19)	7,587,602		7,587,602		
0100149.	150% 2017CSO 3.50% CRVM ANB CNF(18-19)	105,313		105,313		
0100150.	150% 2017CSO 3.50% CRVM ANB CRF(17-19)	1,483,883		1,483,883		
0100151.	200% 2017CSO 3.50% CRVM ALB CNF (19-19)	45,961		45,961		
0100152.	2017 CSO VM-20 4.50% NPR (19-19)	3,245,181		3,245,181		
0100153.	UNEARNED PREMIUM RESERVE	7,400,828	2,215	2,169,739	5,213,336	15,538
0100154.	INT GUAR IN EXCESS OF VALUATION RATE - LIFE	1,984		1,984		
0100155.	IPC RESERVE ON CURTATE BUSINESS	720,409	379,295	341,114		
0100156.	VUL GMDB AG37 RESERVE	6,852,203		6,852,203		
0100157.	EIUL AG36 RESERVE	25,107,927		25,107,927		
0199997.	Totals (Gross)	4,449,242,012	105,635,082	4,127,042,863	22,380,669	194,183,398
0199998.	Reinsurance ceded	215,039,321		190,402,350	12,141,867	12,495,104
0199999.	Life Insurance: Totals (Net)	4,234,202,691	105,635,082	3,936,640,513	10,238,802	181,688,294
0200001.	71 GAM - 4.00% DEFERRED	2,712,885	XXX		XXX	2,712,885
0200002.	83 IAM - 3.50% DEFERRED	1,208,808	XXX	1,208,808	XXX	
0200003.	83 IAM - 3.75% DEFERRED	22,058,187	XXX	22,058,187	XXX	
0200004.	83 IAM - 4.00% DEFERRED	27,942	XXX	27,942	XXX	
0200005.	83 IAM - 4.25% DEFERRED	60,383,503	XXX	60,383,503	XXX	
0200006.	83 IAM - 4.50% DEFERRED	56,672,918	XXX	56,672,918	XXX	
0200007.	83 IAM - 4.75% DEFERRED	344,856,324	XXX	344,856,324	XXX	
0200008.	83 IAM - 5.00% DEFERRED	24,076,550	XXX	24,076,550	XXX	
0200009.	83 IAM - 5.25% DEFERRED	38,213,382	XXX	38,213,382	XXX	
0200010.	83 IAM - 5.50% DEFERRED	5,885,729	XXX	5,885,729	XXX	
0200011.	83 IAM - 5.75% DEFERRED	15,692	XXX	15,692	XXX	
0200012.	83 GAM - 3.75% DEFERRED	5,580,976	XXX		XXX	5,580,976
0200013.	83 GAM - 4.25% DEFERRED	11,469,552	XXX		XXX	11,469,552
0200014.	83 GAM - 4.50% DEFERRED	9,411,822	XXX		XXX	9,411,822
0200015.	83 GAM - 4.75% DEFERRED	86,244,006	XXX		XXX	86,244,006
0200016.	83 GAM - 5.00% DEFERRED	10,003,712	XXX		XXX	10,003,712
0200017.	83 GAM - 5.25% DEFERRED	40,278,680	XXX		XXX	40,278,680
0200018.	83 GAM - 5.50% DEFERRED	3,542,880	XXX		XXX	3,542,880
0200019.	83 GAM - 5.75% DEFERRED	18,959,831	XXX		XXX	18,959,831
0200020.	83 GAM - 6.00% DEFERRED	293,600	XXX		XXX	293,600
0200021.	A-2000 - 3.50% DEFERRED	29,378,370	XXX	25,946,720	XXX	3,431,650
0200022.	A-2000 - 3.75% DEFERRED	410,637,524	XXX	346,872,553	XXX	63,764,971
0200023.	A-2000 - 4.00% DEFERRED	331,195,101	XXX	300,721,444	XXX	30,473,657

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200024. A-2000 - 4.25% DEFERRED	441,068,909	XXX	300,045,076	XXX	141,023,833
0200025. A-2000 - 4.50% DEFERRED	509,236,130	XXX	307,379,400	XXX	201,856,730
0200026. A-2000 - 4.75% DEFERRED	536,042,533	XXX	306,658,707	XXX	229,383,826
0200027. A-2000 - 5.00% DEFERRED	847,824,041	XXX	391,921,769	XXX	455,902,272
0200028. A-2000 - 5.25% DEFERRED	665,780	XXX	665,780	XXX	
0200029. A-2000 - 5.50% DEFERRED	556,444,201	XXX	316,598,214	XXX	239,845,987
0200030. A-2000 - 5.75% DEFERRED	42,463	XXX	42,463	XXX	
0200031. A-2000 - 6.00% DEFERRED	66,090,571	XXX	45,381,733	XXX	20,708,838
0200032. A-2000 - 6.25% DEFERRED	5,875,622	XXX	3,672,984	XXX	2,202,638
0200033. DEFERRED ANNUITY at 3%	126,547,773	XXX	116,629,567	XXX	9,918,206
0200034. DEFERRED ANNUITY at 4%	56,406,284	XXX	56,149,946	XXX	256,338
0200035. VA GMDB AG43 RESERVE	164,874	XXX	164,874	XXX	
0200036. IAR 2012 - 3.50% DEFERRED	202,643,330	XXX	202,643,330	XXX	
0200037. IAR 2012 - 3.75% DEFERRED	3,955,417,291	XXX	3,494,312,351	XXX	461,104,940
0200038. IAR 2012 - 4.00% DEFERRED	147,839,669	XXX	94,393,049	XXX	53,446,620
0200039. 37 SA - 2.50% IMMEDIATE	2,305	XXX	2,305	XXX	
0200040. A-49 - 3.00% IMMEDIATE	763	XXX		XXX	763
0200041. 51 GAM - 3.50% IMMEDIATE	1,397	XXX		XXX	1,397
0200042. 71 GAM - 4.00% IMMEDIATE	24,354	XXX		XXX	24,354
0200043. 71 GAM - 4.50% IMMEDIATE	40,517	XXX		XXX	40,517
0200044. 71 GAM - 6.00% IMMEDIATE	313,739	XXX		XXX	313,739
0200045. 71 GAM - 7.50% IMMEDIATE	4,309	XXX		XXX	4,309
0200046. 71 GAM - 9.25% IMMEDIATE	146,564	XXX		XXX	146,564
0200047. 71 GAM - 11.00% IMMEDIATE	137,784	XXX		XXX	137,784
0200048. 71 GAM - 11.25% IMMEDIATE	56,716	XXX		XXX	56,716
0200049. 71 IAM - 6.00% IMMEDIATE	96,646	XXX	96,646	XXX	
0200050. 71 IAM - 10.00% IMMEDIATE	20,020	XXX	20,020	XXX	
0200051. 83 GAM - 5.00% IMMEDIATE	5,559,466	XXX		XXX	5,559,466
0200052. 83 GAM - 6.00% IMMEDIATE	6,329,496	XXX		XXX	6,329,496
0200053. 83 GAM - 8.00% IMMEDIATE	1,058,063	XXX		XXX	1,058,063
0200054. 83 GAM - 8.25% IMMEDIATE	622,914	XXX		XXX	622,914
0200055. 83 GAM - 8.75% IMMEDIATE	601,544	XXX		XXX	601,544
0200056. 83 IAM - 5.00% IMMEDIATE	2,877	XXX	2,877	XXX	
0200057. 83 IAM - 6.00% IMMEDIATE	2,119,257	XXX	1,488,078	XXX	631,179
0200058. 94 GAM - 3.75% IMMEDIATE	1,330,336	XXX		XXX	1,330,336
0200059. 94 GAM - 4.00% IMMEDIATE	1,907,447	XXX		XXX	1,907,447
0200060. 94 GAM - 4.25% IMMEDIATE	700,991	XXX		XXX	700,991
0200061. 94 GAM - 4.75% IMMEDIATE	270,440	XXX		XXX	270,440
0200062. 94 GAM - 5.00% IMMEDIATE	15,103,824	XXX		XXX	15,103,824
0200063. A-2000 - 0.50% IMMEDIATE	332,842	XXX		XXX	332,842
0200064. A-2000 - 1.00% IMMEDIATE	34,780	XXX		XXX	34,780
0200065. A-2000 - 1.50% IMMEDIATE	10,158	XXX		XXX	10,158
0200066. A-2000 - 3.00% IMMEDIATE	59,773	XXX	59,773	XXX	
0200067. A-2000 - 3.75% IMMEDIATE	85,739,934	XXX	85,215,277	XXX	524,657
0200068. A-2000 - 4.00% IMMEDIATE	54,238,510	XXX	54,034,616	XXX	203,894
0200069. A-2000 - 4.25% IMMEDIATE	106,567,885	XXX	105,915,075	XXX	652,810
0200070. A-2000 - 4.75% IMMEDIATE	43,745,640	XXX	43,442,761	XXX	302,879
0200071. A-2000 - 5.00% IMMEDIATE	317,193,347	XXX	312,841,945	XXX	4,351,402
0200072. A-2000 - 6.00% IMMEDIATE	4,761,100	XXX	4,315,591	XXX	445,509
0200073. A-2000 - 8.00% IMMEDIATE	365,486	XXX	353,405	XXX	12,081
0200074. IAR 2012 - 2.25% IMMEDIATE	246,860	XXX	246,860	XXX	
0200075. IAR 2012 - 2.50% IMMEDIATE	3,196,096	XXX	3,196,096	XXX	
0200076. IAR 2012 - 2.75% IMMEDIATE	7,069,751	XXX	7,069,751	XXX	
0200077. IAR 2012 - 3.00% IMMEDIATE	32,296,728	XXX	32,296,728	XXX	
0200078. IAR 2012 - 3.25% IMMEDIATE	64,622,962	XXX	64,622,962	XXX	
0200079. IAR 2012 - 3.50% IMMEDIATE	73,708,588	XXX	73,708,588	XXX	
0200080. IAR 2012 - 3.75% IMMEDIATE	359,087,540	XXX	356,607,759	XXX	2,479,781
0200081. IAR 2012 - 4.00% IMMEDIATE	266,181,808	XXX	265,454,311	XXX	727,497
0200082. IAR 2012 - 4.25% IMMEDIATE	18,641,977	XXX	18,641,977	XXX	
0299997. Totals (Gross)	10,439,970,979	XXX	8,293,232,396	XXX	2,146,738,583
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	10,439,970,979	XXX	8,293,232,396	XXX	2,146,738,583
0300001. 37 SA - 3.50% IMMEDIATE	2,480		2,480		
0300002. A-49 - 3.50% IMMEDIATE	28,769		26,816		1,953
0300003. 58 CSO - 3.00% IMMEDIATE	20,578		20,578		
0300004. 71 GAM - 7.00% IMMEDIATE					
0300005. 71 IAM - 4.00% IMMEDIATE	11,953		11,953		
0300006. 71 IAM - 6.00% IMMEDIATE	60,333		60,333		
0300007. 71 IAM - 9.25% IMMEDIATE					
0300008. 83 IAM - 6.00% IMMEDIATE	170,345		170,345		
0300009. A-2000 - 3.75% IMMEDIATE	16,242		16,242		
0300010. A-2000 - 4.25% IMMEDIATE	70,266		70,266		
0300011. A-2000 - 4.75% IMMEDIATE	33,327		33,327		
0300012. A-2000 - 5.00% IMMEDIATE	107,712		107,712		
0300013. A-2000 - 6.00% IMMEDIATE	40,441		40,441		
0300014. A-2000 - 8.00% IMMEDIATE	11,729		11,729		
0300015. IAR 2012 - 3.75% IMMEDIATE	39,342		39,342		
0300016. IAR 2012 - 4.00% IMMEDIATE	81,803		81,803		
0399997. Totals (Gross)	695,320		693,367		1,953
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	695,320		693,367		1,953
0400001. INTERCO/41CSO 3.00%	28,871		28,871		
0400002. 59 ADB/58CSO 3.00%	10,871,498		10,867,874		3,624
0400003. AN EXP 41SI 3.00%	92,481	92,481			
0400004. AN EXP 61SI 3.00%	41,262	41,262			
0499997. Totals (Gross)	11,034,112	133,743	10,896,745		3,624
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	11,034,112	133,743	10,896,745		3,624
0500001. 26 CLASS 3/41CSO 3.00%	2		2		
0500002. 52 DISA/58CSO 3.00%	9,989,155		9,955,887		33,268
0599997. Totals (Gross)	9,989,157		9,955,889		33,268
0599998. Reinsurance ceded	48,953		48,953		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599999. Disability-Active Lives: Totals (Net)	9,940,204		9,906,936		33,268
0600001. 26 CLASS 3 3.00%	18,509		18,509		
0600002. 52 DISA 3.00%	34,589,994		34,589,994		
0600003. 1960 CSG 3%	147,927				147,927
0600004. 1970 Intercompany Disability 3%	4,494,633				4,494,633
0699997. Totals (Gross)	39,251,063		34,608,503		4,642,560
0699998. Reinsurance ceded	418,194				418,194
0699999. Disability-Disabled Lives: Totals (Net)	38,832,869		34,608,503		4,224,366
0700001. FOR EXCESS OF VALUATION NET PREMIUMS OVER CORRESPONDING GROSS PREMIUMS ON RESPECTIVE POLICIES COMPUTED ACCORDING TO THE STANDARD VALUATION REQUIRED BY THE STATE OF DOMICILE	81,014,375		73,591,260		7,423,115
0700002. FOR NON_DEDUCTION OF DEFERRED FRACTIONAL PREMIUMS AT THE DEATH OF THE INSURED	250,159		250,159		
0799997. Totals (Gross)	81,264,534		73,841,419		7,423,115
0799998. Reinsurance ceded	64,866		46,280		18,586
0799999. Miscellaneous Reserves: Totals (Net)	81,199,668		73,795,139		7,404,529
9999999. Totals (Net) - Page 3, Line 1	14,815,875,843	105,768,825	12,359,773,599	10,238,802	2,340,094,617

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [X] No [ ]

2.2 If not, state which kind is issued.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $

4.2 Amount of reserve? ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 1,093,452,339

9.2 State the amount of reserves established for this business: ..... $ 1,140,017,442

9.3 Identify where the reserves are reported in the blank:

Reserves are reported in the Annuities section of Exhibit 5, in the line corresponding to the statutory interest and mortality basis used for the calculation. Most of the reserve is in the following lines "IAR 2012 - 3.50% DEFERRED", "IAR 2012 - 3.75% DEFERRED", and "IAR 2012 - 4.00% DEFERRED".

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	23,767,462	131,138		3,919						23,309,650	19,400		303,355
2.	Additional contract reserves (b)	11,113,719	26,486		387							698,158		10,388,688
3.	Additional actuarial reserves-Asset/Liability analysis	2,304,443	2,304,443											
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	37,185,624	2,462,067		4,306						23,309,650	717,558		10,692,043
8.	Reinsurance ceded	6,724,467									6,316,345	408,122		
9.	Totals (Net)	30,461,157	2,462,067		4,306						16,993,305	309,436		10,692,043
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	12,493,978	140,216								5,030,204	3,619,926		3,703,632
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	12,493,978	140,216								5,030,204	3,619,926		3,703,632
15.	Reinsurance ceded	3,329,851									1,330,293	1,999,558		
16.	Totals (Net)	9,164,127	140,216								3,699,911	1,620,368		3,703,632
17.	TOTAL (Net)	39,625,284	2,602,283		4,306						20,693,216	1,929,804		14,395,675
18.	TABULAR FUND INTEREST	622,218	89,508		30							85,500		447,180
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	531,497,276		288,143,018	6,113,805	11,509,671	225,730,782
2. Deposits received during the year	103,322,762		67,653,424	844,087	200,421	34,624,830
3. Investment earnings credited to the account	15,278,274		8,860,704	172,950	374,276	5,870,344
4. Other net change in reserves	(1,891,742)		(1,891,742)			
5. Fees and other charges assessed						
6. Surrender charges	277,554					277,554
7. Net surrender or withdrawal payments	131,090,637		66,124,956	939,419	670,494	63,355,768
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	516,838,379		296,640,448	6,191,423	11,413,874	202,592,634
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	516,838,379		296,640,448	6,191,423	11,413,874	202,592,634

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	649,383		430,220			149,663				69,500	
	1.2 Reinsurance assumed	7,214					1,162				6,052	
	1.3 Reinsurance ceded	15,494,621		12,290,513			605,787	1,883,491			714,830	
	1.4 Net	(14,838,024)		(11,860,293)			(454,962)	(1,883,491)			(639,278)	
2. In course of settlement:												
2.1 Resisted	2.11 Direct	4,399,814		3,625,000					774,814			
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	4,399,814		(b) 3,625,000	(b)		(b)	(b)	774,814			
2.2 Other	2.21 Direct	139,183,699	1,029,234	50,959,874	53,282,495			2,459,240	30,719,403	1,218		732,235
	2.22 Reinsurance assumed	427,155		427,155								
	2.23 Reinsurance ceded	9,750						9,750				
	2.24 Net	139,601,104	1,029,234	(b) 51,387,029	(b) 53,282,495		(b)	(b) 2,449,490	30,719,403	(b) 1,218	(b)	(b) 732,235
3. Incurred but unreported:												
	3.1 Direct	22,854,844	194,791	16,075,146			1,552,866	693,600		1,523,761	1,753,693	1,060,987
	3.2 Reinsurance assumed	101,754,707		80,138			99,499			101,532,833	42,237	
	3.3 Reinsurance ceded	93,893,597		3,746,605			162,167			89,897,285	67,771	19,769
	3.4 Net	30,715,954	194,791	(b) 12,408,679	(b)		(b) 1,490,198	(b) 693,600		(b) 13,159,309	(b) 1,728,159	(b) 1,041,218
4. TOTALS	4.1 Direct	167,087,740	1,224,025	71,090,240	53,282,495		1,702,529	3,152,840	31,494,217	1,524,979	1,823,193	1,793,222
	4.2 Reinsurance assumed	102,189,076		507,293			100,661			101,532,833	48,289	
	4.3 Reinsurance ceded	109,397,968		16,037,118			767,954	1,893,241		89,897,285	782,601	19,769
	4.4 Net	159,878,848	(a) 1,224,025	(a) 55,560,415	53,282,495		1,035,236	(a) 1,259,599	31,494,217	13,160,527	1,088,881	1,773,453

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ 430,220 in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 44,515,439 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 4,257,634 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ ..... Credit (Group and Individual) Accident and Health $ 3,699,910 , and Other Accident and Health $ 5,464,217 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	823,747,900	5,653,437	334,806,579	309,177,014	120,360	8,582,924	30,249,673	119,358,914	4,356,779	5,455,957	5,986,263
1.2 Reinsurance assumed	91,735,332		1,240,030			125,474			90,272,342	97,486	
1.3 Reinsurance ceded	182,370,480		73,376,549			3,450,259	21,471,253		81,796,613	1,909,600	366,206
1.4 Net	(d) 733,112,752	5,653,437	262,670,060	309,177,014	120,360	5,258,139	8,778,420	119,358,914	12,832,508	3,643,843	5,620,057
2. Liability December 31, current year from Part 1:											
2.1 Direct	167,087,740	1,224,025	71,090,240	53,282,495		1,702,529	3,152,840	31,494,217	1,524,979	1,823,193	1,793,222
2.2 Reinsurance assumed	102,189,076		507,293			100,661			101,532,833	48,289	
2.3 Reinsurance ceded	109,397,968		16,037,118			767,954	1,893,241		89,897,285	782,601	19,769
2.4 Net	159,878,848	1,224,025	55,560,415	53,282,495		1,035,236	1,259,599	31,494,217	13,160,527	1,088,881	1,773,453
3. Amounts recoverable from reinsurers December 31, current year	18,779,120		12,190,107				1,977,604		4,611,409		
4. Liability December 31, prior year:											
4.1 Direct	169,947,643	3,378,551	68,720,384	50,750,230		2,103,499	3,005,770	35,983,986	1,826,257	2,085,051	2,093,915
4.2 Reinsurance assumed	123,573,042		456,680			103,793			122,954,163	58,406	
4.3 Reinsurance ceded	132,446,152		19,098,960			1,215,288	2,832,193		108,328,057	954,621	17,033
4.4 Net	161,074,533	3,378,551	50,078,104	50,750,230		992,004	173,577	35,983,986	16,452,363	1,188,836	2,076,882
5. Amounts recoverable from reinsurers December 31, prior year	10,025,867		2,249,206				4,053,595		3,723,066		
6. Incurred Benefits											
6.1 Direct	820,887,997	3,498,911	337,176,435	311,709,279	120,360	8,181,954	30,396,743	114,869,145	4,055,501	5,194,099	5,685,570
6.2 Reinsurance assumed	70,351,366		1,290,643			122,342			68,851,012	87,369	
6.3 Reinsurance ceded	168,075,549		80,255,608			3,002,925	18,456,310		64,254,184	1,737,580	368,942
6.4 Net	723,163,814	3,498,911	258,211,470	311,709,279	120,360	5,301,371	11,940,433	114,869,145	8,652,329	3,543,888	5,316,628

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 601,300 in Line 1.1, $ 601,300 in Line 1.4.
$ 601,300 in Line 6.1, and $ 601,300 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 2,212,574 in Line 1.1, $ 2,212,574 in Line 1.4.
$ 2,212,574 in Line 6.1, and $ 2,212,574 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ in Line 1.1, $ in Line 1.4.
$ in Line 6.1, and $ in Line 6.4.

(d) Includes $ 5,550,721 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	5,994,403	1,403,752	(4,590,651)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,331,924	1,401,269	69,345
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	187,200	332,622	145,422
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,513,527	3,137,643	(4,375,884)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	97,329,285	99,317,643	1,988,358
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	24,355,190	28,484,090	4,128,900
21.	Furniture and equipment, including health care delivery assets	1,377,753	984,726	(393,027)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	24,858,141	20,991,235	(3,866,906)
25.	Aggregate write-ins for other than invested assets	114,994,795	88,991,684	(26,003,111)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	270,428,691	241,907,021	(28,521,670)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	270,428,691	241,907,021	(28,521,670)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Overfunded Pension	78,989,905	57,117,444	(21,872,461)
2502.	Debit Suspense	20,166,589	17,436,143	(2,730,446)
2503.	Prepaid Expense	11,907,037	9,015,202	(2,891,835)
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,931,264	5,422,895	1,491,631
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	114,994,795	88,991,684	(26,003,111)

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 & 2)	XXX	XXX	XXX	$ (21,918,190)	$ 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	$ (21,918,190)	$ 42,366,368
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,477,727,486	$ 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	$ 3,477,727,486	$ 3,162,807,536

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates. Future events, which could impact these statements, include changes in the levels of mortality, morbidity, persistency and interest rates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Benefits and expenses are charged to current operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments, which consist of securities with maturity dates at date of purchase of less than one year, are carried at amortized cost.

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

(3) Common stocks are carried at market, except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the equity basis.

(4) Preferred stocks with NAIC designation of P4-6 or PSF4-6 are stated at the lower of cost or market. Unaffiliated preferred stocks with NAIC designation of P1-3 or PSF1-3 are stated at cost. Affiliated preferred stocks are carried on the equity basis.

(5) Mortgage loans on real estate are stated at the aggregate unpaid carrying value.

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

(7) Subsidiaries and affiliates are carried at values as determined in accordance with Part 8, Section 3 of the Purposes and Procedures Manual from the NAIC Securities Valuation Office.

(8) Joint Ventures are carried at their underlying audited GAAP equity basis value.

(9) All derivatives are stated at fair value.

(10) The Company does utilize future investment income as a factor in the premium deficiency reserve calculations.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and, while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company depreciates all capitalized assets using the straight line method. The Company has not modified its capitalization policy from the prior year.

(13) The Company does not estimate pharmaceutical rebate receivables. Pharmaceutical rebate receivables are recorded upon invoicing/confirmation.

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 December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

NOTE 2 Accounting Changes and Corrections of Errors

The Company had the following adjustments to the financial statements as of December 31, 2019.

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.

During 2019, the Company recognized an adjustment to annuity reserves as the result of an oversight of facts that existed. These changes were made subsequent to the filing of the 2018 Annual Statement and were related to corrections and adjustments to prior year activity. This resulted in a reserve increase of $23,300,000 which was charged directly to surplus in 2019 as an aggregate write-ins for prior year adjustment to annuity reserves.

The Company had no changes in accounting principles or correction of errors as of December 31, 2018.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

There were no business combinations accounted for under the statutory purchase method as of December 31, 2019.

B. Statutory Merger

There were no business combinations that took the form of a statutory merger as of December 31, 2019.

C. Assumption Reinsurance

The Company completed no assumption reinsurance agreements during the reporting periods as of December 31, 2019.

D. Impairment Loss

The Company did not recognize an impairment loss on any of the types of transactions described above as of December 31, 2019.

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations for the years ended December 31, 2019 and 2018.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2019 were: 6.00% and 3.50%.

(2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 97%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total: NONE

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current					$ 4,632,777,467		$ 4,632,777,467
(b) 30 - 59 Days Past Due					$34,628,463		$34,628,463
(c) 60 - 89 Days Past Due					$13,076,121		$13,076,121
(d) 90 - 179 Days Past Due					$ 4,091,153		$ 4,091,153
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment							
b. Prior Year							
1. Recorded Investment (All)							
(a) Current					$ 4,768,652,119		$ 4,768,652,119
(b) 30 - 59 Days Past Due							
(c) 60 - 89 Days Past Due					$ 4,000,000		$ 4,000,000
(d) 90 - 179 Days Past Due					$16,655,271		$16,655,271
(e) 180+ Days Past Due							
Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment							

NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:Agreement: NONE

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment							
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status					$ 4,091,153		$ 4,091,153
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							
b. Prior Year							
1. Average Recorded Investment					$22,284,407		$22,284,407
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status					$20,655,271		$20,655,271
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ 2,725,537	$ 493,120
b) Additions charged to operations		$ 2,232,417
c) Direct write-downs charged against the allowances	$ (2,232,417)	
d) Recoveries of amounts previously charged off		
e) Balance at end of period	$ 493,120	$ 2,725,537

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized	$ 10,381,625
b) Real estate collateral recognized	$ 10,381,625
c) Other collateral recognized	
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	

(9) Cash receipts on impaired loans are recorded in accordance with the loan agreement as a reduction of principal and/or as interest income. However, interest ceases to accrue for loans on which interest is more than 60 days past due and/or when the collection of interest is not considered probable.

B. Debt Restructuring

	Current Year	Prior Year
(1) The total recorded investment in restructured loans, as of year end	$ 153,801,350	$ 30,738,063
(2) The realized capital losses related to these loans		
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings		

(4) The company recognizes interest income per the terms of the restructured note and follows the same accrued interest policy for unimpaired loans.

C. Reverse Mortgages

The Company had no investments in reverse mortgages as of December 31, 2019 or December 31, 2018.

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 December 31, 2019, the Company did not have any securities within the scope of SSAP 43R, Revised Statutory Accounting for Loan-backed and Structured Securities, with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for period of time sufficient to recover the amortized cost basis.

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

(4) Unrealized loss fair value information:

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (757,937)
2. 12 Months or Longer	$ (456,772)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 115,195,368
2. 12 Months or Longer	$ 3,855,018

(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 December 31, 2019, the Company believes it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no secured borrowing repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements.

J. Real Estate

(1) Impairment Loss Recognition

a. The Company recognized impairment losses that are included in the Summary of Operations at line 34, “Net realized capital gains or losses.” It involves two office buildings with approved sales for less than current book value. Impairments were recorded to bring value to actual offer price.

b. The impairment losses are $4,340,000 during 2019 and $1,485,000 in 2018. Fair Value was determined by pending sales offer.

c. The Summary of Operations line 34 states: “Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 9,832,550 (excluding taxes of $ (240,804) transferred to the IMR).

(2) Real Estate Sold

a. There were no properties sold during 2019.

(3) At the end of 2019, the Company had one long term real estate classified as held for sale with a recorded investment of $3,364,277.

(4) The Company does not engage in retail land sales.

(5) The Company holds no real estate investments with participating mortgage loan features.

K. Low Income Housing tax Credits (LIHTC)

(1) The Company has five low-income housing tax credits investments with 3 to 9 years of unexpired tax credits and holding periods ranging from 16 to 17 years.

(2) The Company recognized $6,958,000 and $7,686,000 in LIHTC and other tax benefits during 2019 and 2018.

(3) The balance of the investments recognized in the statement of financial position is $23,016,000 and $30,449,000 in 2019 and 2018.

(4) The LIHTC properties are not currently subject to any regulatory reviews.

(5) The low-income housing tax credit investments do not exceed 10% of the total admitted assets of the Company.

(6) The Company had no impairment losses recognized in 2019.

(7) There were no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits, etc.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown							
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock	$ 7,230,300				$ 7,230,300	$ 7,000,000	$ 230,300
j. On deposit with states	$23,372,054				$23,372,054	$23,430,978	$ (58,924)
k. On deposit with other regulatory bodies							
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 111,179,847				$ 111,179,847	$ 115,023,867	$(3,844,020)
m. Pledged as collateral not captured in other categories	$50,090,250				$50,090,250	$52,947,388	$(2,857,138)
n. Other restricted assets	$30,200,000				$30,200,000	$27,610,000	$ 2,590,000
o. Total Restricted Assets	$ 222,072,451				$ 222,072,451	$ 226,012,233	$(3,939,782)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown			0.000%	0.000%
b. Collateral held under security lending agreements			0.000%	0.000%
c. Subject to repurchase agreements			0.000%	0.000%
d. Subject to reverse repurchase agreements			0.000%	0.000%
e. Subject to dollar repurchase agreements			0.000%	0.000%
f. Subject to dollar reverse repurchase agreements			0.000%	0.000%
g. Placed under option contracts			0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock			0.000%	0.000%
i. FHLB capital stock		$ 7,230,300	0.033%	0.034%
j. On deposit with states		$23,372,054	0.108%	0.109%
k. On deposit with other regulatory bodies			0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)		$ 111,179,847	0.512%	0.518%
m. Pledged as collateral not captured in other categories		$50,090,250	0.231%	0.234%
n. Other restricted assets		$30,200,000	0.139%	0.141%
o. Total Restricted Assets		$ 222,072,451	1.023%	1.036%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged bonds in connection with agreements and transactions, such as financing and reinsurance agreements	$50,090,250				$50,090,250	$52,947,388	$(2,857,138)	$50,090,250	0.231%	0.234%
Total (c)	$50,090,250				$50,090,250	$52,947,388	$(2,857,138)	$50,090,250	0.231%	0.234%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral restricted on certain derivative contractions	$30,200,000				$30,200,000	$27,610,000	$ 2,590,000	$30,200,000	0.139%	0.141%
Total (c)	$30,200,000				$30,200,000	$27,610,000	$ 2,590,000	$30,200,000	0.139%	0.141%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 161,349,250	$ 161,349,250	0.782%	0.792%
b. Schedule D, Part 1			0.000%	0.000%
c. Schedule D, Part 2, Section 1			0.000%	0.000%
d. Schedule D, Part 2, Section 2			0.000%	0.000%
e. Schedule B			0.000%	0.000%
f. Schedule A			0.000%	0.000%
g. Schedule BA, Part 1			0.000%	0.000%
h. Schedule DL, Part 1			0.000%	0.000%
i. Other			0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 161,349,250	$ 161,349,250	0.782%	0.792%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments			0.000%	0.000%
l. Schedule D, Part 1			0.000%	0.000%
m. Schedule D, Part 2, Section 1			0.000%	0.000%
m. Schedule D, Part 2, Section 2			0.000%	0.000%
o. Schedule B			0.000%	0.000%
p. Schedule A			0.000%	0.000%
q. Schedule BA, Part 1			0.000%	0.000%
r. Schedule DL, Part 1			0.000%	0.000%
s. Other			0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)			0.000%	0.000%

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 161,349,250	0.955%
v. Recognized Obligation to Return Collateral Asset (Separate Account)		0.000%

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital investments.

N. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting assets and liabilities.

O. 5GI Securities

The Company does not have any 5GI securities.

P. Short Sales

The Company does not have any Short Sales.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	75	
2. Aggregate Amount of Investment Income	$ 13,472,614	

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

NOTE 7 Investment Income

A. Due and accrued income was excluded from surplus for investment income amounts over 90 days past due.

B. There was no investment income excluded from surplus in 2019 or 2018.

NOTE 8 Derivative Instruments

The Company issues indexed deferred annuities and indexed universal life policies which credit returns based on the performance of underlying equity indexes. However, the indexed credits cannot be less than zero. The Company issues policies once a week for annuities and moves available accumulation value to indexed accounts once a month for universal life policies and purchases options at the same time, thereby closely matching the timing and other characteristics of the option assets to the indexed-related liabilities. The Company purchases the options from a number of different well-regarded parties and further mitigates credit risk by negotiating collateral deposit agreements with the counter-parties. All options are stated at fair value and are reported on the Derivatives line on the Asset page net of collateral when right of offset exists. Changes in the values of the options are recorded as changes in unrealized gains.

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$245,740,599	$ 3,962,687	$249,703,286	$237,630,215	$ 3,231,443	$240,861,658	$ 8,110,384	$ 731,244	$ 8,841,628
(b) Statutory Valuation Allowance Adjustment									
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$245,740,599	$ 3,962,687	$249,703,286	$237,630,215	$ 3,231,443	$240,861,658	$ 8,110,384	$ 731,244	$ 8,841,628
(d) Deferred Tax Assets Nonadmitted	$97,329,285		$97,329,285	$99,317,643		$99,317,643	$(1,988,358)		$(1,988,358)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$148,411,314	$ 3,962,687	$152,374,001	$138,312,572	$ 3,231,443	$141,544,015	$10,098,742	$ 731,244	$10,829,986
(f) Deferred Tax Liabilities	$78,489,870	$32,300,706	$110,790,576	$76,356,048	$10,322,033	$86,678,081	$ 2,133,822	$21,978,673	$24,112,495
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$69,921,444	$ (28,338,019)	$41,583,425	$61,956,524	$(7,090,590)	$54,865,934	$ 7,964,920	$ (21,247,429)	$ (13,282,509)

2.

	As of End of Current Period			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks									
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$69,921,444	$ 3,962,687	$73,884,131	$61,956,524	$ 3,231,443	$65,187,967	$ 7,964,920	$ 731,244	$ 8,696,164
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$69,921,444	$ 3,962,687	$73,884,131	$61,956,524	$ 3,231,443	$65,187,967	$ 7,964,920	$ 731,244	$ 8,696,164
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$514,341,370	XXX	XXX	$465,341,709	XXX	XXX	$48,999,661
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$78,489,870		$78,489,870	$76,356,048		$76,356,048	$ 2,133,822		$ 2,133,822
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$148,411,314	$ 3,962,687	$152,374,001	$138,312,572	$ 3,231,443	$141,544,015	$10,098,742	$ 731,244	$10,829,986

3.

	2019	2018
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	798.828%	785.559%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 3,428,762,466	$ 3,102,278,050

4.

	As of End of Current Period		12/31/2018		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 245,740,599	$ 3,962,687	$ 237,630,215	$ 3,231,443	$ 8,110,384	$ 731,244
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 148,411,314	$ 3,962,687	$ 138,312,572	$ 3,231,443	$ 10,098,742	$ 731,244
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company has no unrecognized deferred tax liabilities as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

	(1) As of End of Current Period	(2) 12/31/2018	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (31,433,855)	$ 2,901,056	$ (34,334,911)
(b) Foreign	$ 833,726	$ 406,750	$ 426,976
(c) Subtotal	$ (30,600,129)	$ 3,307,806	$ (33,907,935)
(d) Federal income tax on net capital gains	$ 9,591,746	$ 7,667,746	$ 1,924,000
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ (21,008,383)	$ 10,975,552	$ (31,983,935)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses			
(2) Unearned premium reserve			
(3) Policyholder reserves	$ 137,100,546	$ 132,195,197	$ 4,905,349
(4) Investments	$ 5,791,626	$ 13,760,896	$ (7,969,270)
(5) Deferred acquisition costs	$ 62,446,744	$ 57,181,166	$ 5,265,578
(6) Policyholder dividends accrual	$ 256,632	$ 169,726	$ 86,906
(7) Fixed Assets			
(8) Compensation and benefits accrual	$ 1,179,354	$ 1,467,374	$ (288,020)
(9) Pension accrual			
(10) Receivables - nonadmitted	$ 35,092,051	$ 29,648,981	$ 5,443,070
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other (including items <5% of total ordinary tax assets)	$ 3,873,646	$ 3,206,875	$ 666,771
(99) Subtotal	$ 245,740,599	$ 237,630,215	$ 8,110,384
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	$ 97,329,285	$ 99,317,643	$ (1,988,358)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 148,411,314	$ 138,312,572	$ 10,098,742
(e) Capital:			
(1) Investments	$ 1,136,216	$ 892,770	$ 243,446
(2) Net capital loss carry-forward			
(3) Real estate	$ 2,826,471	$ 2,338,673	$ 487,798
(4) Other (including items <5% of total ordinary tax assets)			
(99) Subtotal	$ 3,962,687	$ 3,231,443	$ 731,244
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 3,962,687	$ 3,231,443	$ 731,244
(i) Admitted deferred tax assets (2d + 2h)	$ 152,374,001	$ 141,544,015	$ 10,829,986
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 22,412,050	$ 20,747,854	$ 1,664,196
(2) Fixed Assets	$ 3,958,249	$ 10,488,134	$ (6,529,885)
(3) Deferred and uncollected premium	$ 29,259,890	$ 28,940,488	$ 319,402
(4) Policyholder reserves			
(5) Other (including items <5% of total ordinary tax liabilities)	$ 22,859,681	$ 16,179,572	$ 6,680,109
(99) Subtotal	$ 78,489,870	$ 76,356,048	$ 2,133,822
(b) Capital:			
(1) Investments	$ 32,300,706	$ 9,857,113	$ 22,443,593
(2) Real estate		$ 464,920	$ (464,920)
(3) Other (including items <5% of total capital tax liabilities)			
(99) Subtotal	$ 32,300,706	$ 10,322,033	$ 21,978,673
(c) Deferred tax liabilities (3a99 + 3b99)	$ 110,790,576	$ 86,678,081	$ 24,112,495
4. Net deferred tax assets/liabilities (2i - 3c)	$ 41,583,425	$ 54,865,934	$ (13,282,509)

D. Additional Items

1. The change in deferred taxes reported in surplus of the following components (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	(1) 12/31/2019	(2) 12/31/2018	(3) (Col. 1 - 2) Change
Total adjusted deferred assets	$ 249,703,286	$ 240,861,658	$ 8,841,628
Total deferred tax liabilities	$ 110,790,576	$ 86,678,081	$ 24,112,495
Net deferred tax asset (liability)	$ 138,912,710	$ 154,183,577	$ (15,270,867)
Tax effect on change in unaffiliated unrealized gains (losses)			$ 22,318,031
Tax effect on change in previously untaxed nonadmitted assets			$ (5,443,069)
Tax effect on change in statutory pension obligation			$ 3,752,774
Change in deferred income tax in surplus			$ 5,356,869

NOTES TO FINANCIAL STATEMENTS

2. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	(1) 12/31/2019	(2) Tax Rate
Gain (Loss) From Operations	$ (58,268,867)	
Capital Gains (Losses)	14,436,412	
Reported Statutory Income (Loss)	$ (43,832,455)	
Federal Statutory Rate	21.0%	
Expected Income Tax at Statutory Rate	$ (9,204,816)	21.0 %
Increase (Decrease) In Tax Resulting From:		
Interest Maintenance Reserve	$ (473,664)	1.1 %
Tax-Exempt Interest	$ (461,811)	1.1 %
Dividends Received Deductions	$ (646,237)	1.5 %
Affiliated Dividends	$ (52,500)	0.1 %
Tax Deductible Expenses	$ (202,072)	0.5 %
Non-Deductible Expenses	$ 549,982	(1.3) %
Tax Credits	$ (5,749,611)	13.1 %
Prior Year Adjustments	$ (10,124,523)	23.1 %
Total Income Tax Reported	$ (26,365,252)	60.2 %
Current Income Taxes Incurred	$ (21,008,383)	47.9 %
Change In Deferred Income Taxes	$ (5,356,869)	12.2 %
Total Income Tax Reported	$ (26,365,252)	60.2 %

E. Operating Loss Carryforward

1. As of December 31, 2019, the Company had no operating loss or general business credit carryforwards.

2. As of December 31, 2019, the Company had no federal income taxes available for recoupment.

3. As of December 31, 2019, the Company had no deposits under Code Section 6603 to stop the running of interest on potential underpayments.

F. Consolidated Federal Income Tax Return

1. The Company's Federal Income Tax Return is consolidated with the following entities:

Life Companies:
American National Insurance Company
American National Life Insurance Company of Texas
Standard Life and Accident Insurance Company
Garden State Life Insurance Company
American National Life Insurance Company of New York

Non Life Companies:
American National Property and Casualty Company
American National General Insurance Company
Pacific Property and Casualty Company
ANPAC Louisiana Insurance Company
Farm Family Casualty Insurance Company
United Farm Family Insurance Company

Non Life Companies:
ANH2O, Inc.
American National Insurance Service Company
Alternative Benefits Management Inc.
American National Holdings, Inc.
American National Administrators, Inc.
American National Registered Investment Advisor, Inc.
ANICO Financial Services, Inc.
Standard Plus, Inc.
ANPAC Lloyds Insurance Management, Inc.

2. For purposes of calculating the earnings and profits of each of the members, the consolidated federal income tax liability of the affiliated group wasapportioned among all the members in accordance with the method set forth in Code Section 1552 and Treasury Regulation Section 1.1552-1(a) and Treasury Regulations Section 1.1502-33(d)(2), the “wait and see” method.

G. Tax Loss Contingencies

As of December 31, 2019 the Company had no liability for tax loss contingencies.

H. Repatriation Transition Tax (RTT)

As of December 31, 2019, the Company had no foreign repatriation transition tax.

I. Alternative Minimum Tax (AMT) Credit

As of December 31, 2019, the Company's AMT credit carryforwards were as follows:

	Amount
(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	
b. Deferred tax asset (DTA)	
(2) Beginning Balance of AMT Credit Carryforward	$ 6,932,775
(3) Amounts Recovered	$ 6,932,775
(4) Adjustments	
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	
(6) Reduction for Sequestration	
(7) Nonadmitted by Reporting Entity	
(8) Reporting Entity Ending Balance (8=5-6-7)	

NOTES TO FINANCIAL STATEMENTS

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

A-C. Schedule Y Part 2 summarizes various related party transactions.

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.

Dividends are paid as determined by the Board of Directors and are non-cumulative. During 2019, the Company paid dividends of $88,190,016 to its parent, American National Holdings, Inc.

D. The Company reported $22,382,128 and $24,584,041 as amounts due from subsidiaries and affiliates at December 31, 2019 and 2018, respectively. The Company reported $12,410,807 due to subsidiaries and affiliates as of December 31, 2019 and $7,604,852 as of December 31, 2018. The terms of settlement require these amounts to be settled within 30 days of receipt of invoice or, as applicable under certain agreements, within 30 days of the end of the billing period.

E. The Company has guaranteed the solvency of Alternative Benefit Management, Inc. (ABM). This guarantee assures the payment of benefit liabilities by ABM which were assumed from the Company and certain other third parties. No liability for these contingent guarantees is shown on the Company's balance sheet.

F. The Company has agreed to provide administrative services (investments, policy administration, actuarial, and accounting) to certain affiliates for which it receives a service fee.

G. Of the outstanding shares of the Company, 22.7% are owned by the Moody Foundation and 37.0% by the Libbie S. Moody Trust. The Company is also organized as a holding company.

H. No amount was deducted for the value of an upstream intermediate entity or ultimate parent.

I. The Company had no investments in an SCA entity that exceeds 10% of admitted assets.

J. The Company did not recognize any impairment write-down for its investments in SCA companies during the statement periods.

K. The Company had no investments in a foreign insurance company.

L. The Company has an investment in American National Holdings, Inc. and it will have audited financial statements.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX			
b. SSAP No. 97 8b(ii) Entities				
American National Holdings, Inc.	100.0%	$ 2,818,347,654	$ 2,818,347,654	
Total SSAP No. 97 8b(ii) Entities	XXX	$ 2,818,347,654	$ 2,818,347,654	
c. SSAP No. 97 8b(iii) Entities				
ANTAC Inc CS	100.0%	$ 449,921,337	$ 449,921,337	
Total SSAP No. 97 8b(iii) Entities	XXX	$ 449,921,337	$ 449,921,337	
d. SSAP No. 97 8b(iv) Entities				
Alternative Benefit Management CS	100.0%	$ 5,324,423		$ 5,324,423
Amer Natl Reg Investment Adv CS	100.0%	$ 419,913		$ 419,913
American Natl Fin Svs Co CS	100.0%	$ 250,067		$ 250,067
Total SSAP No. 97 8b(iv) Entities	XXX	$ 5,994,403		$ 5,994,403
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 3,274,263,394	$ 3,268,268,991	$ 5,994,403
f. Aggregate Total (a+ e)	XXX	$ 3,274,263,394	$ 3,268,268,991	$ 5,994,403

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resub-mission Required Y/N	Code **
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX		XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
American National Holdings, Inc.	S2	08/30/2018	$ 1,663,089,409	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ 1,663,089,409	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
ANTAC Inc. CS	S2	08/30/2018	$ 375,223,744	Y	N	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 375,223,744	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX		XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 2,038,313,153	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 2,038,313,153	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

NOTES TO FINANCIAL STATEMENTS

N. Investment in Insurance SCAs

Not applicable.

O. SCA or SSAP 48 Entity Loss Tracking

The Company had no SCA investments during the reporting periods.

NOTE 11 Debt

A. The Company has a line of credit established with Wells Fargo for up to $100,000,000 to meet short-term liquidity needs. As of December 31, 2019, there is no outstanding balance on this line of credit. The Company has no long-term debt and no other short-term borrowing arrangements.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In May 2018, the Company became 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 $7.0 million of stock to meet the FHLB's membership requirement. The FHLB member stock is recorded in other invested assets 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.

As of December 31, 2019, certain collateralized mortgage obligations (CMO's) with a fair value of approximately $118.5 million and commercial mortgage loans of approximately $1.6 billion were on deposit with the FHLB as collateral for amounts subject to funding agreements and there were no outstanding advances. The deposited securities and commercial mortgage loans are included in the Company's asset page within bonds and mortgage loans on real estate: first liens, net of allowance, respectively.

(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	$ 230,300	$ 230,300	
(e) Aggregate Total (a+b+c+d)	$ 7,230,300	$ 7,230,300	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 488,274,989	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 7,000,000	$ 7,000,000	
(c) Activity Stock			
(d) Excess Stock	$ 62,000	$ 62,000	
(e) Aggregate Total (a+b+c+d)	$ 7,062,000	$ 7,062,000	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 113,030,483	XXX	XXX

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

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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not 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)	$ 1,690,123,608	$ 1,623,901,572	
2. Current Year General Account Total Collateral Pledged	$ 1,690,123,608	$ 1,623,901,572	
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)

NOTES TO FINANCIAL STATEMENTS

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)	$ 1,690,123,608	$ 1,623,901,572	
2. Current Year General Account Maximum Collateral Pledged	$ 1,690,123,608	$ 1,623,901,572	
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

The Company sponsors a defined benefit pension plan covering virtually all United States employees. The Company accrues pension cost in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization, applying SSAP No. 102 rules prospectively from January 1, 2013. The Defined Benefit pension plan was frozen as of 12/31/2013. In addition to pension benefits, the Company provides certain health care and life insurance benefits (post-retirement benefits) for retired employees. Only retirees and active employees, who had at least fifteen years of service, were age 55 or older as of December 31, 1993, and whose age and years of service totaled at least 80 may be eligible for health insurance benefits. Substantially all employees may become eligible for life insurance benefits if they reach retirement age while working at the Company and have 20 years of service. Life benefits are generally set as a fixed amount.

NOTES TO FINANCIAL STATEMENTS

A summary of assets, obligations and assumptions of the Pension and Other Post Retirement Benefits Plans are as follows at December 31, 2019 and December 31, 2018.

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year	$ 318,830,455			$ 386,672,205
2. Service cost	$ 445,810	$ 433,327		
3. Interest cost	$ 13,796,903	$ 12,377,891		
4. Contribution by plan participants				
5. Actuarial gain (loss)	$ 46,911,095	$ (56,671,529)		
6. Foreign currency exchange rate changes				
7. Benefits paid	$ (18,952,455)	$ (23,981,439)		
8. Plan amendments and special termination benefits		$ 386,672,205		$ (386,672,205)
10. Benefit obligation at end of year	$ 361,031,808	$ 318,830,455		

b. Postretirement Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year			$ 4,344,681	$ 4,730,829
2. Service cost				
3. Interest cost			$ 160,945	$ 180,232
4. Contribution by plan participants				
5. Actuarial gain (loss)			$ (693,614)	$ (486,878)
6. Foreign currency exchange rate changes				
7. Benefits paid			$ (311,700)	$ (79,502)
8. Plan amendments and special termination benefits				
10. Benefit obligation at end of year			$ 3,500,312	$ 4,344,681

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year				
2. Service cost				
3. Interest cost				
4. Contribution by plan participants				
5. Actuarial gain (loss)				
6. Foreign currency exchange rate changes				
7. Benefits paid				
8. Plan amendments and special termination benefits				
10. Benefit obligation at end of year				

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ 375,947,899	$ 351,957,554				
b. Actual return on plan assets	$ 83,030,299	$ (12,030,861)				
c. Foreign currency exchange rate changes						
d. Reporting entity contribution		$ 60,000,000				
e. Plan participants' contributions						
f. Benefits paid	$ (18,956,485)	$ (23,978,794)				
g. Business combinations, divestitures and settlements						
h. Fair value of plan assets at end of year	$ 440,021,713	$ 375,947,899				

(3) Funded status

	Overfunded		Underfunded	
	2019	2018	2019	2018
a. Components:				
1. Prepaid benefit costs				
2. Overfunded plan assets				
3. Accrued benefit costs	$ 138,607,176	$ (134,605,066)		
4. Liability for pension benefits	$ (59,617,271)	$ 77,487,622		
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ 78,989,905	$ 57,117,444		
2. Liabilities recognized				
c. Unrecognized liabilities				

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
(4) Components of net periodic benefit cost						
a. Service cost	$ 445,810	$ 433,327				
b. Interest cost	$ 13,796,903	$ 12,377,891	$ 160,945	$ 180,232		
c. Expected return on plan assets	$ (22,732,206)	$ (22,417,368)				
d. Transition asset or obligation						
e. Gains and losses	$ 4,487,383	$ 6,016,793	$ (532,669)	$ (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	$ (4,002,110)	$ (3,589,357)	$ (371,724)	$ (126,414)		

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Items not yet recognized as a component of net periodic cost - prior year	$ (77,487,622)	$ (105,730,360)		
b. Net transition asset or obligation recognized				
c. Net prior service cost or credit arising during the period				
d. Net prior service cost or credit recognized				
e. Net gain and loss arising during the period	$ 13,382,968	$ 22,225,945		
f. Net gain and loss recognized	$ 4,487,383	$ 6,016,793		
g. Items not yet recognized as a component of net periodic cost - current year	$ (59,617,271)	$ (77,487,622)		

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Net transition asset or obligation				
b. Net prior service cost or credit				
c. Net recognized gains and losses	$ (59,617,271)	$ (77,487,622)		

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

	2019	2018
a. Weighted average discount rate	3.510%	4.500%
b. Expected long-term rate of return on plan assets	6.250%	6.250%
c. Rate of compensation increase	0.000%	0.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000%	0.000%

Weighted average assumptions used to determine projected benefit obligations as of end of current period:

	2019	2018
e. Weighted average discount rate	3.510%	4.500%
f. Rate of compensation increase	0.000%	0.000%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000%	0.000%

(8) The amount of accumulated benefit obligation for defined benefit plans was $361,031,808 for December 31, 2019 and $318,830,455 for December 31, 2018.

(9) For post-retirement benefits other than pensions, the health care cost trend rate is not applicable because the Company's contribution is fixed at $40 per retiree or dependent per month. The life insurance plans are non-contributory.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Amount
a. 2020	$ 26,165,225
b. 2021	$ 22,347,279
c. 2022	$ 21,967,999
d. 2023	$ 23,497,898
e. 2024	$ 23,914,897
f. 2025 through 2029	$ 110,917,235

(11) The Company estimates its 2020 contribution requirement to be $0. It may voluntarily make a contribution to reduce expenses from PBGC insurance premium or for other reasons.

(12) - (17) Not applicable

(18) American National sponsors a defined benefit pension plan, which has been frozen. As such, no additional benefits are accrued through this plan for additional years of service credit or future salary increase credit, and no new participants are added to the plan. Benefits earned by eligible employees prior to the plan being frozen have not been affected. A lump sum window was offered for terminated vested participants of the defined benefit plan in 2017, resulting in $529,008 of settlement accounting. No offerings were made in 2019 and 2018 and there were no other special or contractual termination benefits recognized during the period.

B. The investment policy for the plan's assets is designed to provide the highest return possible commensurate with sound and prudent underwriting practices. Any particular investment is limited based on credit quality, and no single investment is allowed to be more than 5% of the total invested assets.

C. The fair value of each class of plan assets

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Equity securities	$ 262,589,746			$ 262,589,746
Debt securities		$ 151,854,019		$ 151,854,019
Other investments		$ 25,677,048		$ 25,677,048
Total Plan Assets	$ 262,589,746	$ 177,531,067		$ 440,120,813

NOTES TO FINANCIAL STATEMENTS

D. The overall expected long-term rate-of-return-on-assets assumption is based upon a building-block method, whereby the expected rate of return on each asset class is broken down into three components. The three components are: (1) inflation, (2) the real risk-free rate of return (i.e. the long-term estimate of future returns on default-free U.S. government securities), and (3) the risk premium for each asset class (i.e. the expected return in excess of the risk-free rate). All three components are based primarily on historical data.

While the precise expected return derived using the above approach will fluctuate somewhat from year to year, the Company's policy is to hold this long-term assumption constant as long as it remains within a reasonable tolerance from the derived rate.

E. Defined Contribution Plan

ANICO sponsors a 401(k) plan under which the Company contributes a 100% match on the first 4% of salary deferred by the employee. The Company's contribution for the plan was $9,493,000 and $9,379,000 for 2019 and 2018, respectively. At December 31, 2019 the fair value of the plan assets was approximately $248,669,000.

F. Multiemployer Plans

The Company does not participate in multi-employer plans.

G. Consolidated/Holding Company Plans

The Company is the sponsor of the Defined Benefit Plans and Defined Contribution Plan for the Company and its subsidiaries. See A - B.

H. Postemployment Benefits and Compensated Absences

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

1. Recognition of the existence of the Act

The Medicare Prescription Drug, Improvement and Modernization Act of 2003 (the Act) was signed into law in December 2003.

2. Effects of the Subsidy in Measuring the Net Postretirement Benefit Cost

Because the Company's contribution is fixed per retiree or dependent at either $40 or $80 per month, the Act has no effect on measuring the net postretirement benefit cost.

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

(1) The Company has 50,000,000 shares authorized, 30,832,449 shares issued and 26,887,200 shares outstanding. The par value is $1 per share.

(2) The Company has no preferred stock outstanding.

(3) There are not restrictions on the payment of dividends.

(4) The Company declared and paid $88,190,016 and $88,227,644 in ordinary dividends in 2019 and 2018, respectively. No extraordinary dividends were declared or paid in 2019 or 2018.

(5) Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the Company's state of incorporation, Texas, to $347,772,749 for 2019, an amount that is based on restrictions relating to statutory surplus.

(6) There were no restrictions placed on the company's surplus.

(7) The Company is a stock life insurance company.

(8) The Company has no stock held for special purposes.

(9) The Company's special surplus fund includes ($253,320) as a result of liability for stock earned.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses: $ 2,207,873,729

(11) The Company has not issued any surplus debentures or similar obligations.

(12) The Company did not participate in a quasi-reorganization.

(13) The Company did not participate in a quasi-reorganization.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has guaranteed the solvency of ABM. This guarantee assures the payment of benefit liabilities by ABM, which ABM assumed from the Company and certain other third parties. No liability for these contingent guarantees is shown on the Company's balance sheet.

American National and its subsidiaries lease insurance sales office space, technological equipment, and automobiles. The remaining long-term lease commitments at December 31, 2019 were approxiamately $13,053,000.

American National has a $100,000,000 short-term variable rate borrowing facility containing a $55,000,000 sub-feature for the issuance of letters of credit. Borrowings under the facility are at the discretion of the lender and would be used only for funding working capital requirements. The combination of borrowings and outstanding letters of credit cannot exceed $100,000,000 at any time. As of December 31, 2019 and 2018, the outstanding letters of credit were $3,483,764 and $2,995,000, respectively, and there were no borrowings on this facility. This facility expires on October 31, 2020.

American National had aggregate commitments at December 31, 2019, to purchase, expand or improve real estate, to fund fixed interest rate mortgage loans, and to purchase other invested assets of $1,036,426,000 of which $543,750,000 is expected to be funded in 2020. The remainding balance of $492,676,000 will be funded in 2020 and beyond. As of December 31, 2019, all mortgage loan commitments have fixed interest rates.

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 $7.0 million of stock to meet the FHLB's membership requirement. The FHLB member stock is recorded in other invested assets 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. As of December 31, 2019, certain collateralized mortgage obligations (CMO's) with a fair value of approximately $118.5 million and commericial mortgage loans of approximately $1.6 billion were on deposit with the FHLB as collateral for amounts subject to funding agreements. The deposited securities and mortgage loans are included on the Company's asset page.

NOTES TO FINANCIAL STATEMENTS

American National has guaranteed bank loans for customers of a third-party marketing operation. The bank loans are used to fund premium payments on life insurance policies issued by American National. The loans are secured by the cash values of the life insurance policies. If the customer were to default on the bank loan, American National would be obligated to pay off the loans. As the cash values of the life insurance policies always equal or exceed the balance of the loans, management does not foresee any loss on these guarantees. The total amount of the guarantees outstanding as of December 31, 2019, was approximately $122,091,000, while the total cash value of the related life insurance policies was approximately $141,240,000.

(1) Total contingent liabilities: $ 1,036,425,656

(2)

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
Additional investment for Construction Loan 3211-01, originally acquired on 06/05/2015, will expire on 06/15/2020		Mortgage Loan	$ 4,670,418	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3230-01, originally acquired on 06/03/2016, will expire on 06/01/2021		Mortgage Loan	$ 30,845	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3256-01, originally acquired on 08/01/2017, will expire on 09/04/2024		Mortgage Loan	$ 10,146,635	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3261-01, originally acquired on 10/23/2017, will expire on 10/01/2022		Mortgage Loan	$ 5,722,075	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3264-01, originally acquired on 01/25/2018, will expire on 01/01/2025		Mortgage Loan	$ 3,207,133	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3256-01, originally acquired on 04/02/2018, will expire on 06/15/2024		Mortgage Loan	$ 1,695,986	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3267-01, originally acquired on 06/14/2018, will expire on 06/15/2025		Mortgage Loan	$ 1,480,559	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3268-01, originally acquired on 06/19/2018, will expire on 07/01/2023		Mortgage Loan	$ 2,840,290	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3268-02, originally acquired on 10/28/2019, will expire on 06/01/2023		Mortgage Loan	$ 2,604,538	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3269-01, originally acquired on 09/21/2018, will expire on 01/01/2023		Mortgage Loan	$ 27,632,085	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3270-01, originally acquired on 10/09/2018, will expire on 11/01/2025		Mortgage Loan	$ 10,088,092	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3272-01, originally acquired on 11/15/2018, will expire on 11/16/2025		Mortgage Loan	$ 13,621,555	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3273-01, originally acquired on 11/27/2018, will expire on 12/01/2023		Mortgage Loan	$ 11,797,077	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3274-01, originally acquired on 11/28/2018, will expire on 12/01/23		Mortgage Loan	$ 11,482,795	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3275-01, originally acquired on 12/04/2018, will expire on 01/01/2024		Mortgage Loan	$ 17,737,594	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3276-01, originally acquired on 02/13/2019, will expire on 03/01/2024		Mortgage Loan	$ 9,236,805	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3277-01, originally acquired on 02/27/2019, will expire on 02/27/2024		Mortgage Loan	$ 12,377,934	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3278-01, originally acquired on 03/15/2019, will expire on 03/15/2026		Mortgage Loan	$ 32,841,181	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3279-01, originally acquired on 04/11/2019, will expire on 05/09/2024		Mortgage Loan	$ 2,422,999	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3280-01, originally acquired on 05/29/2019, will expire on 06/01/2024		Mortgage Loan	$ 33,495,000	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3281-01, originally acquired on 05/30/2019, will expire on 06/15/2026		Mortgage Loan	$ 43,690,005	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3282-01, originally acquired on 08/13/2019, will expire on 08/15/2026		Mortgage Loan	$ 37,646,000	Current mortgage loan in goodstanding

NOTES TO FINANCIAL STATEMENTS

Additional investment for Construction Loan 3283-01, originally acquired on 09/11/2019, will expire on 10/01/2026		Mortgage Loan	$ 33,525,000	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3284-01, originally acquired on 10/08/2019, will expire on 11/01/2024		Mortgage Loan	$ 9,447,338	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3285-01, originally acquired on 10/08/2019, will expire on 11/01/2024		Mortgage Loan	$ 18,569,925	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3286-01, originally acquired on 10/29/2019, will expire on 11/15/2026		Mortgage Loan	$ 64,000,000	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3287-01, originally acquired on 10/29/2019, will expire on 11/15/2026		Mortgage Loan	$ 62,000,000	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3288-01, originally acquired on 12/04/2019, will expire on 01/01/2025		Mortgage Loan	$ 19,068,655	Current mortgage loan in goodstanding
Additional investment for Construction Loan 3288-02, originally acquired on 12/04/2019, will expire on 01/01/2025		Mortgage Loan	$ 2,411,500	Current mortgage loan in goodstanding
Additional investment for Equity Fund 7044, originally acquired on 01/05/2006, will expire on 4/1/2020		Other Invested Assets	$ 155,619	Limited Partnership Interest
Additional investment for Equity Fund 7047, originally acquired on 04/10/2015, will expire on 4/16/2022		Other Invested Assets	$ 1,987,525	Limited Partnership Interest
Additional investment for Equity Fund 7048, originally acquired on 05/27/2015, will expire on 05/22/2025		Other Invested Assets	$ 2,525,139	Limited Partnership Interest
Additional investment for Equity Fund 7049, originally acquired on 07/19/2015, will expire on 07/19/2022		Other Invested Assets	$ 1,031,860	Limited Partnership Interest
Additional investment for Equity Fund 7050, originally acquired on 03/15/2015, will expire on 03/15/2022		Other Invested Assets	$ 4,919,574	Limited Partnership Interest
Additional investment for Equity Fund 7053, originally acquired on 04/15/2016, will expire on 04/24/2024		Other Invested Assets	$ 2,250,000	Limited Partnership Interest
Additional investment for Equity Fund 7055, originally acquired on 04/26/2016, will expire on 12/31/2024		Other Invested Assets	$ 1,372,368	Limited Partnership Interest
Additional investment for Equity Fund 7059, originally acquired on 06/28/2017, will expire on 10/18/2024		Other Invested Assets	$ 3,676,571	Limited Partnership Interest
Additional investment for Equity Fund 7060, originally acquired on 03/29/2018, will expire on 01/31/2022		Other Invested Assets	$ 4,153,932	Limited Partnership Interest
Additional investment for Equity Fund 7061, originally acquired on 05/24/2018, will expire on 04/30/2023		Other Invested Assets	$ 4,982,812	Limited Partnership Interest
Additional investment for Equity Fund 7062, originally acquired on 05/31/2018, will expire on 1/11/2024		Other Invested Assets	$ 5,878,286	Limited Partnership Interest
Additional investment for Equity Fund 7063, originally acquired on 6/21/2018, will expire on 06/30/2023		Other Invested Assets	$ 25,500,702	Limited Partnership Interest
Additional investment for Equity Fund 7068, originally acquired on 10/31/2018, will expire on 10/31/2023		Other Invested Assets	$ 3,273,983	Limited Partnership Interest
Additional investment for Equity Fund 7074, originally acquired on 01/18/2019, will expire on 11/26/2021		Other Invested Assets	$ 3,150,000	Limited Partnership Interest
Additional investment for Equity Fund 7077, originally acquired on 09/24/2018, will expire on 12/31/2021		Other Invested Assets	$ 935,455	Limited Partnership Interest
Additional investment for Equity Fund 7079, originally acquired on 05/31/2019, will expire on 10/18/2021		Other Invested Assets	$ 14,687,341	Limited Partnership Interest
Additional investment for Equity Fund 7080, originally acquired on 08/14/2019, will expire on 03/31/2023		Other Invested Assets	$ 32,000,000	Limited Partnership Interest
Additional investment for Equity Fund 7082, originally acquired on 08/26/2019, will expire on 12/21/2022		Other Invested Assets	$ 2,339,554	Limited Partnership Interest
Additional investment for Equity Fund 7084, originally acquired on 08/15/2019, will expire on 09/30/2023		Other Invested Assets	$ 29,400,000	Limited Partnership Interest
Additional investment for Equity Fund 7085, originally acquired on 10/30/2019, will expire on 11/06/2024		Other Invested Assets	$ 1,733,512	Limited Partnership Interest
Additional investment for Equity Fund 7087, originally acquired on 11/25/2019, will expire on 09/30/2023		Other Invested Assets	$ 24,000,000	Limited Partnership Interest
Additional investment for Equity Fund 7089, originally acquired on 12/06/2019, will expire on 12/31/2026		Other Invested Assets	$ 726,664	Limited Partnership Interest
Additional investment for Equity Fund 7091, originally acquired on 11/20/2019, will expire on 09/30/2025		Other Invested Assets	$ 4,485,861	Limited Partnership Interest
Additional investment for Equity Fund 7092, originally acquired on 12/12/2019, will expire on 09/30/2024		Other Invested Assets	$ 28,323,353	Limited Partnership Interest
Additional investment for Equity Fund 7095, originally acquired on 12/26/2019, will expire on 12/31/2023		Other Invested Assets	$ 8,547,672	Limited Partnership Interest
New investment purchase of $30,000,000 for Equity Fund LBC V, will expire 6/30/2024		Other Invested Assets	$ 30,000,000	Limited Partnership Interest

NOTES TO FINANCIAL STATEMENTS

New investment purchase of $25,000,000 for Equity Fund Kayne Senior Credit Fund IV, will expire 12/31/2026		Mortgage Loan	$ 25,000,000	Limited Partnership Interest
Mortgage loan in process as of 12/20/2019, will expire on 02/06/2020		Mortgage Loan	$ 63,988,000	New approved mortgage loan
Mortgage loan in process as of 12/20/2019, will expire on 02/20/2020		Mortgage Loan	$ 32,000,000	New approved mortgage loan
Additional investment for Mortgage Loan 1790803, will expire 11/01/2021		Mortgage Loan	$ 2,157,296	Current mortgage loan in good standing
Additional investment for Mortgage Loan 1809901, will expire 07/10/2020		Mortgage Loan	$ 1,427,129	Current mortgage loan in good standing
Additional investment for Mortgage Loan 1813901, will expire 01/10/2020		Mortgage Loan	$ 997,207	Current mortgage loan in good standing
Additional investment for Mortgage Loan 1814902, will expire 09/01/2020		Mortgage Loan	$ 2,343,405	Current mortgage loan in good standing
Additional investment for Mortgage Loan 1832402, will expire 03/01/2023		Real Estate	$ 2,942,640	Current mortgage loan in good standing
Real Estate improvement of Office Building in League City, TX - occupied by company		Real Estate	$ 1,475,070	Approved Improvements
Real Estate improvement of Shopping Center in Biloxi, MS - held for production of income		Real Estate	$ 3,276,539	Approved Improvements
Real Estate improvement of Hotel in League City, TX - held for production of income		Real Estate	$ 10,461	Approved Improvements
Real Estate improvement of Office Building in League City, TX - held for production of income		Real Estate	$ 32,076	Approved Improvements
Real Estate improvement of Office Building in League City, TX - held for production of income		Real Estate	$ 255,512	Approved Improvements
Real Estate improvement of Office Building in Dallas, TX - held for production of income		Real Estate	$ 471,064	Approved Improvements
Real Estate improvement of Office Building in Dublin, OH- held for production of income		Real Estate	$ 93,100	Approved Improvements
Real Estate improvement of Shopping Center in San Francisco, CA - held for production of income		Real Estate	$ 88,461	Approved Improvements
Real Estate improvement of Shopping Center in Conroe, TX - held for production of income		Real Estate	$ 1,235,772	Approved Improvements
Real Estate improvement of Shopping Center in Loganville, GA - held for production of income		Real Estate	$ 66,733	Approved Improvements
Real Estate improvement of Office Building in Dayton, OH - held for production of income		Real Estate	$ 503,939	Approved Improvements
Real Estate improvement of Office Building in Naples, FL - held for production of income		Real Estate	$ 86,239	Approved Improvements
Real Estate improvement of Office Building in Denver, CO - held for production of income		Real Estate	$ 68,364	Approved Improvements
Real Estate improvement of Office Building in Florence, SC - held for production of income		Real Estate	$ 225,000	Approved Improvements
Real Estate improvement of Office Building in Sterling, VA - held for production of income		Other Invested Assets	$ 3,784,020	Approved Improvements
Redevelopment of a Historical Building in Salt Lake City, UT - held as Real Estate Partnership		Other Invested Assets	$ 1,384,211	Approved funds for redevelopment
2201 Market Historical Tax Credit Investment, expected to fund by 04/30/2020		Bonds	$ 792,000	Historical Tax Credit
Additional alternative investment purchase of Crestline notes, will expire on 09/28/2021		Bonds	$ 45,356,603	Existing note purchase agreement
Additional alternative investment purchase of CVC notes, will expire on 08/06/2021		Bonds	$ 30,246,364	Existing note purchase agreement
Additional alternative investment purchase of Crescent notes, will expire on 04/30/2024		Bonds	$ 18,200,121	Existing note purchase agreement
Additional alternative investment purchase of NorthStar notes, will expire on 11/06/2024		Bonds	$ 15,601,605	Existing note purchase agreement
Additional alternative investment purchase of PineBridge notes, will expire on 12/31/2026		Bonds	$ 4,788,922	Existing note purchase agreement
New alternative investment purchase of $30,000,000 of Benefit Street Partners SOF II, will expire on 12/31/2026		Other	$ 30,000,000	New approved note purchase agreement
Total		XXX	$ 1,036,425,656	XXX

(3)

	Amount
a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 1,036,425,656
b. Current Liability Recognized in F/S:	
1. Noncontingent Liabilities	
2. Contingent Liabilities	
c. Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	
2. Joint Venture	$ 268,421,995
3. Dividends to Stockholders (capital contribution)	
4. Expense	
5. Other	$ 768,003,661
6. Total (Should equal (3)a.)	$ 1,036,425,656

B. Assessments

All states in which the Company does business have laws requiring solvent life and annuity insurance companies to pay assessments to state guaranty associations to protect the interests of policyholders of insolvent life insurance and annuity companies. The amount of the accrued liability for anticipated assessments was $1,775,000 at December 31, 2019 and $2,335,000 at December 31, 2018.

C. Gain Contingencies

No gain contingencies were reported in the financial statements.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

There were no claims related to extra contractual obligation and bad faith losses stemming from lawsuits in 2019.

E. Joint and Several Liabilities

The Company reported no joint and several liabilities in 2019.

F. All Other Contingencies

American National, in common with the insurance industry in general, is a defendant in various lawsuits concerning alleged breaches of contracts, various employment matters, allegedly deceptive insurance sales and marketing practices, and miscellaneous other causes of action arising in the ordinary course of operations. Certain of these lawsuits include claims for compensatory and punitive damages. We provide accruals for these items to the extent we deem the losses probable and reasonably estimable. After reviewing these matters with legal counsel, based upon information presently available, management is of the opinion that the ultimate resultant liability, if any, would not have a material adverse effect on American National's financial position, liquidity or results of operations; however, assessing the eventual outcome of litigation necessarily involves forward-looking speculation as to judgments to be made by judges, juries and appellate courts in the future.

Such speculation warrants caution, as the frequency of large damage awards, which bear little or no relation to the economic damages incurred by plaintiffs in some jurisdictions, continues to create the potential for an unpredictable judgment in any given lawsuit. These lawsuits are in various stages of development, and future facts and circumstances could result in management changing its conclusions. It is possible that, if the defenses in these lawsuits are not successful, and the judgments are greater than management can anticipate, the resulting liability could have a material impact on our financial position, liquidity or results of operations. With respect to the existing litigation, management currently believes that the possibility of a material judgment adverse to American National is remote and no estimate of range can be made for loss contingencies that are at least reasonably possible but not accrued.

NOTE 15 Leases

A. Lessee Operating Lease

(1) a. The Company leases office space, vehicles and office equipment under various noncancelable operating lease agreements. Rental expense was approximately $5,359,209 and $3,996,706 for the year ended December 31, 2019 and 2018, respectively.

c. Certain rental commitments have renewal option extending through the year 2028. Some of these renewals are subject to adjustments in future periods.

(2) a. At December 31, 2019, the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2020	$ 4,489,976
2. 2021	$ 4,010,774
3. 2022	$ 2,479,649
4. 2023	$ 1,292,180
5. 2024	$ 587,485
6. Total	$ 12,860,064

(3) The Company is not involved in any material sales-leaseback transactions.

B. Lessor Leases

(1) Leasing is not a significant part of the Company's business activities in terms of revenue, net income, or assets. The Company had no investments in leveraged leases.

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

The Company had no financial instruments with off-balance sheet risk and no material exposure to financial instruments having concentrations of credit risk at December 31, 2019 and 2018.

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 during the reporting periods.

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans:
The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2019:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses		$ (14,304)	$ (14,304)
b. Total net other income or expenses (including interest paid to or received from plans)			
c. Net gain or (loss) from operations		$ (14,304)	$ (14,304)
d. Total claim payment volume		$ 875,981	$ 875,981

B. ASC Plans:

The Company does not serve as an Administrative Services Contract (ASC) administrator.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company had no Medicare or similarly structured cost based reimbursement contracts during 2019.

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

Direct premium written by Managing General Agents and Third Party Administrators was $9,120,779 and $5,243,294 for 2019 and 2018, respectively.

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		$ 85,128,582			$ 85,128,582
Common Stock Unaffiliated	$ 114,416		$ 9,290,148		$ 9,404,564
Options			$ 244,896,353		$ 244,896,353
Total assets at fair value/NAV	$ 114,416	$ 85,128,582	$ 254,186,501		$ 339,429,499

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

Description	Beginning Balance at 01/01/2019	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	Settle-ments	Ending Balance at 12/31/2019
a. Assets										
Common Stock Unaffiliated	$ 7,112,606				$ 621,969	$ 1,555,573				$ 9,290,148
Options	$ 146,123,886			$ 31,358,595	$ 103,566,432	$68,363,977		$ (13,396,509)	$ (91,120,028)	$ 244,896,353
Total Assets	$ 153,236,492			$ 31,358,595	$ 104,188,401	$69,919,550		$ (13,396,509)	$ (91,120,028)	$ 254,186,501

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

(4) As of December 31, 2019, the fair value of the Company's investments in Level 3 totaled $254,186,501. The market values held as equity and fixed income securities are obtained by the Securities Valuation Office (SVO) of the National Association of Insurance Commissioners and/or various pricing services. There has been no change in the valuation techniques and related inputs.

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

B. Not applicable.

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

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

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

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

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

There are some equity and fixed income securities whose market price is obtained from the Securities Valuation Office (SVO) of the National Association of Insurance Commissioners. 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

Additionally, the Company can hold 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 - Contingencies. Since there isn't an observable market for the FHLB, these securities are held at cost and disclosed in Level 3.

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.

The fair value of mortgage loans is estimated using discounted cash flow analysis. Fair value is calculated on a loan by loan basis by applying a discount rate to expected cash flows from future installment and balloon payments. The discount rate takes into account general market trends and specific credit risk trends for the individual loan. Factors used to arrive at the discount rate include inputs from spreads based on U.S. Treasury notes and the loan's credit rating, region, property type, lien number, payment type and current status.

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	$ 10,320,583,573	$ 9,910,766,237		$ 10,244,731,907	$ 75,851,666		
Common Stock Unaffiliated	$ 9,404,564	$ 9,404,564	$ 114,416		$ 9,290,148		
Preferred Stock	$ 6,827,444	$ 6,463,044	$ 6,364,400		$ 463,044		
Private Leases/BA Assets	$ 4,215,447	$ 4,215,447			$ 4,215,447		
Options	$ 244,896,353	$ 244,896,353			$ 244,896,353		
Mortgage Loans	$ 4,849,468,980	$ 4,684,573,204			$ 4,849,468,980		
Joint Venture Interests - Real Estate	$ 23,808,191	$ 23,808,191			$ 23,808,191		
BA Loans	$ 3,189,600	$ 3,189,600			$ 3,189,600		

D. Not Practicable to Estimate Fair Value

As of December 31, 2019, there were no financial instruments for which it is not practicable for the Company to estimate fair value.

E. Investments measured using Net Asset Value

The Company had no investments measured using net asset value.

NOTE 21 Other Items

A. Unusual or Infrequent Items

The Company had no unusual of infrequent items to report for the year ending December 31, 2019.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring during 2019.

C. Other Disclosures

Assets in the amount of $23,372,054 and $23,430,978 at December 31, 2019 and 2018, respectively, were on deposit with government authorities or trustees as required by law. In addition, the Company has pledged as collateral certain securities as part of reinsurance agreements. The total book value of these securities at December 31, 2019 and 2018 was $50,090,250 and $52,947,388, respectively.

The Company is due monies from various reinsurance contracts representing the reinsurers' portion of benefit payments, commissions and expenses. Although the Company believes that it is reasonably possible that these receivables are all collectible, an allowance of $838,457 and $798,749 was established at December 31, 2019 and 2018, respectively, based on management's best estimate of possible uncollectible balances. The Company had net amounts due from agents of $24,858,141 and $20,991,235 at December 31, 2019 and 2018. The Company routinely assesses the collectability of these receivables. However, the amounts have been non-admitted and thus charged to surplus, thereby posing no potential additional loss to the Company's financial position.

D. Business Interruption Insurance Recoveries

The Company has no business interruption insurance recoveries.

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits

The Company did not have any state transferable and non-transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

The Company does not invest in subprime mortgages.

G. Retained Assets

The Company does not offer retained asset accounts.

H. Insurance-Linked Securities (ILS) Contracts

The Company has no insurance-linked securities.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

The Company is not the owner and beneficiary of any life insurance policies.

NOTE 22 Events Subsequent

Subsequent events have been considered through February 26, 2020 for these statutory financial statements which are to be issued February 26, 2020.

The Company sold a bond in January 2020 with a total realized loss of $1.4 million. This loss will be recognized in “Net realized capital gains (losses)” in the summary of operations for the first quarter of 2020. The Company does not believe this event will have a material impact on its financial position.

Type II - Nonrecognized Subsequent Events:

		Current Year	Prior Year
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?	Yes		
B. ACA fee assessment payable for the upcoming year		$ 1,017	
C. ACA fee assessment paid			
D. Premium written subject to ACA 9010 assessment		$ 875,553	
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 30)		$ 4,198,766,446	
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 30 minus 22B above)		$ 4,198,765,429	
G. Authorized Control Level (Five-Year Historical Line 31)		$ 525,911,226	
H. Would reporting the ACA assessment as of Dec. 31, 2019 have triggered an RBC action level (YES/NO)?	No		

NOTE 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 - Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the company?

No.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes, the Company's Specialty Markets Group has reinsurance agreements in place with several reinsurance companies that are producer-owned, usually by car dealerships. These entities are listed on Schedule S-Part 4, Reinsurance Ceded to Unauthorized Companies.

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

No.

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsurance policy?

No.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement?

$101,222

NOTES TO FINANCIAL STATEMENTS

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

No.

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance.

C. Commutation of Reinsurance Reflected in Income and Expenses.

The Company had no commutation of reinsurance reflected in the financial statements.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company had no certified reinsurer rating downgrade or status subject to revocation.

E. Affiliated Captive Reinsurance Contracts for Variable Annuities

The Company had no variable annuity contracts with captive reinsurers.

F. Reinsurance Agreement with Captive Reinsurers

The Company does not have any reinsurance agreements with captive reinsurers.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework

The Company does not have any reinsurance agreements with captive reinsurers.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts or contracts subject to redetermination.

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 December 31, 2019, $13.5 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 December 31, 2019 are now $15.8 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $3.5 million of unfavorable prior-year development from December 31, 2018 to December 31, 2019. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

NOTE 26 Intercompany Pooling Arrangements

The Company had no intercompany pooling arrangements.

NOTE 27 Structured Settlements

The Company has not purchased any annuities with a claimant as payee in order to release reserves for contingent liabilities in 2019.

NOTE 28 Health Care Receivables

A. Pharmaceutical Rebate Receivables

Date	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More Than 180 Days After Billing
12/31/2019		$ 197,295	$ 197,295		
09/30/2019		$ 520,237	$ 520,237		
06/30/2019		$ 538,696	$ 538,696		
03/31/2019		$ 529	$ 529		
12/31/2018					
09/30/2018		$ 137,095	$ 137,095		
06/30/2018					
03/31/2018		$ 299,941	$ 299,941		
12/31/2017		$ 147,088	$ 147,088		
09/30/2017		$ 142,951	$ 142,951		
06/30/2017					
03/31/2017		$ 306,376	$ 306,376		

B. Risk-Sharing Receivables

The Comapany had no risk sharing receivables.

NOTE 29 Participating Policies

For the reporting years ended 2019 and 2018, premiums under individual and group life participating policies were $27,088,537 and $24,889,969 or 3.99% and 3.44%, respectively, of total direct individual and group life premiums earned. The Company accounts for its policyholder dividends based on policy year incurral method. The Company paid dividends in the amount of $1,100,888 and $1,003,225 in 2019 and 2018 respectively, to policyholders and did not allocate any additional income to such policyholders.

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$ 2,304,443
2. Date of the most recent evaluation of this liability	12/31/2019
3. Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

NOTES TO FINANCIAL STATEMENTS

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of the insured for all policies and returns any portion of the final premium beyond the date of death on policies issued after December 31,1947. Reserves are carried in Exhibit 5 for policies with reserves not based on continuous functions (those policies issued prior to January 1962). Since January 1,1948, cash values have been determined by the adjusted premium method and rounded to the next higher dollar on each unit. When such cash values are greater than reserves, the cash value is reported as the reserve.

(2) Extra premiums for substandard lives are based on appropriate multiples of standard mortality. Mean reserves are calculated from tables based on 150% of standard mortality. In addition, one-half of the premium, if any, in excess of that for 250% mortality is added to reserve. Extra premiums for occupational hazards are calculated as a flat charge, mean reserves include 50% of such extra premiums.

(3) As of December 31, 2019, the amount of insurance for which the gross premiums are less than the net premiums according to valuation standards is $7,869,194,855.

(4) The Tabular Interest, Tabular less Actual Reserves Released and Tabular Cost in the Analysis of Increase in Reserves during the year were completed by the formulas in the instructions.

(5) The Tabular Interest on funds not involving life contingencies were determined from the basic data.

(6) Other increases (net) on the Analysis of Increase in Reserves, line 7 are primarily due to changes in deficiency reserves and reinsurance ceded reserves as well as the amortization of CRVM allowance on life; the amortization of CARVM allowance on deferred annuities as well as fees; and valuation rate differences on single premium immediate annuities. The Other net change in reserves shown on line 4 of Exhibit 7 is primarily due to valuation rate differences on annuitizations.

The details for other changes:

			ORDINARY				GROUP	
ITEM	Total	Industrial Life	Life Insurance	Individual Annuities	Supple-mentary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Other Increases (net) on line 7 of Analysis of Increase in Reserves, amortization of CARVM allowance on deferred annuities	$ 135,408,514			$ 130,527,900				$ 4,880,614
Other Increases (net) on line 7 of Analysis of Increase in Reserves, fees on deferred annuities	$ (16,434,592)			$ (11,595,609)				$(4,838,983)
Other Increases (net) on line 7 of Analysis of Increase in Reserves, valuation rate differences in single premium immediate annuities	$ (965,171)			$ (965,171)				
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$(1,891,742)			$(1,891,742)				
Other Increases (net) on line 7 of Analysis of Increase in Reserves, Ceded Reserve Change	$ 2,213,045		$ 1,551,032				$ 662,013	
Other Increases (net) on line 7 of Analysis of Increase in Reserves, Deficiency Reserve Change	$ (15,979,533)		$ (14,331,176)				$(1,648,357)	
Other Increases (net) on line 7 of Analysis of Increase in Reserves, amortization of CRVM allowance on life	$41,953,963		$40,809,838				$ 1,144,125	
Other Increases (net) on line 7 of Analysis of Increase in Reserves, AG 36 Reserve Change	$21,736,077		$21,736,077					
Other Increases (net) on line 7 of Analysis of Increase in Reserves, AG 37 Reserve Change	$ 134,798		$ 134,798					
3106999 Total	$ 166,175,359		$49,900,569	$ 116,075,378			$ 157,781	$ 41,631

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 4,366,070,554			$ 4,366,070,554	52.5%
b. At book value less current surrender charge of 5% or more	$ 210,111,398			$ 210,111,398	2.5%
c. At fair value		$ 21,902,115		$ 21,902,115	0.3%
d. Total with market value adjustment or at fair value (total of a through c)	$ 4,576,181,952	$ 21,902,115		$ 4,598,084,067	55.3%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 2,287,417,040			$ 2,287,417,040	27.5%
(2) Not subject to discretionary withdrawal	$ 1,430,326,771			$ 1,430,326,771	17.2%
(3) Total (gross: direct + assumed)	$ 8,293,925,763	$ 21,902,115		$ 8,315,827,878	100.0%
(4) Reinsurance ceded					
(5) Total (net)* (3) - (4)	$ 8,293,925,763	$ 21,902,115		$ 8,315,827,878	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:					

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 769,816,326			$ 769,816,326	26.0%
b. At book value less current surrender charge of 5% or more	$ 47,104,515			$ 47,104,515	1.6%
c. At fair value		$ 20,946,057	$ 798,069,112	$ 819,015,169	27.6%
d. Total with market value adjustment or at fair value (total of a through c)	$ 816,920,841	$ 20,946,057	$ 798,069,112	$ 1,635,936,010	55.2%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 1,284,897,609			$ 1,284,897,609	43.3%
(2) Not subject to discretionary withdrawal	$ 44,922,086			$ 44,922,086	1.5%
(3) Total (gross: direct + assumed)	$ 2,146,740,536	$ 20,946,057	$ 798,069,112	$ 2,965,755,705	100.0%
(4) Reinsurance ceded					
(5) Total (net)* (3) - (4)	$ 2,146,740,536	$ 20,946,057	$ 798,069,112	$ 2,965,755,705	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:					

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment					0.0%
b. At book value less current surrender charge of 5% or more					0.0%
c. At fair value					0.0%
d. Total with market value adjustment or at fair value (total of a through c)					0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 516,838,379			$ 516,838,379	100.0%
(2) Not subject to discretionary withdrawal					0.0%
(3) Total (gross: direct + assumed)	$ 516,838,379			$ 516,838,379	100.0%
(4) Reinsurance ceded					
(5) Total (net)* (3) - (4)	$ 516,838,379			$ 516,838,379	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:					

D. Life & Accident & Health Annual Statement:

	Amount
1. Exhibit 5, Annuities Section, Total (net)	$ 10,439,970,979
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 695,320
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 516,838,379
4. Subtotal	$ 10,957,504,678
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	$ 798,069,111
6. Exhibit 3, Line 0399999, Column 2	
7. Policyholder dividend and coupon accumulations	
8. Policyholder premiums	
9. Guaranteed interest contracts	
10. Other contract deposit funds	
11. Subtotal	$ 798,069,111
12. Combined Total	$ 11,755,573,789

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		General Account			Separate Account - Guaranteed and Nonguaranteed		
		Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A.	Subject to discretionary withdrawal, surrender values, or policy loans:						
	(1) Term Policies with Cash Value						
	(2) Universal Life	$ 825,629,987	$ 744,324,065	$1,484,859,868			
	Guarantees	$ 98,636,987	$ 42,100,630	$ 694,056,515			
	(4) Indexed Universal Life	$ 331,592,362	$ 225,354,130	$ 295,315,970			
	(5) Indexed Universal Life with Secondary Guarantees						
	(6) Indexed Life						
	(7) Other Permanent Cash Value Life Insurance	$1,859,100,350	$1,859,100,350	$2,160,821,006			
	(8) Variable Life						
	(9) Variable Universal Life	$ 34,377,104	$ 34,377,104	$ 34,377,104	$ 228,231,962	$ 221,490,893	$ 228,231,962
	(10) Miscellaneous Reserves	$ 96,184,233	$ 96,184,233	$ 103,830,812			
B.	Not subject to discretionary withdrawal or no cash values:						
	(1) Term Policies with Cash Value	XXX	XXX	$ 561,509,356	XXX	XXX	
	(2) Accidental Death Benefits	XXX	XXX	$ 9,908,027	XXX	XXX	
	(3) Disability - Active Lives	XXX	XXX	$ 10,970,338	XXX	XXX	
	(4) Disability - Disabled Lives	XXX	XXX	$ 34,095,651	XXX	XXX	
	(5) Miscellaneous Reserves	XXX	XXX	$ 430,753	XXX	XXX	
C.	Total (gross: direct + assumed)	$3,245,521,023	$3,001,440,512	$5,390,175,400	$ 228,231,962	$ 221,490,893	$ 228,231,962
D.	Reinsurance ceded						
E.	Total (net) (C) - (D)	$3,245,521,023	$3,001,440,512	$5,390,175,400	$ 228,231,962	$ 221,490,893	$ 228,231,962

		Amount
F.	Life & Accident & Health Annual Statement:	
	(1) Exhibit 5, Life Insurance Section, Total (net)	$ 4,234,202,691
	(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ 11,034,112
	(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 9,940,204
	(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 38,832,869
	(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 81,199,668
	(6) Subtotal	$ 4,375,209,544
	Separate Accounts Statement	
	(7) Exhibit 3, Line 0199999, column 2	$ 273,585,659
	(8) Exhibit 3, Line 0499999, column 2	
	(9) Exhibit 3, Line 0599999, column 2	
	(10) Subtotal (Lines (7) through (9))	$ 273,585,659
	(11) Combined Total (6) and (10))	$ 4,648,795,203

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ 674	$ 244
(2) Ordinary new business	$ 21,065,504	$ 919,689
(3) Ordinary renewal	$ 135,449,448	$ 138,173,740
(4) Credit Life		
(5) Group Life	$ 4,749,009	$ 4,877,246
(6) Group Annuity		
(7) Totals	$ 161,264,635	$ 143,970,919

NOTES TO FINANCIAL STATEMENTS

NOTE 35 Separate Accounts

A. Separate Account Activity

(1) The Company maintains four distinct Separate Accounts. The American National Separate Account for Retirement Plans represents funds dedicated to support the Company's retirement plans. The American National Variable Universal Life Separate Account represents funds invested for the benefit of variable life policyholders. The American National Variable Annuity and the American National Group Unallocated Annuity Separate Accounts represents funds for variable annuity and group unallocated annuity policyholders, respectively. The assets of all Separate Accounts are carried at their market value. The investment performance of all the Separate Accounts is non-guaranteed.

(2) Identification of the separate account assets that are legally insulated from the general account claims.

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Total Assets Separate Accounts	$ 1,073,890,648	
Total	$ 1,073,890,648	

(3) To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a. 2019	$ 3,233,041
b. 2018	$ 3,406,474
c. 2017	$ 3,451,060
d. 2016	$ 3,410,425
e. 2015	$ 3,786,590

(4) Securities Lending transactions within separate accounts

Not applicable.

B. Separate Accounts

At the end of current period the Company had Separate Accounts as follows:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits as of the end of current period				$ 83,599,512	$ 83,599,512
Reserves as of the end of current period					
(2) For accounts with assets at:					
a. Fair value				$ 1,071,654,771	$ 1,071,654,771
b. Amortized cost					
c. Total reserves				$ 1,071,654,771	$ 1,071,654,771
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment					
2. At book value without market value adjustment and with current surrender charge of 5% or more					
3. At fair value				$ 1,071,654,771	$ 1,071,654,771
4. At book value without market value adjustment and with current surrender charge less than 5%					
5. Subtotal				$ 1,071,654,771	$ 1,071,654,771
b. Not subject to discretionary withdrawal					
c. Total				$ 1,071,654,771	$ 1,071,654,771

*Line 2(c) should equal Line 3(c).

(4) Reserves for Asset Default Risk in Lieu of AVR

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 83,599,512
b. Transfers from Separate Accounts (Page 4, Line 10)	$ 124,805,436
c. Net transfers to or (From) Separate Accounts (a) - (b)	$ (41,205,924)
(2) Reconciling Adjustments:	
General insurance expense charged to Separate Accounts	$ 475,755
Timing Differences	$ 922,777
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (39,807,392)

NOTE 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2019 and December 31, 2018 was $407,367 and $462,570, respectively.

The Company incurred $2,860,698 and paid $2,915,901 of claim adjustment expenses in the current year, of which $1,665,197 of the paid amount was attributable to insured or covered events in prior years. The Company did not increase or decrease the provision for insured events of prior years. The Company does not anticipate having any anticipated salvage or subrogation amounts; consequently no adjustmtent to the current liability was needed.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 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, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Texas

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 904163

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 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

3.2 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

3.3 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

3.4 By what department or departments?
TEXAS DEPARTMENT OF INSURANCE .....

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 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.

5.2 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

6.1 Has the 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]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American National Registered Investment Advisor, Inc.	League City, TX	NO	NO	NO	YES
ANICO Financial Services, Inc.	Galveston, TX	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KMPG LLP, 811 Main St., Suite 4500, Houston, TX 77002

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Liane Latham, FSA, MAAA, One Moody Plaza, Galveston, TX 77550, an Officer of the Company

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ .....

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [X]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [X]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [X]

14.1 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.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [X]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
24.103	Total payable for securities lending reported on the liability page.	$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$ 7,230,300
25.28	On deposit with states	$ 23,372,054
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 50,090,250
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 111,179,847
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $

28. 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 [ ]

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

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

GENERAL INTERROGATORIES

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? ..... Yes [ ] No [X]

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

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

28.05 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 Le Mire	I
Scott Brast	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 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

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	9,910,776,237	10,320,583,576	409,807,339
30.2 Preferred stocks	6,463,044	6,827,044	364,000
30.3 Totals	9,917,239,281	10,327,410,620	410,171,339

30.4 Describe the sources or methods utilized in determining the fair values:
Fair values were obtained using various independent pricing services.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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]

34. 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]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 940,350

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? ..... $ 10,316,160

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Greer, Herz & Adams, LLP	7,858,333

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ .....

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 46,154

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 54,203

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $ 46,154
1.65 Total incurred claims $ 54,203
1.66 Number of covered lives 19

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	8,832,311	12,095,411
2.2	Premium Denominator	1,734,981,646	1,949,886,451
2.3	Premium Ratio (2.1/2.2)	0.005	0.006
2.4	Reserve Numerator	15,391,792	18,989,048
2.5	Reserve Denominator	14,931,875,864	14,558,734,766
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $

3.4 State the authority under which Separate Accounts are maintained:

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 103,005,000

7.2 Total Incurred Claims ..... $

7.3 Number of Covered Lives 471,441

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 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 [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $

9.22 Received ..... $ 35,226,999

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $

10.22 Page 4, Line 1 ..... $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 41,089,099

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 2,886,708,223

12.12 Stock ..... $ 32,750,000

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [X] No [ ]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [X] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	6,797	202	6,595
13.32 Paid claims	4,425,753	2,318,118	2,107,635
13.33 Claim liability and reserve (beginning of year)	41,619,882	27,056,597	14,563,285
13.34 Claim liability and reserve (end of year)	38,474,210	25,619,131	12,855,079
13.35 Incurred claims	1,280,081	880,652	399,429

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		2,651,407
13.44	$250,000 - 999,999		8,469,979
13.45	$1,000,000 or more	6,797	27,353,124

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?

NONE

24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first being balloted upon and being initiated a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year %
    27.12 Subsequent Years %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the amount of outstanding balance of liens that remain a surplus?

NONE

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	40,106,895	37,429,400	34,958,666	32,705,596	31,430,837
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	61,101,507	55,299,088	49,571,591	43,473,414	39,227,507
3.	Credit life (Line 21, Col. 6)	1,962,129	2,273,003	2,478,952	2,615,787	2,568,775
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	4,268,237	4,489,585	4,743,609	4,992,685	5,188,154
5.	Industrial (Line 21, Col. 2)	138,081	145,094	150,301	155,617	161,511
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	107,576,849	99,636,170	91,903,119	83,943,099	78,576,784
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	12,058,056			XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	5,517,266	5,016,393	4,524,676	3,772,106	3,210,084
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	11,900,147	11,225,694	10,868,096	8,808,619	8,584,485
10.	Credit life (Line 2, Col. 6)	1,805,049	2,072,430	2,733,042	2,683,523	2,198,996
11.	Group (Line 2, Col. 9)	13,083	12,476	34,984	73,024	77,422
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	19,235,545	18,326,993	18,160,798	15,337,272	14,070,987
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	54,319	61,703	69,538	79,546	90,435
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	609,450,687	572,392,275	539,314,728	492,004,970	468,086,662
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	809,675,854	1,159,851,994	1,279,415,145	953,454,731	839,249,498
16	Credit life (group and individual) (Line 20.4, Col. 5)	17,767,605	16,285,015	17,336,869	15,679,281	14,114,159
17.1	Group life insurance (Line 20.4, Col. 6)	14,489,306	14,185,990	12,426,829	20,703,545	22,365,626
17.2	Group annuities (Line 20.4, Col. 7)	247,145,722	147,725,195	245,994,556	178,676,582	235,829,575
18.1	A & H-group (Line 20.4, Col. 8)	12,172,586	16,438,612	12,461,956	40,568,562	42,910,116
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	16,472,416	15,073,577	15,542,971	14,210,513	13,641,063
18.3	A & H-other (Line 20.4, Col. 10)	7,753,151	7,872,090	8,239,207	8,471,660	8,884,559
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	1,734,981,646	1,949,886,451	2,130,801,799	1,723,849,390	1,645,171,693
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	20,369,533,167	19,549,176,408	19,176,806,756	17,779,480,350	17,423,627,399
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	16,891,805,681	16,386,368,872	15,883,333,218	14,793,571,449	14,497,692,818
23.	Aggregate life reserves (Page 3, Line 1)	14,815,875,843	14,452,994,994	13,876,841,536	13,002,725,500	12,650,445,293
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	39,625,284	44,522,884	47,084,259	48,215,613	51,269,331
25.	Deposit-type contract funds (Page 3, Line 3)	516,838,379	531,497,276	549,051,440	546,886,461	534,139,069
26.	Asset valuation reserve (Page 3, Line 24.01)	721,038,960	506,212,867	536,389,265	478,494,264	450,560,017
27.	Capital (Page 3, Lines 29 and 30)	30,832,449	30,832,449	30,832,449	30,832,449	30,832,449
28.	Surplus (Page 3, Line 37)	3,446,895,037	3,131,975,087	3,262,641,089	2,955,076,452	2,895,102,132
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	168,255,630	653,706,901	825,036,876	277,713,499	262,837,563
	Risk-Based Capital Analysis					
30.	Total adjusted capital	4,198,766,446	3,717,628,593	3,889,578,976	3,516,558,566	3,427,134,221
31.	Authorized control level risk - based capital	525,911,226	466,268,073	442,356,511	405,268,111	377,581,569
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	49.7	50.8	47.8	51.1	54.9
33.	Stocks (Lines 2.1 and 2.2)	16.5	14.1	14.3	13.4	13.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	23.5	25.0	24.2	24.2	20.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	1.7	1.8	1.7	2.1	2.1
36.	Cash, cash equivalents and short-term investments (Line 5)	2.0	1.5	4.2	1.5	2.1
37.	Contract loans (Line 6)	1.7	1.7	1.7	1.9	2.1
38.	Derivatives (Page 2, Line 7)	1.2	0.8	1.1	0.2	0.7
39.	Other invested assets (Line 8)	3.7	4.4	4.7	5.6	5.1
40.	Receivables for securities (Line 9)	0.0	0.0	0.1	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	3,274,263,394	2,678,147,639	2,690,052,747	2,309,952,564	2,199,233,670
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate	788,938,994	803,243,460	687,325,398	579,959,158	416,251,827
49.	All other affiliated	462,826,683	672,081,372	680,243,680	759,914,885	725,390,796
50.	Total of above Lines 44 to 49	4,526,029,071	4,153,472,471	4,057,621,825	3,649,826,607	3,340,876,293
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	270,428,691	241,907,021	144,855,729	192,180,396	243,849,378
53.	Total admitted assets (Page 2, Line 28, Col. 3)	21,443,423,815	20,467,545,782	20,146,570,925	18,721,092,181	18,342,073,610
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	761,684,805	741,490,843	727,219,402	679,253,818	691,709,984
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	5,750,548	23,779,124	24,676,735	4,115,972	31,928,416
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	664,040,842	(73,339,893)	419,080,644	128,078,606	78,470,153
57.	Total of above Lines 54, 55 and 56	1,431,476,195	691,930,074	1,170,976,781	811,448,396	802,108,553
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	1,773,701,800	1,590,354,612	1,588,594,071	1,565,112,313	1,651,548,064
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	17,512,845	23,317,786	18,936,115	54,465,228	43,349,526
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	191,883,291	167,697,344	200,787,722	143,202,170	152,987,197
61.	Increase in A & H reserves (Line 19, Col. 6)	(1,912,422)	(2,561,375)	(3,425,972)	(3,053,717)	(787,614)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,575,706	854,132	968,005	472,260	1,601,272
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	26.1	24.1	22.7	26.0	25.4
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	9.1	9.5	9.2	9.8	9.9
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	40.0	58.3	36.5	84.0	67.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	4.2	3.2	3.9	1.8	2.7
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	64.8	54.2	70.8	42.5	55.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	16,078,866	17,765,502	18,065,475	27,547,749	26,531,487
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	19,437,543	16,530,109	24,236,967	23,660,265	23,252,165
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	13,202,241	13,900,025	13,244,019	14,395,580	14,348,489
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	13,319,583	14,022,832	14,557,292	13,429,745	14,495,569
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	1,760,115	3,321,819	642,854	1,705,993	2,653,177
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(35,565,798)	(63,296,540)	(17,740,010)	(64,781,313)	(31,419,026)
74.	Ordinary - individual annuities (Page 6, Col. 4)	(18,433,982)	19,003,120	(6,010,629)	873,249	20,224,675
75.	Ordinary-supplementary contracts	XXX	(988,323)	(44,307)	2,343,739	(1,101,423)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	(149,872)	(698,418)	(168,646)	166,596	2,091,355
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	6,183,579	11,783,433	4,174,090	17,165,642	20,657,887
78.	Group annuities (Page 6, Col. 5)	11,158,987	40,870,441	13,097,762	67,762,628	67,048,346
79.	A & H-group (Page 6.5, Col. 3)		3,554,619	757,151	(7,723,930)	(2,972,163)
80.	A & H-credit (Page 6.5, Col. 10)	1,507,333	3,442,599	516,484	4,111,021	1,273,470
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	1,989,464	423,674	(30,550)	(503,585)	(1,011,873)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	3,881,436	1,170,820	225,612	23,293,052	9,216,644
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(27,668,738)	18,587,244	(4,580,189)	44,413,092	86,661,070

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE American National Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2019

NAIC Group Code 0408 — NAIC Company Code 60739

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	663,527,723	23,596,218	26,540,036	53,818	713,717,795
2. Annuity considerations	809,675,854		247,145,722		1,056,821,576
3. Deposit-type contract funds	59,474,962	XXX	42,803,292	XXX	102,278,254
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,532,678,539	23,596,218	316,489,050	53,818	1,872,817,625
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	200,886		24,965		225,851
6.2 Applied to pay renewal premiums	42,743		35,310		78,053
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	745,680		51,307		796,987
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	989,309		111,582		1,100,891
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	989,309		111,582		1,100,891
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	327,667,062	8,582,926	30,141,431	4,778,263	371,169,682
10. Matured endowments	2,212,574			601,300	2,813,874
11. Annuity benefits	309,100,484		119,283,127		428,383,611
12. Surrender values and withdrawals for life contracts	711,788,437		419,032,557	611,095	1,131,432,089
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	53,166		4,191		57,357
15. Totals	1,350,821,723	8,582,926	568,461,306	5,990,658	1,933,856,613
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	5,022	47,392,379	97	1,520,628	25	2,342,635	7,886	2,892,293	13,030	54,147,935
17. Incurred during current year	19,938	351,743,503	1,644	8,163,675	356	30,258,036	4,261	3,516,504	26,199	393,681,718
Settled during current year:										
18.1 By payment in full	20,449	329,578,038	1,645	8,582,926	364	30,141,431	9,710	5,379,563	32,168	373,681,958
18.2 By payment on compromised claims	133	301,598							133	301,598
18.3 Totals paid	20,582	329,879,636	1,645	8,582,926	364	30,141,431	9,710	5,379,563	32,301	373,983,556
18.4 Reduction by compromise		13,466,583								13,466,583
18.5 Amount rejected	5	3,625,000			4	774,814			9	4,399,814
18.6 Total settlements	20,587	346,971,219	1,645	8,582,926	368	30,916,245	9,710	5,379,563	32,310	391,849,953
19. Unpaid Dec. 31, current year (16+17-18.6)	4,373	52,164,663	96	1,101,377	13	1,684,426	2,437	1,029,234	6,919	55,979,700
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,353,386	91,145,129,601	438,043	(a) 2,273,003,384	33,646	4,489,584,927	287,510	145,093,594	2,112,585	98,052,811,506
21. Issued during year	110,205	17,417,413,452	279,916	1,805,049,350	184	13,082,720			390,305	19,235,545,522
22. Other changes to in force (Net)	(114,539)	(9,021,485,973)	(353,926)	(2,115,923,635)	(1,451)	(234,430,979)	(18,375)	(7,013,001)	(488,291)	(11,378,853,588)
23. In force December 31 of current year	1,349,052	99,541,057,080	364,033	(a) 1,962,129,099	32,379	4,268,236,668	269,135	138,080,593	2,014,599	105,909,503,440

(a) Includes Individual Credit Life Insurance prior year $ 1,361,013,021 , current year $ 1,198,034,977

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 718,468,623 , current year $ 580,876,697

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 194,477,374 , current year $ 185,075,983

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	5,171,114	5,102,363		4,356,778	1,070,320
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)	22,431,015	23,968,437		5,455,957	4,274,562
24.3 Collectively renewable policies/certificates (b)	1,192	1,509			(988)
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	244,034	246,646		639,708	706,569
25.2 Guaranteed renewable (b)	6,834,945	6,833,234		4,384,096	3,675,610
25.3 Non-renewable for stated reasons only (b)	719,046	716,184		846,280	848,886
25.4 Other accident only					
25.5 All other (b)	42,930	42,873		87,039	(11,257)
25.6 Totals (sum of Lines 25.1 to 25.5)	7,840,955	7,838,937		5,957,123	5,219,808
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	35,444,276	36,911,246		15,769,858	10,563,702

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 40 and number of persons insured under indemnity only products 15 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	287,510	145,094	1,359,218	92,728,488	438,042	2,273,003	22	33,646	4,489,585	99,636,170
2.	Issued during year			110,205	17,417,413	279,916	1,805,049		184	13,083	19,235,545
3.	Reinsurance assumed			410	248,169						248,169
4.	Revived during year	173	66	5,328	993,924			1	244	36,847	1,030,837
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5	173	66	115,943	18,659,506	279,916	1,805,049	1	428	49,930	20,514,551
7.	Additions by dividends during year	XXX		XXX	6,690	XXX		XXX	XXX	163	6,853
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)	287,683	145,160	1,475,161	111,394,684	717,958	4,078,052	23	34,074	4,539,678	120,157,574
	Deductions during year:										
10.	Death	11,977	4,850	20,605	346,783	1,645	8,583	XXX	168	33,584	393,800
11.	Maturity	4,434	980	954	2,946			XXX	2	306	4,232
12.	Disability							XXX			
13.	Expiry	675	412	13,964	192,008				28	1,051	193,471
14.	Surrender	1,462	837	28,417	2,636,607				645	116,494	2,753,938
15.	Lapse			48,930	6,215,011				852	120,006	6,335,017
16.	Conversion			7,548	768,890			XXX	XXX	XXX	768,890
17.	Decreased (net)			21	24,037	352,281	2,107,340				2,131,377
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)	18,548	7,079	120,439	10,186,282	353,926	2,115,923		1,695	271,441	12,580,725
21.	In force end of year (b) (Line 9 minus Line 20)	269,135	138,081	1,354,722	101,208,402	364,032	1,962,129	23	32,379	4,268,237	107,576,849
22.	Reinsurance ceded end of year	XXX		XXX	21,138,841	XXX	1,084,760	XXX	XXX	3,230,449	25,454,050
23.	Line 21 minus Line 22	XXX	138,081	XXX	80,069,561	XXX	(a) 877,369	XXX	XXX	1,037,788	82,122,799
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ 561,358 ; Individual $ 316,011

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount $

Additional accidental death benefits included in life certificates were in amount $, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	80,322
25.	Other paid-up insurance	265,428	136,038	354,523	2,019,244
26.	Debit ordinary insurance	XXX	XXX	656,505	8,534,623

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			203	4,174
28.	Term policies - other	38,538	11,338,719	201,557	56,229,196
29.	Other term insurance - decreasing	XXX		XXX	10,528
30.	Other term insurance	XXX	561,428	XXX	3,684,593
31.	Totals (Lines 27 to 30)	38,538	11,900,147	201,760	59,928,491
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	5
33.	Totals, extended term insurance	XXX	XXX	128,374	1,173,011
34.	Totals, whole life and endowment	71,667	5,517,266	1,024,588	40,106,895
35.	Totals (Lines 31 to 34)	110,205	17,417,413	1,354,722	101,208,402

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial			138,081	
37.	Ordinary	17,166,150	251,263	99,745,654	1,462,748
38.	Credit Life (Group and Individual)	1,805,049		1,962,129	
39.	Group	13,083		4,194,601	73,635
40.	Totals (Lines 36 to 39)	18,984,282	251,263	106,040,465	1,536,383

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	601,683	XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			21,909	3,233,880

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	5,349,581

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount in force

47.2 Actual insurance in force or appropriate multiple of insurance on parent assuming 2.5 children for ordinary policies and 3.5 children for industrial policies

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium			12,359	232,394			2,961	212,421
49.	Disability Income								
50.	Extended Benefits			XXX	XXX			4,625	479,727
51.	Other								
52.	Total		(a)	12,359	(a) 232,394		(a)	7,586	(a) 692,148

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	131	119	1	3
2.	Issued during year		15		2
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	131	134	1	5
	Deductions during year:				
6.	Decreased (net)	19	17		2
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	19	17		2
9.	In force end of year	112	117	1	3
10.	Amount on deposit		(a) 3,988,593		(a)
11.	Income now payable	112	30	1	3
12.	Amount of income payable	(a) 105,062	(a) 414,328	(a) 380	(a) 124,657

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	14,267	91,113	1,087	36,228
2.	Issued during year	1,420	6,050	67	1,698
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	15,687	97,163	1,154	37,926
	Deductions during year:				
6.	Decreased (net)	1,276	7,432	73	4,237
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1,276	7,432	73	4,237
9.	In force end of year	14,411	89,731	1,081	33,689
	Income now payable:				
10.	Amount of income payable	(a) 183,806,334	XXX	XXX	(a) 7,801,286
	Deferred fully paid:				
11.	Account balance	XXX	(a) 6,716,020,763	XXX	(a) 2,114,979,835
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 4,819,597	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	114,250	133,623,943	242,886	24,221,547	34,746	7,242,844
2.	Issued during year	3,419	5,296,796	155,539	28,256,668	3,312	803,594
3.	Reinsurance assumed	84,229	102,329,922				
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	201,898	XXX	398,425	XXX	38,058	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	114,098	XXX	240,894	XXX	1,775	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	114,098	XXX	240,894	XXX	1,775	XXX
10.	In force end of year	87,800	(a) 98,472,844	157,531	(a) 22,565,282	36,283	(a) 8,112,389

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	419	9,217
2.	Issued during year	144	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	563	9,217
	Deductions During Year:		
6.	Decreased (net)	65	165
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	65	165
9.	In force end of year	498	9,052
10.	Amount of account balance	(a) 213,674,645	(a) 11,413,874

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	4,506,089
2.	Current year's realized pre-tax capital gains/(losses) of $ (1,146,686) transferred into the reserve net of taxes of $ (240,804)	(905,882)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	3,600,207
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	2,255,545
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,344,662

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	2,220,471	35,074		2,255,545
2.	2020	1,212,873	(128,998)		1,083,875
3.	2021	399,296	(123,549)		275,747
4.	2022	304,118	(98,401)		205,717
5.	2023	184,157	(131,159)		52,998
6.	2024	62,588	(136,463)		(73,875)
7.	2025	46,320	(133,394)		(87,074)
8.	2026	29,510	(122,493)		(92,983)
9.	2027	17,634	(48,061)		(30,427)
10.	2028	5,444	(2,134)		3,310
11.	2029	(6,562)	(1,410)		(7,972)
12.	2030	(13,653)	(587)		(14,240)
13.	2031	(13,535)	330		(13,205)
14.	2032	(16,137)	1,356		(14,781)
15.	2033	(21,032)	2,447		(18,585)
16.	2034	(23,110)	3,670		(19,440)
17.	2035	(22,092)	5,021		(17,071)
18.	2036	(21,402)	6,398		(15,004)
19.	2037	(18,421)	(3,641)		(22,062)
20.	2038	(12,986)	(6,002)		(18,988)
21.	2039	5,427	(5,527)		(100)
22.	2040	5,564	(4,928)		636
23.	2041	5,678	(4,245)		1,433
24.	2042	5,778	(3,552)		2,226
25.	2043	5,880	(2,777)		3,103
26.	2044	6,000	(1,913)		4,087
27.	2045	6,089	(903)		5,186
28.	2046	6,196	(40)		6,156
29.	2047	6,305			6,305
30.	2048	139,690			139,690
31.	2049 and Later				
32.	Total (Lines 1 to 31)	4,506,088	(905,881)		3,600,207

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	62,281,943	66,530,818	128,812,761	275,981,846	101,418,259	377,400,105	506,212,867
2. Realized capital gains/(losses) net of taxes - General Account	19,513,384	(3,622,386)	15,890,998		(3,543,670)	(3,543,670)	12,347,328
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	81,816,858		81,816,858	584,720,423	(16,033,221)	568,687,202	650,504,060
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	21,678,267	21,242,963	42,921,229		9,962,750	9,962,750	52,883,979
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	185,290,452	84,151,395	269,441,847	860,702,269	91,804,118	952,506,387	1,221,948,234
9. Maximum reserve	97,806,623	82,153,883	179,960,506	430,772,860	110,305,594	541,078,454	721,038,960
10. Reserve objective	58,583,702	63,431,157	122,014,859	430,746,831	100,327,773	531,074,604	653,089,462
11. 20% of (Line 10 - Line 8)	(25,341,350)	(4,144,048)	(29,485,398)	(85,991,088)	1,704,731	(84,286,357)	(113,771,754)
12. Balance before transfers (Lines 8 + 11)	159,949,102	80,007,347	239,956,449	774,711,181	93,508,849	868,220,031	1,108,176,480
13. Transfers	(2,146,535)	2,146,535		(16,796,745)	16,796,745		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(59,995,944)		(59,995,944)	(327,141,576)		(327,141,576)	(387,137,520)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	97,806,623	82,153,882	179,960,505	430,772,860	110,305,594	541,078,455	721,038,960

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	93,515,869	XXX	XXX	93,515,869	0.0000		0.0000		0.0000	
2.	1	Highest Quality	4,084,954,428	XXX	XXX	4,084,954,428	0.0005	2,042,477	0.0016	6,535,927	0.0033	13,480,350
3.	2	High Quality	5,344,504,941	XXX	XXX	5,344,504,941	0.0021	11,223,460	0.0064	34,204,832	0.0106	56,651,752
4.	3	Medium Quality	289,524,785	XXX	XXX	289,524,785	0.0099	2,866,295	0.0263	7,614,502	0.0376	10,886,132
5.	4	Low Quality	18,410,984	XXX	XXX	18,410,984	0.0245	451,069	0.0572	1,053,108	0.0817	1,504,177
6.	5	Lower Quality	79,806,891	XXX	XXX	79,806,891	0.0630	5,027,834	0.1128	9,002,217	0.1880	15,003,696
7.	6	In or Near Default	48,339	XXX	XXX	48,339	0.0000		0.2370	11,456	0.2370	11,456
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	9,910,766,237	XXX	XXX	9,910,766,237	XXX	21,611,136	XXX	58,422,042	XXX	97,537,563
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	4,000,000	XXX	XXX	4,000,000	0.0021	8,400	0.0064	25,600	0.0106	42,400
12.	3	Medium Quality	2,000,000	XXX	XXX	2,000,000	0.0099	19,800	0.0263	52,600	0.0376	75,200
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	463,044	XXX	XXX	463,044	0.0630	29,172	0.1128	52,231	0.1880	87,052
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	6,463,044	XXX	XXX	6,463,044	XXX	57,372	XXX	130,431	XXX	204,652
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	17,617,833	XXX	XXX	17,617,833	0.0005	8,809	0.0016	28,189	0.0033	58,139
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	17,617,833	XXX	XXX	17,617,833	XXX	8,809	XXX	28,189	XXX	58,139
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	1,899,627	XXX	XXX	1,899,627	0.0005	950	0.0016	3,039	0.0033	6,269
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	1,899,627	XXX	XXX	1,899,627	XXX	950	XXX	3,039	XXX	6,269
34.		Total (Lines 9 + 17 + 25 + 33)	9,936,746,741	XXX	XXX	9,936,746,741	XXX	21,678,267	XXX	58,583,702	XXX	97,806,623

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,264,683,103		XXX	1,264,683,103	0.0011	1,391,151	0.0057	7,208,694	0.0074	9,358,655
44.		Commercial Mortgages - All Other - CM2 - High Quality	2,002,657,009		XXX	2,002,657,009	0.0040	8,010,628	0.0114	22,830,290	0.0149	29,839,589
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,139,554,885		XXX	1,139,554,885	0.0069	7,862,929	0.0200	22,791,098	0.0257	29,286,561
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	238,032,764		XXX	238,032,764	0.0120	2,856,393	0.0343	8,164,524	0.0428	10,187,802
47.		Commercial Mortgages - All Other - CM5 - Low Quality	26,300,332		XXX	26,300,332	0.0183	481,296	0.0486	1,278,196	0.0628	1,651,661
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	13,345,111		XXX	13,345,111	0.0480	640,565	0.0868	1,158,356	0.1371	1,829,615
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,684,573,204		XXX	4,684,573,204	XXX	21,242,963	XXX	63,431,157	XXX	82,153,883
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,684,573,204		XXX	4,684,573,204	XXX	21,242,963	XXX	63,431,157	XXX	82,153,883

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	2,174,263	XXX	XXX	2,174,263	0.0000		0.1300 (a)	282,654	0.1300 (a)	282,654
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	7,230,300	XXX	XXX	7,230,300	0.0000		0.0061	44,105	0.0097	70,134
4.		Affiliated - Life with AVR	648,028,848	XXX	XXX	648,028,848	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	2,170,318,806	XXX	XXX	2,170,318,806	0.0000		0.1580	342,910,371	0.1580	342,910,371
16.		Affiliated - All Other	449,921,338	XXX	XXX	449,921,338	0.0000		0.1945	87,509,700	0.1945	87,509,700
17.		Total Common Stock (Sum of Lines 1 through 16)	3,277,673,555			3,277,673,555	XXX		XXX	430,746,831	XXX	430,772,860
		REAL ESTATE										
18.		Home Office Property (General Account only)	27,796,395			27,796,395	0.0000		0.0912	2,535,031	0.0912	2,535,031
19.		Investment Properties	282,932,733			282,932,733	0.0000		0.0912	25,803,465	0.0912	25,803,465
20.		Properties Acquired in Satisfaction of Debt	34,560,462			34,560,462	0.0000		0.1337	4,620,734	0.1337	4,620,734
21.		Total Real Estate (Sum of Lines 18 through 20)	345,289,590			345,289,590	XXX		XXX	32,959,230	XXX	32,959,230
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality	400,000,000	XXX	XXX	400,000,000	0.0245	9,800,000	0.0572	22,880,000	0.0817	32,680,000
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	400,000,000	XXX	XXX	400,000,000	XXX	9,800,000	XXX	22,880,000	XXX	32,680,000

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality	3,189,600		XXX	3,189,600	0.0040	12,758	0.0114	36,361	0.0149	47,525
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	3,189,600		XXX	3,189,600	XXX	12,758	XXX	36,361	XXX	47,525
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	3,189,600		XXX	3,189,600	XXX	12,758	XXX	36,361	XXX	47,525

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	59,637,084			59,637,084	0.0000		0.0912	5,438,902	0.0912	5,438,902
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	59,637,084			59,637,084	XXX		XXX	5,438,902	XXX	5,438,902
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	23,808,191			23,808,191	0.0063	149,992	0.0120	285,698	0.0190	452,356
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	23,808,191			23,808,191	XXX	149,992	XXX	285,698	XXX	452,356
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	245,111,273	XXX		245,111,273	0.0000		0.1580	38,727,581	0.1580	38,727,581
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	245,111,273	XXX		245,111,273	XXX		XXX	38,727,581	XXX	38,727,581
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	731,746,148			731,746,148	XXX	9,962,750	XXX	67,368,543	XXX	77,346,364

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
E0065747	CA33015	AL	2019	112,000	1,249		MISREPRESENTATION
15054815	CA07820	AZ	2018	150,000	588		SUICIDE
E0020053	CA15729	CA	2019	150,000	413		MISREPRESENTATION
E0033471	CA22537	CA	2019	50,000	406		MISREPRESENTATION
E0048417	CA14623	CA	2018	250,000	513		MISREPRESENTATION
UE008961	CA15992	CA	2019	100,000	4,536		MISREPRESENTATION
UE024614	CA19004	CA	2019	255,000	4,353		MISREPRESENTATION
UE040431	CA23157	CA	2019	50,000	765		MISREPRESENTATION
UE045282	CA22363	CA	2019	250,606	2,800		MISREPRESENTATION
UE055598	CA34063	CA	2019	30,000	306		MISREPRESENTATION
E0007004	CA15295	CO	2018	100,000	919		MISREPRESENTATION
15065877	CA25394	CT	2019	300,000	500		MISREPRESENTATION
E0005652	CA10609	FL	2018	250,000	834		MISREPRESENTATION
E0060423	CA38011	FL	2019	50,000	424		MISREPRESENTATION
UE034106	CA14035	FL	2018	50,000	528		MISREPRESENTATION
UE035232	CA18014	FL	2019	100,000	1,336		MISREPRESENTATION
UE044300	CA25133	FL	2019	75,000	561		MISREPRESENTATION
D4176927	C904157	GA	2014	125,000	715		MISREPRESENTATION
D4328231	CA12112	GA	2018	100,000	713		MISREPRESENTATION
E0043747	CA26843	GA	2019	500,000	1,341		MISREPRESENTATION
UE009258	CA23015	GA	2019	50,000	1,323		MISREPRESENTATION
E0045324	CA30207	HI	2019	200,000	1,296		MISREPRESENTATION
D4324321	C986323	IL	2017	50,000	886		SUICIDE
E0010353	CA17034	IL	2019	200,000	3,496		MISREPRESENTATION
UE022986	CA14740	IL	2018	128,431	1,000		MISREPRESENTATION
D0196148	CA10576	IN	2018	100,000	1,615		MISREPRESENTATION
41029635	CA21271	IN	2019	50,000	846		MISREPRESENTATION
IP088466	CA07902	LA	2018	150,000	499		MISREPRESENTATION
UE017244	CA12837	MN	2018	250,000	1,523		MISREPRESENTATION
UE051162	CA19371	MN	2019	121,334	188		MISREPRESENTATION
D4172472	CA18288	MS	2019	100,000	404		MISREPRESENTATION
15061103	CA18854	MS	2019	24,999	1,508		MISREPRESENTATION
U0673147	CA32611	NE	2019	30,000	1,117		MISREPRESENTATION
U0967253	CA26404	NV	2019	25,000	613		MISREPRESENTATION
E0025250	CA35347	NJ	2019	350,000	1,151		MISREPRESENTATION
15063381	CA08469	NJ	2018	4,500,000	608		MISREPRESENTATION
E0044086	CA14548	NC	2018	240,000	302		MISREPRESENTATION
E0020705	CA03568	OH	2018	100,000	1,983		MISREPRESENTATION
U0961075	CA05793	OH	2018	50,000	3,110		MISREPRESENTATION
E0024929	CA18269	OR	2019	400,000	226		SUICIDE
IP080471	CA02949	OR	2018	125,000	1,299		SUICIDE
E0004246	CA10422	SC	2018	200,000	1,224		MISREPRESENTATION
IP089451	CA19319	TN	2019	50,000	1,301		SUICIDE
E0010104	CA18529	TX	2019	100,000	1,720		MISREPRESENTATION
E0037687	CA34912	TX	2019	100,000	1,232		MISREPRESENTATION
UE043223	CA29013	TX	2019	25,135	403		MISREPRESENTATION
U0674366	CA12794	TX	2018	50,000	313		SUICIDE
16656131	CA07196	TX	2018	20,000	496		MISREPRESENTATION
U0973003	CA19959	WI	2019	32,384	147		MISREPRESENTATION
16737946	CA15279	AZ	2018	95,007	94		MISREPRESENTATION
U1035346	CA12009	CA	2018	25,000	484		SUICIDE
16656378	CA16235	CA	2019	144,000	1,986		MISREPRESENTATION
16656379	CA16235	CA	2019	144,000	1,490		MISREPRESENTATION
16684683	CA15353	CA	2018	25,000	211		MISREPRESENTATION
16699785	CA28493	CA	2019	10,000	1,049		MISREPRESENTATION
16729146	CA26453	FL	2019	100,000	376		MISREPRESENTATION
16730651	CA19366	MN	2019	35,000	130		MISREPRESENTATION
16634186	CA14491	NM	2018	100,000	1,254		MISREPRESENTATION
16732194	CA26956	NM	2019	15,670	555		MISREPRESENTATION
U1031337	CA27879	NC	2019	35,000	649		MISREPRESENTATION
U1039250	CA27879	NC	2019	50,000	419		MISREPRESENTATION
U1036125	CA22188	TX	2019	25,000	407		MISREPRESENTATION
12973232	CA04547	TX	2018	15,882	10,348		MISREPRESENTATION
16604790	C991036	TX	2017	5,000	560		MISREPRESENTATION
16628042	CA12191	TX	2018	10,000	1,004		MISREPRESENTATION
16655984	CA14485	TX	2018	10,000	1,031		MISREPRESENTATION
16659582	CA24437	TX	2019	33,658	543		MISREPRESENTATION
16677278	CA13408	TX	2018	10,000	548		MISREPRESENTATION
16686454	CA00630	TX	2018	10,000	451		MISREPRESENTATION
16698532	CA08810	TX	2018	5,000	149		MISREPRESENTATION
16711966	CA16610	TX	2019	10,165	307		MISREPRESENTATION
16716058	CA25422	TX	2019	25,000	864		MISREPRESENTATION
16722320	CA07196	TX	2018	20,000	453		MISREPRESENTATION
16722611	CA20913	TX	2019	10,000	638		MISREPRESENTATION
16723017	CA19960	TX	2019	25,000	438		MISREPRESENTATION
16723132	CA25665	TX	2019	185,000	6,973		MISREPRESENTATION
16724531	CA25180	TX	2019	18,794	600		MISREPRESENTATION
16727705	CA10755	TX	2018	7,829	616		MISREPRESENTATION
16740348	CA14255	TX	2018	25,000	1,577		MISREPRESENTATION
16744204	CA19699	TX	2019	27,000	66		MISREPRESENTATION
16428173	CA27358	CA	2019	11,801	386		MISREPRESENTATION
16650319	CA16129	CA	2019	20,001	1,121		MISREPRESENTATION
16651802	CA17076	CA	2019	20,000	1,089		MISREPRESENTATION
16662002	CA04802	CA	2018	25,000	893		MISREPRESENTATION
16672198	CA26813	CA	2019	20,000	890		MISREPRESENTATION
16686339	CA16189	CA	2019	15,500	261		MISREPRESENTATION
16701155	CA15447	CA	2018	25,000	286		MISREPRESENTATION
16614333	C991819	FL	2018	25,000	487		MISREPRESENTATION
16636070	CA13567	FL	2018	20,000	1,186		MISREPRESENTATION

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
16704384	CA07487	FL	2018	35,000	78		MISREPRESENTATION
16752729	CA25787	FL	2019	15,000	373		MISREPRESENTATION
16672394	CA11975	GA	2018	20,673	240		MISREPRESENTATION
16686653	CA11462	GA	2018	38,056	182		MISREPRESENTATION
16621918	CA15335	IL	2018	9,152	600		MISREPRESENTATION
16650105	CA22933	IL	2019	20,000	768		MISREPRESENTATION
16652173	CA16690	IL	2019	25,000	430		MISREPRESENTATION
16736775	CA22933	IL	2019	10,002	145		MISREPRESENTATION
16635630	C991680	LA	2017	10,000	89		MISREPRESENTATION
16607403	CA09514	MI	2018	25,000	606		MISREPRESENTATION
16670983	CA02116	MN	2018	25,000	260		MISREPRESENTATION
16686780	CA12351	MN	2018	25,000	99		MISREPRESENTATION
16733991	CA23492	MS	2019	45,000	257		MISREPRESENTATION
16599409	C998134	NM	2018	25,000	675		MISREPRESENTATION
16681922	CA00226	NM	2018	15,000	88		MISREPRESENTATION
16657617	CA07855	NC	2018	50,000	498		MISREPRESENTATION
16670516	CA07855	NC	2018	20,000	212		MISREPRESENTATION
16694707	CA08331	NC	2018	25,000	135		MISREPRESENTATION
16717642	CA21147	NC	2018	25,000	79		MISREPRESENTATION
16722860	CA20717	NC	2018	20,000	88		MISREPRESENTATION
16635803	C991716	OK	2017	20,000	91		MISREPRESENTATION
16679264	CA05554	OK	2018	10,000	328		MISREPRESENTATION
16591409	CA10465	TX	2018	41,800	21,866		MISREPRESENTATION
16600396	C990712	TX	2017	15,000	814		MISREPRESENTATION
16621560	C995283	TX	2018	10,000	473		MISREPRESENTATION
16621783	CA14886	TX	2018	26,683	238		MISREPRESENTATION
16634472	CA10248	TX	2018	20,010	329		MISREPRESENTATION
16640753	C987275	TX	2017	20,002	410		MISREPRESENTATION
16653849	CA28114	TX	2019	25,000	984		MISREPRESENTATION
16654130	C988411	TX	2017	25,000	75		SUICIDE
16667303	CA14612	TX	2018	10,000	584		MISREPRESENTATION
16671035	CA24633	TX	2019	20,002	1,082		MISREPRESENTATION
16684748	CA13358	TX	2018	15,000	124		MISREPRESENTATION
16687178	CA18636	TX	2019	25,000	2,464		MISREPRESENTATION
16699999	CA23482	TX	2019	10,000	228		MISREPRESENTATION
16700867	CA06558	TX	2018	20,000	125		MISREPRESENTATION
16717791	CA29724	TX	2019	7,605	382		MISREPRESENTATION
16719720	CA23493	TX	2019	25,000	215		MISREPRESENTATION
16727011	CA09470	TX	2018	10,000	21		MISREPRESENTATION
16742167	CA21440	TX	2019	10,000	130		MISREPRESENTATION
D0186265	C989505	ME	2017	100,000	62,320		MISREPRESENTATION
E0025158	C991586	NV	2017	250,000	55,415		MISREPRESENTATION
15047280	C976819	TX	2017	250,000	40,000		MISREPRESENTATION
16738140	CA15410	TX	2018	10,000	8,500		MISREPRESENTATION
0199999. Death Claims - Ordinary				13,768,181	301,598		XXX
15525623943	AA25608	IA	2019	44,132			SUICIDE
4101000545	AA26136	LA	2019	1,000			NAMED EXCLUSION
1800718-100	AA26424	TX	2019	35			EXCEEDS MAX AGE
538978-153	AA26779	MA	2019	6,789			EXCEEDS MAX AGE
8586074-100	AB26970	TX	2019	10,481			SUICIDE
0000224942	AB27173	SD	2019	14,913			SUICIDE
00AA796980	A023343	TX	2018	25,171			NO COVERAGE
0AA1230368	A024572	TX	2018	29,249			MISREPRESENTATION
00AA533252	A024632	MN	2018	23,228			MISREPRESENTATION
18485-0102	A024698	GU	2018	7,556			MISREPRESENTATION
AA11679322	A024773	TX	2018	75,140			MISREPRESENTATION
6000020696	A024804	ND	2018	7,400			MISREPRESENTATION
0AA1231921	A024886	TX	2018	55,241			MISREPRESENTATION
0AA1231923	A025065	TX	2018	61,747			MISREPRESENTATION
00HF206150	A025069	MD	2018	66,385			MISREPRESENTATION
52830-0001	A025140	GU	2018	9,130			MISREPRESENTATION
0500000468	A025260	TX	2018	42,624			MISREPRESENTATION
11991-0002	A025273	GU	2019	30,435			MISREPRESENTATION
0AA1299003	A025284	GU	2019	11,747			MISREPRESENTATION
1251661219	A025303	SC	2019	469			SUICIDE
00DZ334861	A025339	MD	2019	19,209			MISREPRESENTATION
1968758319	A025344	GA	2019	1,089			POLICY EXPIRED
0004601425	A025352	MT	2019	6,304			MISREPRESENTATION
500007294.3	A025381	TX	2019	10,999			NO COVERAGE
0298076-01	A025398	TN	2019	4,235			MISREPRESENTATION
0AA1333342	A025459	TX	2019	37,123			MISREPRESENTATION
0762244907	A025524	SC	2019	708			NO COVERAGE
MP200188157	A025577	MP	2019	7,061			MISREPRESENTATION
1460134690	A025625	GA	2019	536			POLICY EXPIRED
0AA1402562	A025662	GU	2019	19,089			MISREPRESENTATION
00JH584129	A025705	MD	2019	17,164			MISREPRESENTATION
0243714262	A025753	SC	2019	612			SUICIDE
009G132291	A025864	ND	2019	14,245			EXCEEDS MAX AGE
0894457166	A025880	SC	2019	732			SUICIDE
00AA414265	A025897	GA	2019	32,974			MISREPRESENTATION
0000027459	A025925	LA	2019	984			SUICIDE
GU200242198	A025969	GU	2019	4,082			MISREPRESENTATION
0000054308	A025971	IL	2019	17,478			MISREPRESENTATION
0454855407	A025978	SC	2019	385			NOT NAMED INSURED
0108513658	A026000	SC	2019	1,088			SUICIDE
1201147332	A026011	SC	2019	798			SUICIDE
00014794-1	A026023	TX	2019	5,324			MISREPRESENTATION
01530522-4	A026038	TN	2019	4,971			PRE-EXISTING
GU200154912	A026050	GU	2019	3,399			EXCEEDS MAX AGE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0AA1346483	A026051	MN	2019	3,441			PRE-EXISTING
0000GU0326	A026090	GU	2019	6,723			MISREPRESENTATION
0AA1258749	A026092	MP	2019	1,247			SUICIDE
3416300012	A026103	LA	2019	4,979			MISREPRESENTATION
0442248-144	A026164	TX	2019	26,250			MISREPRESENTATION
1331781139	A026199	GA	2019	1,120			NO COVERAGE
207260-0002	A026229	GU	2019	46,154			MISREPRESENTATION
0046976-01	A026232	TX	2019	10,207			MISREPRESENTATION
25508-0002	A026240	GU	2019	7,077			MISREPRESENTATION
TXF0000588	A026313	TX	2019	26,367			MISREPRESENTATION
00213465-7	A026365	TN	2019	5,862			PRE-EXISTING
1800718-02	A026424	TX	2019	1,102			EXCEEDS MAX AGE
MP200264340	A026476	MP	2019	6,862			MISREPRESENTATION
8597016-101	A026586	TX	2019	37,191			SUICIDE
00037985-2	A026629	TX	2019	4,646			NO COVERAGE
1171956345	A026643	SC	2019	1,026			SUICIDE
00169820-6	A026713	TN	2019	5,147			PRE-EXISTING
00JG407790	A026736	TX	2019	66,096			MISREPRESENTATION
0000000009	A026752	SD	2019	6,987			MISREPRESENTATION
0000190766	A026764	GA	2019	14,499			NOT NAMED INSURED
538978-151	A026779	MA	2019	7,059			EXCEEDS MAX AGE
00014124-1	A026806	TX	2019	8,750			NO COVERAGE
20001012-46	A026985	TX	2019	1,163			PRE-EXISTING
6000020199	A027231	ND	2019	28,430			NAMED EXCLUSION
0M50687084	BA26811	KS	2019	1,164			NO COVERAGE
0000161890L	BA27368	MO	2018	14,087			MISREPRESENTATION
0000161890	B027368	MO	2018	8,800			MISREPRESENTATION
0040205748	B027378	IA	2019	2,498			MISREPRESENTATION
0AA1337244	B027384	TX	2019	50,658			MISREPRESENTATION
0000160819	B027403	MO	2019	10,278			MISREPRESENTATION
0000073089	B027409	KS	2019	42,200			SUICIDE
0008031905	B027412	IA	2019	1,706			MISREPRESENTATION
0000047198	B027431	KY	2019	3,455			MISREPRESENTATION
0030306367	B027443	IL	2019	2,002			MISREPRESENTATION
0000047518	B027459	KY	2019	16,800			MISREPRESENTATION
000VANDYKE	B027465	MO	2019	14,537			MISREPRESENTATION
0003123314	B027467	OK	2019	5,217			NO COVERAGE
0000182402	B027516	KY	2019	1,963			MISREPRESENTATION
0010255907	B027534	OK	2019	4,807			POLICY EXPIRED
0001439719	B027536	NM	2019	14,749			MISREPRESENTATION
0000127574	B027549	KY	2019	497			SUICIDE
0000015622	B027552	KY	2019	2,037			MISREPRESENTATION
RRJS145666	B027591	TX	2019	49,998			MISREPRESENTATION
0060307057	B027603	IA	2019	1,080			MISREPRESENTATION
0000074360	G034295	KY	2018	2,694			MISREPRESENTATION
0000050137	G034626	LA	2019	14,464			PRE-EXISTING
0AA1377560	G035031	NM	2019	1,200			SUICIDE
0383955221	G035047	MS	2019	2,316			MISREPRESENTATION
0000A23322	G035361	NM	2019	6,237			SUICIDE
000A11280	G035833	ID	2019	4,008			EXCEEDS MAX AGE
1800002073	G035903	SC	2019	1,407			SUICIDE
0985146930	G036027	KY	2019	11,216			PRE-EXISTING
0000055931	G036104	SC	2019	5,585			SUICIDE
0080127761	H019031	TX	2019	585			NO COVERAGE
0000000003	H019037	TX	2019	32,777			NO COVERAGE
0011135631	H019078	TX	2019	3,418			SUICIDE
00AA478526	VA00909	LA	2019	30,071			MISREPRESENTATION
0AA1086740	V000894	TX	2018	22,678			SUICIDE
00AA870085	V000912	LA	2019	43,890			MISREPRESENTATION
0AA7333918	V000914	TX	2019	13,952			SUICIDE
00AA563190	V000919	TX	2019	52,057			MISREPRESENTATION
00KX244395	V000930	TX	2019	33,739			MISREPRESENTATION
00AA870165	V000931	LA	2019	12,486			SUICIDE
0AA1339968	V000937	TX	2019	26,772			MISREPRESENTATION
00GX104297	V000941	TX	2019	40,844			MISREPRESENTATION
222929	19002034	GA	2019	707			MISREPRESENTATION
223031	18001937	GA	2018	3,300			MISREPRESENTATION
49910808	18001912	GA	2018	7,160			MISREPRESENTATION
50687302	18001920	GA	2018	25,825			MISREPRESENTATION
92362302	19002037	GA	2019	1,930			MISREPRESENTATION
92577601	19002038	GA	2019	290			MISREPRESENTATION
7209091	19002025	GA	2019	2,791			MISREPRESENTATION
43840541	19002005	GA	2019	3,872			MISREPRESENTATION
413717	19001956	GA	2019	5,250			MISREPRESENTATION
413734	18001943	GA	2018	7,144			MISREPRESENTATION
1100011264	18001923	GA	2018	3,099			MISREPRESENTATION
633125	19001966	PA	2019	24,223			MISREPRESENTATION
843836	19001990	NM	2019	19,284			MISREPRESENTATION
2019081043000	19010153	AL	2019	3,500			MISREPRESENTATION
2018121041000	19010009	IL	2019	8,776			NAMED EXCLUSION
2019021041002	19010024	IL	2019	8,083			NAMED EXCLUSION
2019051041100	19010092	IL	2019	65,000			NAMED EXCLUSION
0299999. Death Claims - Credit				1,863,009			XXX
0599999. Death Claims - Disposed Of				15,631,190	301,598		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
2699999. Claims Disposed of During Current Year				15,631,190	301,598		XXX
U0668105	C999162	CA	2018	50,000		50,000	LAWSUIT
U0676257	C999693	CA	2018	3,000,000		3,000,000	LAWSUIT
U0962992	CA21357	FL	2019	50,000		50,000	LAWSUIT
U0963750	CA08792	SC	2018	500,000		500,000	LAWSUIT
16618556	C968916	TX	2017	25,000		25,000	LAWSUIT
2799999. Death Claims - Ordinary				3,625,000		3,625,000	XXX
3199999. Death Claims - Resisted				3,625,000		3,625,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
14845131	C908662	CA	2014	87,622		87,622	LAWSUIT
14948507	C983806	IL	2017	103,892		103,892	LAWSUIT
14953629	C983806	IL	2017	112,727		112,727	LAWSUIT
14881744	C952827	MD	2016	470,573		470,573	LAWSUIT
4999999. Annuities with Life Contingencies-Group				774,814		774,814	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				774,814		774,814	XXX
5299999. Claims Resisted During Current Year				4,399,814		4,399,814	XXX
5399999 - Totals				20,031,004	301,598	4,399,814	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	36,394,080	XXX	12,172,586	XXX	16,472,416	XXX	1,192	XXX	140,204	XXX	6,850,935	XXX	713,815	XXX		XXX	42,932	XXX
2. Premiums earned	37,049,140	XXX	12,171,790	XXX	17,123,698	XXX	1,509	XXX	140,906	XXX	6,854,211	XXX	714,153	XXX		XXX	42,873	XXX
3. Incurred claims	13,637,927	36.8	5,667,146	46.6	3,128,648	18.3	(988)	(65.5)	308,258	218.8	3,697,746	53.9	848,374	118.8			(11,257)	(26.3)
4. Cost containment expenses	1,538,852	4.2	1,386,587	11.4					3,221	2.3	62,376	0.9	85,489	12.0			1,179	2.7
5. Incurred claims and cost containment expenses (Lines 3 and 4)	15,176,779	41.0	7,053,733	58.0	3,128,648	18.3	(988)	(65.5)	311,479	221.1	3,760,122	54.9	933,863	130.8			(10,078)	(23.5)
6. Increase in contract reserves	(371,697)	(1.0)							(61,619)	(43.7)	10,108	0.1	(320,167)	(44.8)			(19)	0.0
7. Commissions (a)	14,611,568	39.4	2,956,168	24.3	10,958,433	64.0			(3,991)	(2.8)	680,347	9.9	20,547	2.9			64	0.1
8. Other general insurance expenses	7,873,490	21.3	2,250,587	18.5	2,112,479	12.3	713	47.2	133,837	95.0	2,880,666	42.0	476,135	66.7			19,073	44.5
9. Taxes, licenses and fees	1,521,208	4.1	447,762	3.7	523,422	3.1	107	7.1	15,637	11.1	476,229	6.9	55,010	7.7			3,041	7.1
10. Total other expenses incurred	24,006,266	64.8	5,654,517	46.5	13,594,334	79.4	820	54.3	145,483	103.2	4,037,242	58.9	551,692	77.3			22,178	51.7
11. Aggregate write-ins for deductions	1,185	0.0	458	0.0	269	0.0	3	0.2	17	0.0	285	0.0	70	0.0			83	0.2
12. Gain from underwriting before dividends or refunds	(1,763,393)	(4.8)	(536,918)	(4.4)	400,447	2.3	1,674	110.9	(254,454)	(180.6)	(953,546)	(13.9)	(451,305)	(63.2)			30,709	71.6
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(1,763,393)	(4.8)	(536,918)	(4.4)	400,447	2.3	1,674	110.9	(254,454)	(180.6)	(953,546)	(13.9)	(451,305)	(63.2)			30,709	71.6
DETAILS OF WRITE-INS																		
1101. Fines and penalties	1,185	0.0	458	0.0	269	0.0	3	0.2	17	0.0	285	0.0	70	0.0			83	0.2
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	1,185	0.0	458	0.0	269	0.0	3	0.2	17	0.0	285	0.0	70	0.0			83	0.2

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	17,437,093	9,079	16,993,305	5	6,424	311,975	110,403		5,902
2. Advance premiums	106,758				13,247	93,319			192
3. Reserve for rate credits									
4. Total premium reserves, current year	17,543,851	9,079	16,993,305	5	19,671	405,294	110,403		6,094
5. Total premium reserves, prior year	18,198,911	8,283	17,644,587	322	20,373	408,570	110,741		6,035
6. Increase in total premium reserves	(655,060)	796	(651,282)	(317)	(702)	(3,276)	(338)		59
B. Contract Reserves:									
1. Additional reserves (a)	13,024,063				259,148	10,707,426	2,057,489		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	13,024,063				259,148	10,707,426	2,057,489		
4. Total contract reserves, prior year.	13,395,760				320,767	10,697,318	2,377,656		19
5. Increase in contract reserves	(371,697)				(61,619)	10,108	(320,167)		(19)
C. Claim Reserves and Liabilities:									
1. Total current year	25,186,988	13,160,527	4,788,791	20	1,510,634	5,517,786	160,630		48,600
2. Total prior year	32,757,126	19,437,543	5,303,989	1,008	1,499,150	6,210,000	158,538		146,898
3. Increase	(7,570,138)	(6,277,016)	(515,198)	(988)	11,484	(692,214)	2,092		(98,298)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	13,471,395	7,126,088	2,550,066		292,272	3,324,339	170,218		8,412
1.2 On claims incurred during current year	7,736,670	4,818,074	1,093,780		4,502	1,065,621	676,064		78,629
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	15,809,712	8,952,778	2,034,125		1,323,621	3,476,931	15,838		6,419
2.2 On claims incurred during current year	9,377,276	4,207,749	2,754,666	20	187,013	2,040,855	144,792		42,181
3. Test:									
3.1 Lines 1.1 and 2.1	29,281,107	16,078,866	4,584,191		1,615,893	6,801,270	186,056		14,831
3.2 Claim reserves and liabilities, December 31, prior year	32,757,126	19,437,543	5,303,989	1,008	1,499,150	6,210,000	158,538		146,898
3.3 Line 3.1 minus Line 3.2	(3,476,019)	(3,358,677)	(719,798)	(1,008)	116,743	591,270	27,518		(132,067)

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	93,186,137	92,264,102	922,035						
2. Premiums earned	93,271,155	92,264,102	1,007,053						
3. Incurred claims	68,923,399	68,851,012	72,387						
4. Commissions	22,089,124	21,793,632	295,492						
B. Reinsurance Ceded:									
1. Premiums written	92,686,746	85,692,466	6,880,634		103,929	7,680	2,037		
2. Premiums earned	93,660,187	85,692,466	7,851,789		106,231	7,670	2,031		
3. Incurred claims	65,878,312	64,268,497	1,203,988		398,803	6,512	512		
4. Commissions	21,990,809	19,429,732	2,551,322		9,755				

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	1,504,705		9,088,135	10,592,840
2. Beginning Claim Reserves and Liabilities	603,947		22,183,476	22,787,423
3. Ending Claim Reserves and Liabilities	349,714		17,231,550	17,581,264
4. Claims Paid	1,758,938		14,040,061	15,798,999
B. Assumed Reinsurance:				
5. Incurred Claims			68,923,399	68,923,399
6. Beginning Claim Reserves and Liabilities			123,081,660	123,081,660
7. Ending Claim Reserves and Liabilities			101,635,231	101,635,231
8. Claims Paid			90,369,828	90,369,828
C. Ceded Reinsurance:				
9. Incurred Claims			65,878,312	65,878,312
10. Beginning Claim Reserves and Liabilities			116,835,023	116,835,023
11. Ending Claim Reserves and Liabilities			98,640,916	98,640,916
12. Claims Paid			84,072,419	84,072,419
D. Net:				
13. Incurred Claims	1,504,705		12,133,222	13,637,927
14. Beginning Claim Reserves and Liabilities	603,947		28,430,113	29,034,060
15. Ending Claim Reserves and Liabilities	349,714		20,225,865	20,575,579
16. Claims Paid	1,758,938		20,337,470	22,096,408
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	3,043,557		12,133,222	15,176,779
18. Beginning Reserves and Liabilities	603,947		28,430,113	29,034,060
19. Ending Reserves and Liabilities	349,714		20,225,865	20,575,579
20. Paid Claims and Cost Containment Expenses	3,297,790		20,337,470	23,635,260

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
63126	14-1400831	03/01/2010	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	AXXX	166,447,732	13,874	158,380	134,258		
63126	14-1400831	03/01/2010	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	80,720,541	3,678	20,995			
63126	14-1400831	03/01/2010	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL	850,949,641	73,728	602,917	278,442		
63126	14-1400831	01/01/2011	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	ADB			5,202			
63126	14-1400831	01/01/2011	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	DIS			20			
63126	14-1400831	01/01/2011	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL	20,379,555		138,846			
63126	14-1400831	01/01/2011	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL	93,277,305		112,191			
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	DIS		90	2,482			
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	OL	70,566,143	106,338	813,981			
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	XXXL	2,650,000	5,516	101,427	29,330		
71773	75-1016594	04/01/2013	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	AXXX	283,697	328	2,291			
71773	75-1016594	04/01/2013	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	XXXL	60,232,066	64,517	48,405	5,898		
63657	22-1700753	06/15/1993	GARDEN STATE LIFE INSURANCE COMPANY	TX	CO/I	XXXL	18,641,179	164,696	205,105	34,948		
63657	22-1700753	01/01/2007	GARDEN STATE LIFE INSURANCE COMPANY	TX	YRT/I	OL	550,000	8,954	28,562			
63657	22-1700753	04/01/2007	GARDEN STATE LIFE INSURANCE COMPANY	TX	YRT/I	XXXL	17,434,491	79,321	208,564			
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	ADB		18	36			
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	DIS		39	78	5,234		
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	OL	425,333	5,766	7,152			
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	XXXL	69,000	584	1,259			
86355	73-0994234	04/01/2013	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	XXXL	434,469,487	574,260	517,974	19,183		
0299999. General Account - U.S. Affiliates - Other							1,817,096,170	1,101,707	2,975,867	507,293		
0399999. Total General Account - U.S. Affiliates							1,817,096,170	1,101,707	2,975,867	507,293		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							1,817,096,170	1,101,707	2,975,867	507,293		
60244	61-1332840	05/01/1993	KENTUCKY HOME LIFE INSURANCE COMPANY	KY	OTH/G	OL	89,370	4,296	(64)			
61751	47-0123035	10/01/2015	CENTRAL STATES HEALTH & LIFE CO. OF OMAHA	NE	OTH/I	OL	217,899,391	1,765,165	616,075	100,661		
68276	48-1024691	12/01/1982	EMPLOYERS REASSURANCE CORP.	KS	YRT/I	OL	30,832	1,172	2,585			
0899999. General Account - U.S. Non-Affiliates							218,019,593	1,770,633	618,596	100,661		
1099999. Total General Account - Non-Affiliates							218,019,593	1,770,633	618,596	100,661		
1199999. Total General Account							2,035,115,763	2,872,340	3,594,463	607,954		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							2,035,115,763	2,872,340	3,594,463	607,954		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							2,035,115,763	2,872,340	3,594,463	607,954		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
22667	95-2371728	01/01/2000	Ace American Insurance Company	PA	SSL/G	SLEL				464,734		
00000	AA-9995012	01/01/1999	Associated Accident and Health Reins Und	PA	SSL/G	SLEL				9,685,104		
19380	13-5124990	01/01/2000	American Home Assurance	NY	SSL/G	SLEL				4,581,116		
19399	13-5303710	01/01/2000	American International Group	NY	SSL/G	SLEL				1,780,679		
60763	59-0935083	01/01/1999	American Pioneer Life	FL	SSL/G	SLEL				4,480		
60895	35-0145825	04/01/2001	American United Life Ins Co	IN	SSL/G	SLEL				163,135		
40142	36-3141762	01/01/2000	American Zurich Insurance Co	IL	SSL/G	SLEL				322,990		
31895	58-1181498	01/01/2000	Amerisafe Insurance Group	LA	SSL/G	SLEL				340,208		
23396	38-0829210	01/01/2000	Amerisure Mutual Ins Co	MI	SSL/G	SLEL				21,642		
00000	47-1269299	01/01/2015	Arbor/Insurewise	FL	SSL/G	SLEL	1,279,837			256,526		
00000	AA-0040150	07/01/2001	AUL Reinsurance	VI	SSL/G	SLEL				2,303		
00000	86-0898452	06/01/2004	Bardon Insurance Group, Inc.	AZ	SSL/G	SLEL	20,459,870			9,771,265		
32603	47-0574325	01/01/2000	Berkley Insurance Company	DE	SSL/G	SLEL	(7)			174,865		
35076	94-3231751	01/01/2000	California State Compensation Fund	CA	SSL/G	SLEL				448,865		
12777	22-3291862	01/01/2000	Chubb Group of Insurance Companies	NY	SSL/G	SLEL				3,375,240		
20532	52-0266645	08/01/1998	Clarendon National	NJ	SSL/G	SLEL				1,940,851		
20443	36-2114545	01/01/2000	Continental Casualty Company	IL	SSL/G	SLEL				30,000		
00000	47-4671512	10/01/2015	Creative Risk Underwriters, LLC	GA	SSL/G	SLEL	3,970,058			88,390		
00000	59-3421312	01/01/2015	Employer Benefit Underwriters, Inc.	FL	SSL/G	SLEL	(11,219)			50,479		
00000	46-5620238	07/01/2016	Excess Loss Partnership, LLC	TN	SSL/G	SLEL	47,715			44,624		
00000	43-1420563	01/01/2011	Express Scripts, Inc.	MO	SSL/G	SLEL	865,373			274,801		
21628	48-0609012	01/01/2000	Farmers Insurance Company Inc	KS	SSL/G	SLEL				823,872		
21652	95-2575893	01/01/2000	Farmers Insurance Exchange	CA	SSL/G	SLEL				705,520		
64246	13-5123390	01/01/2001	Guardian Life Ins Co	NY	SSL/G	SLEL				25,000		
14168	23-0902325	01/01/2001	Harleysville Mutual Insurance Co	PA	SSL/G	SLEL				73,360		
36129	82-0412279	01/01/2000	Idaho State Insurance Fund	ID	SSL/G	SLEL				177,462		
23817	37-0344310	01/01/2000	Illinois National Insurance Co	IL	SSL/G	SLEL				503,819		
11039	52-2127565	01/01/2000	Injured Workers' Insurance Fund	MD	SSL/G	SLEL				3,879,059		
19429	13-5540698	01/01/2000	Insurance Co of the State of PA	PA	SSL/G	SLEL				432,834		
00000	23-2589410	01/01/1999	IOA Re	PA	SSL/G	SLEL	33,555,029			13,132,174		
64017	75-0300900	01/01/2000	Jefferson National Life Insurance Company	TX	SSL/G	SLEL				424,400		
10320	61-1275981	01/01/2000	Kentucky Employers' Mutual	KY	SSL/G	SLEL				433,112		
23043	04-1543470	01/01/2000	Liberty Mutual Insurance Company	MA	SSL/G	SLEL				12,097,924		
65498	23-1503749	07/01/2001	Life Ins Co of North America	PA	SSL/G	SLEL				869,369		
23108	43-0799570	01/01/2000	Lumbermans Underwriting Alliance	MO	SSL/G	SLEL				472,453		
22977	36-1410470	01/01/2000	Lumbermens Mutual Casualty Company	IL	SSL/G	SLEL	(85)			332,290		
00000	AA-1561007	01/01/2000	Manufacturers Life	CA	SSL/G	SLEL				230,467		
16551	48-1010625	01/01/2000	Meadowbrook Insurance Group	MO	SSL/G	SLEL				883,847		
23612	31-1169435	01/01/2000	Midwest Employers Casualty Company	DE	SSL/G	SLEL				686,499		
10227	13-4924125	01/01/2000	Munich Re America	DE	SSL/G	SLEL				1,152,394		
71412	47-0246511	07/01/2001	Mutual of Omaha	NE	SSL/G	SLEL				130,306		
19445	25-0687550	01/01/2000	National Union Fire Ins Co of Pittsburgh	PA	SSL/G	SLEL				198,238		
00000	AA-9991431	01/01/2000	New Mexico Assigned Risk Pool	NM	SSL/G	SLEL				829,255		
24147	25-0410420	01/01/2000	Old Republic Insurance Company	PA	SSL/G	SLEL				562,684		
37257	36-3030511	01/01/2000	Praetorian Ins Co	IL	SSL/G	SLEL	31,006			1,184,289		
00000	22-3685378	01/01/2000	Reinsurance Management Group, L.L.C.	NJ	SSL/G	SLEL				4,745		
68462	73-0661453	07/01/2001	Reserve National	OK	SSL/G	SLEL				21,843		
15105	43-0727872	01/01/2000	Safety National Casualty Corporation	MO	SSL/G	SLEL				278,648		
24988	39-0333950	01/01/2000	Sentry Insurance A Mutual Company	WI	SSL/G	SLEL				510,548		
24767	41-0406690	01/01/2000	St. Paul Fire & Marine Ins Co	MN	SSL/G	SLEL				772,432		
00000	04-3499188	04/01/2010	Star Line Group	MA	SSL/G	SLEL	32,066,525			19,688,607		
00000	AA-9991426	01/01/2000	State Compensation Insurance Fund of Montana	MT	SSL/G	SLEL				15,118		
26387	52-0981481	01/01/2000	Steadfast Insurance Company	DE	SSL/G	SLEL				242,681		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
22945	74-2615873	01/01/2000	Texas Mutual Insurance Co	TX	SSL/G	SLEL				503,616		
25658	06-0566050	01/01/2000	The Travelers Indemnity Company	CT	SSL/G	SLEL				837,101		
29599	52-1504975	01/01/2000	US Specialty Insurance Company	TX	SSL/G	SLEL				1,053,518		
40827	36-3186541	01/01/2000	Virginia Surety Company Inc	IL	SSL/G	SLEL				468,326		
26425	36-2753986	01/01/2000	Wausau General Insurance	WI	SSL/G	SLEL				2,223,902		
10033	87-0407018	01/01/2000	Workers Compensation Fund	UT	SSL/G	SLEL				200,210		
16535	36-4233459	01/01/2000	Zurich American Insurance Company	NY	SSL/G	SLEL				648,615		
34274	47-0123035	10/01/2015	CENTRAL STATES HEALTH & LIFE CO. OF OMAHA	NE	OTH/I	CAH	922,035	1,206,785	54,110	48,288		
0899999. U.S. Non-Affiliates							93,186,137	1,206,785	54,110	101,581,122		
1099999. Total - Non-Affiliates							93,186,137	1,206,785	54,110	101,581,122		
1199999. Total U.S. (Sum of 0399999 and 0899999)							93,186,137	1,206,785	54,110	101,581,122		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							93,186,137	1,206,785	54,110	101,581,122		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
68276	48-1024691	07/01/1987	EMPLOYERS REASSURANCE CORP	MO	271,358	
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT		792
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	18,000	160,602
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	92,842	592,988
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	810,765	307,716
66346	58-0828824	05/01/1985	MUNICH AMERICAN RE	GA		1,936
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA		6,718
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA		44,764
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	31,250	69,223
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	18,000	161,238
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	277,417	34,764
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA		149
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	116,052	541,937
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	571,843	72,645
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA		1,879,090
66346	58-0828824	01/01/2009	MUNICH AMERICAN RE	GA	125,000	
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	76,500	36,000
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	219,153	15,804
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	36,000	160,601
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	450,000	1,055
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO		149
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	497,250	234,000
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	125,000	861,827
97071	13-3126819	11/01/1997	SCOR Global Life USA REINS CO	DE	373,838	47,968
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	31,250	69,657
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	486,000	654,245
97071	13-3126819	11/16/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	953,086	6,944
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	18,000	162,677
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	147,462	623,051
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	280,000	140,000
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		250,000
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	645,000	3,539,840
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	521,831	43,750
68713	84-0499703	11/01/1997	SECURITY LIFE OF DENVER INS CO	CO	3,300,000	21,058
82627	06-0839705	07/01/1974	SWISS RE LIFE & HEALTH OF AMERICA	NY		152
82627	06-0839705	03/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	NY		11,571
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	NY		2,450
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	NY		6,718
82627	06-0839705	10/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	NY	599,945	
82627	06-0839705	04/01/1996	SWISS RE LIFE & HEALTH OF AMERICA	NY	160,291	261,247
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	NY		422
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	NY	62,500	132,264
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	NY	18,000	160,708
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	NY	562,500	1,055
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	NY		149
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	NY	116,052	541,937
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	NY	20,000	40,000
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	NY	571,842	72,645
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	NY	326,250	370,341
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	NY	59,220	4,432,891
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH OF AMERICA	NY	125,000	
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	NY	298,190	25,000
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	45,000	268,820
70815	06-0838648	01/01/2000	Hartford Life and Accident	CT		9,750
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	710,024	849,052
0899999. Life and Annuity - U.S. Non-Affiliates					14,167,711	17,930,360
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA		74,291
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC		1,351
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA		1,709
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA		9,905
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA		100
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	SYC		1,000
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA		1,847
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited	KNA		43
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA		458
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA		133,888
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA		756
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC		12
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC		11
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA		5,064
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA		583
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA		1,522
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA		1,522
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA		1,522
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC		13
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA		46
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA		1,168
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA		6,162
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA		134
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC		1,365
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM		966
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA		1,522
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC		15,958
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA		1,299
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC		1,619
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC		12
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA		756
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA		13,097
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA		25,703
00000	AA-6900145	08/01/2008	J and R Reinsurance	SYC		2,763
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA		413
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA		3,736
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	TCA		100,662
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC		56
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC		19
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC		4
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC		4
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA		95
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA		216
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC		1,220
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC		1,650
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC		3,350

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA		1
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC		413
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA		12
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA		3,512
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC		1,993
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC		19
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC		1,657
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA		4
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC		416
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA		2,655
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA		678
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA		59
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA		618
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA		14,519
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA		43,557
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC		60,131
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC		1,351
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA		6
00000	AA-0053228	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.	TCA		21,586
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA		3
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE		32,603
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA		107,628
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA		329
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA		605
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA		101
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU		14,757
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA		33,492
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA		5,581
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA		78
0999999. Life and Annuity - Non-U.S. Non-Affiliates						767,954
1099999. Total Life and Annuity - Non-Affiliates					14,167,711	18,698,314
1199999. Total Life and Annuity					14,167,711	18,698,314
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
22667	95-2371728	07/01/2007	ACE American Insurance Company	PA	318,795	188,263
39152	59-2048400	01/01/2000	American Healthcare Indemnity Company	DE		12,637,168
00000	AA-9995012	01/01/1999	Associated Accident and Health Reins Und	PA	36,421	7,361,825
37273	39-1338397	01/01/2019	AXIS INSURANCE COMPANY	IL		74,110
80659	38-0397420	08/24/2000	Canada Life Assurance Company	MI	743,854	439,281
33499	38-2145898	01/01/1999	Dorinco Insurance Company	MI		203,808
13918	27-3175443	01/01/2011	Express Reinsurance Company	MO		267,589
22489	74-1296673	01/01/2000	Highlands Insurance Company	TX		2,047,413
42374	74-2195939	01/01/2000	Houston Casuality Company	TX		900,370
22039	13-2673100	01/01/2017	General Reinsurance Corporation	CT		5,088
22713	23-0723970	01/01/2001	Insurance Company of North America	PA		4,093,148
65838	01-0233346	01/01/1999	John Hancock Life Insurance Company (USA)	MI		775,229
11054	43-1898350	06/01/2009	Maiden Reinsurance North America, Inc.	MO		3,005,755
66044	46-0164570	08/24/2000	Midland National Life Insurance Company	IA		542,660
00000	47-1252265	01/01/2015	New England Re	CT		46,111
23680	47-0698507	07/01/2001	Odyssey Reinsurance Co.	CT		32,745
10357	52-1952955	06/01/2005	Renaissance Reinsurance U.S. Inc.	MD		1,380,019
10219	23-1641984	07/01/1999	QBE Reinsurance Corporation	PA	531,324	5,864,514
93572	43-1235868	06/01/2019	RGA Reinsurance Company	MO		1,164,524
24767	41-0406690	01/01/2000	St Paul Fire and Marine	CT	108,745	45,579
82627	06-0839705	01/01/1999	Swiss Re Life & Health America	CT	555,510	638,794
64246	13-5123390	01/01/2000	The Guardian Life Insurance Company	NY		1,302,461
19453	13-5616275	01/01/2017	Transatlantic Reinsurance Company	NY		2,148,310
21113	13-5459190	01/01/2006	United States Fire Insurance Company	DE		4,829,150
85677	73-0989114	11/01/2014	LIFE ASSURANCE COMPANY, INC.	OK		295
66265	04-1630650	12/01/1984	MONARCH LIFE INSURANCE COMPANY	MA		19,769
1999999. Accident and Health - U.S. Non-Affiliates					2,294,649	50,013,978
00000	AA-1120330	01/01/1999	AIOI Insurance Company of Europe LTD	GBR		56,223
00000	AA-3160075	01/01/1999	Bank of Montreal Ins.	BRB		42,167
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.	CYM		3,449,538
00000	AA-1780034	07/01/1998	European Specialty Group	IRL		4,996,476
00000	AA-1080023	01/01/2016	GBG Insurance Limited	GUY		7,632
00000	AA-3770280	01/01/2015	Greenlight Reinsurance, Ltd.	CYM		3,511,335
00000	AA-1126033	04/01/2010	Lloyds 0033	GBR		1,822,732
00000	AA-1126457	04/01/2010	Lloyds 0457	GBR		619,046
00000	AA-1126510	04/01/2010	Lloyds 0510	GBR		1,824,004
00000	AA-1126582	04/01/2010	Lloyds 0582	GBR		225,418
00000	AA-1126609	01/01/2017	Lloyds 0609	GBR		763
00000	AA-1126861	07/01/1998	Lloyds 0861	GBR	191,277	112,958
00000	AA-1127183	04/01/2010	Lloyds 1183	GBR		1,018
00000	AA-1127200	04/01/2013	Lloyds 1200	GBR		378,300
00000	AA-1127206	04/01/2010	Lloyds 1206	GBR		681,615
00000	AA-1127209	07/01/1998	Lloyds 1209	GBR	340,047	2,924,523
00000	AA-1127301	01/01/2015	Lloyds 1301	GBR		1,018
00000	AA-1127861	01/01/2013	Lloyds 1861	GBR		15,446
00000	AA-1128001	04/01/2010	Lloyds 2001	GBR		859,777
00000	AA-1120104	04/01/2012	Lloyds 2012	GBR		378,301
00000	AA-1128121	01/01/2016	Lloyds 2121	GBR		1,018
00000	AA-1128488	04/01/2010	Lloyds 2488	GBR		24,235
00000	AA-1128987	04/01/2010	Lloyds 2987	GBR		2,229,175
00000	AA-1129000	01/01/2017	Lloyds 3000	GBR		1,018
00000	AA-1120113	07/01/2019	Lloyds 3334	GBR		44,946
00000	AA-1120055	04/01/2010	Lloyds 3623	GBR		920,462
00000	AA-1120075	09/01/2009	Lloyds 4020	GBR		1,822,732
00000	AA-1126004	04/01/2010	Lloyds 4444	GBR		318,125
00000	AA-1126006	09/01/2009	Lloyds 4472	GBR		1,822,732
00000	AA-1120090	01/01/2016	Lloyds 4711	GBR		7,632
00000	AA-1126003	09/01/2009	Lloyds 5000	GBR		1,263,846
00000	AA-3190829	01/01/2000	Max Re	BMU	1,785,437	7,980,776
00000	AA-1780070	07/01/1999	QBE Reinsurance (Europe) Ltd.	IRL		313,772
00000	AA-3160046	01/01/1999	Royal Bank of Canada Ins.	BRB		70,278
00000	AA-3160052	01/01/1999	Scotia Insurance	BRB		49,195
00000	AA-1560375	01/01/2000	Wellington	GBR		1,125,137
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA		126,065
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC		3
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA		5,946
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA		11,600
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA		201
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA		1,758
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA		868

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA		122,256
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA		813
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC		96
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC		4
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA		12,109
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA		1,768
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA		1,737
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA		1,737
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA		1,737
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC		45
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA		66
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA		2,022
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA		15,110
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA		206
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC		2,665
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM		4,359
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA		1,737
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC		10,552
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA		3
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC		618
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC		96
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA		817
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA		2,961
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA		21,053
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA		679
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA		6,769
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	TCA		48,288
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC		196
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC		72
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC		32
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC		32
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA		457
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA		4,184
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC		2,229
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC		2,959
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC		5
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA		679
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC		96
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA		9,071
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA		6,605
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC		72
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC		1,851
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC		32
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA		389
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC		6,104
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA		4,319
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA		120
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA		5,533
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA		26,296
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA		78,887
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA		31,906
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC		3
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC		22
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA		37,926
00000	AA-0053228	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.	TCA		2
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE		57,708
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA		2,943
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA		1,917
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA		124
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA		13,837
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU		51,031
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA		27,843
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA		80
2099999. Accident and Health - Non-U.S. Non-Affiliates					2,316,761	40,685,674
2199999. Total Accident and Health - Non-Affiliates					4,611,410	90,699,652
2299999. Total Accident and Health					4,611,410	90,699,652
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					16,462,360	67,944,338
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					2,316,761	41,453,628
9999999 Totals - Life, Annuity and Accident and Health					18,779,121	109,397,966

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
68276	48-1024691	07/01/1987	EMPLOYERS REASSURANCE CORP	MO	YRT/G	OL	125,000	149	227	3,475				
68276	48-1024691	07/01/1987	EMPLOYERS REASSURANCE CORP	MO	YRT/I	OL	1,480,000	1,258	1,476	22,424				
68276	48-1024691	10/01/1997	EMPLOYERS REASSURANCE CORP	MO	YRT/I	OL	10,450,000	126,698	116,920	114,269				
86258	13-2572994	06/01/1992	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	650,000	491	451	6,801				
86258	13-2572994	06/01/1992	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	1,789,474	4,541	3,496	73,738				
86258	13-2572994	08/01/1995	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		1	1	20				
86258	13-2572994	08/01/1995	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,029,502	758	964	6,473				
86258	13-2572994	04/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	24,104,876	385,050	489,141	277,394				
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		84	81	1,996				
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	19,678,424	10,061	10,037	74,614				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	AXXX	1,330,482	1,181	1,019	7,086				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	DIS		113	118	2,796				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	146,531,519	54,554	55,750	389,062				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	ADB		2	2	37				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	AXXX	269,370	197	380	1,437				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		372	401	8,303				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	236,544,482	99,473	99,765	725,709				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	318,400	934	885	757				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	AXXX	20,665,091	181,755	181,049	802,911				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	DIS		236	263	6,066				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	360,205,253	114,090	112,964	724,420				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	XXXL	24,300	32	30	23				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	AXXX	2,294,463	11,029	9,989	55,309				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		218	232	5,288				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	413,966,306	168,051	176,376	1,026,693				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	455,447	1,202	1,243	985				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/G	AXXX	65,625	37	34	36				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	AXXX	31,394,753	52,396	105,205	(13,968)				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	139,348,746	153,900	138,578	163,303				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXL	1,825,971,008	1,955,836	1,875,577	1,634,656				
66346	58-0828824	05/01/1985	MUNICH AMERICAN RE	GA	YRT/I	OL	300,000	10,630	9,700	12,144				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	ADB		11	11	270				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	DIS		4	3	78				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	OL	7,728,788	13,786	12,745	204,140				
66346	58-0828824	12/01/1988	MUNICH AMERICAN RE	GA	YRT/I	OL	1,198,663	783	1,699	16,397				
66346	58-0828824	10/01/1990	MUNICH AMERICAN RE	GA	YRT/I	DIS			5	99				
66346	58-0828824	10/01/1990	MUNICH AMERICAN RE	GA	YRT/I	OL	3,272,000	2,445	2,271	23,635				
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA	YRT/I	DIS		11	12	280				
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA	YRT/I	OL	1,858,911	1,271	1,417	18,041				
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA	YRT/I	DIS		76	94	2,157				
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA	YRT/I	OL	20,702,559	9,002	9,642	66,819				
66346	58-0828824	01/15/1998	MUNICH AMERICAN RE	GA	CO/I	DIS		463	430	925				
66346	58-0828824	01/15/1998	MUNICH AMERICAN RE	GA	CO/I	XXXL	1,491,743	6,051	13,044	6,500				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/G	OL	66,875	47	43	224				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/I	DIS		114	140	3,118				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/I	OL	36,594,745	16,219	16,670	94,123				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	AXXX	1,330,482	1,181	1,019	7,086				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	DIS		113	118	2,796				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	OL	148,301,319	54,854	55,528	385,899				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	ADB		2	2	37				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	AXXX	269,370	197	380	1,437				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	DIS		372	402	8,321				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	OL	236,396,460	93,052	93,819	656,939				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	XXXL	318,400	934	885	757				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	15,796,999	6,780	7,591	64,017				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	629,792	286	156	2,294				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	AXXX	1,163,940	801	732	7,544				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		5	4	104				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	49,841,775	14,385	14,802	131,686				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	360,216	51	37	285				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	DIS		164	411	315				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	6,054,936	33,741	33,652	12,188				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	318,154	562	566	453				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		1,616	1,667	3,252				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	3,275,846	7,983	7,852	5,289				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	711,627	1,613	1,668	231				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	AXXX	26,258,865	227,505	226,595	1,007,825				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	DIS		293	327	7,580				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	447,683,526	140,782	139,820	902,204				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	30,375	40	37	29				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	AXXX	2,868,078	13,786	12,486	69,136				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		272	291	6,820				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	512,963,667	209,036	230,522	1,474,866				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	34,934	63	236	(82)				
66346	58-0828824	01/01/2005	MUNICH AMERICAN RE	GA	YRT/I	OL	6,488,640	2,821	5,490	(1,910)				
66346	58-0828824	08/01/2005	MUNICH AMERICAN RE	GA	YRT/I	DIS		11	11	22				
66346	58-0828824	08/01/2005	MUNICH AMERICAN RE	GA	YRT/I	OL	6,850,138	17,205	17,127	12,834				
66346	58-0828824	08/01/2005	MUNICH AMERICAN RE	GA	YRT/I	XXXL	114,695	76	163	(284)				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/G	AXXX	6,844,455	162,393	171,898	218,280				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/I	AXXX	245,735,975	6,303,352	6,507,248	8,670,600				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/I	DIS		40	36	79				
66346	58-0828824	12/01/2006	MUNICH AMERICAN RE	GA	YRT/I	OL	8,998,048	11,140	12,072	12,764				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/G	AXXX	7,145,833	22,516	19,198	30,040				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/G	OL	250,000	257	228	231				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/I	AXXX	48,980,515	351,852	373,581	475,262				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/I	OL	2,287,500	4,426	4,194	5,559				
66346	58-0828824	01/01/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	5,330,467	5,963	5,511	7,053				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	CO/I	XXXL	351,193,174	7,161,117	6,826,524	789,649				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/G	AXXX	364,054	936	833	1,309				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/G	OL	9,000	62	55	98				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	AXXX	9,305,530	19,941	16,757	31,381				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	4,796,655	7,593	6,836	11,061				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	XXXL	40,500	186	291	169				
66346	58-0828824	08/15/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	123,031,886	144,702	140,544	161,277				
88099	75-1608507	06/25/1979	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL			5,875	2,982				
88099	75-1608507	08/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	DIS		5	5	9				
88099	75-1608507	08/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	2,742,926	6,247	6,296	4,397				
88099	75-1608507	08/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXL	49,155	33	70	(117)				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/G	AXXX	18,750	11	10	10				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	AXXX	2,172,806	4,847	17,556	(9,125)				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	68,457,608	68,677	59,884	70,790				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXL	621,972,762	702,612	644,925	648,689				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	CO/I	DIS		375	543	431				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	CO/I	OL	80,121	13	12	70				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL	1,889,423	7,302	13,457	15,706				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	1,330,482	1,181	1,019	7,086				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	DIS		113	118	2,796				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	147,728,575	55,055	55,806	387,161				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	ADB		2	2	37				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	269,370	197	380	1,437				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		379	409	8,492				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	236,814,504	91,487	92,837	644,255				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	318,400	934	885	757				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/G	DIS		9	9	218				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/G	OL	6,272,111	2,938	2,865	21,973				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	ADB		19	27	488				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	AXXX	225,000	83	79	398				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	DIS		3,276	3,440	8,012				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	OL	12,699,415	5,130	5,367	40,937				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL	228,679,449	3,257,444	3,842,012	456,410				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	DIS		178	425	343				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	6,099,936	33,857	33,762	12,266				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	XXXL	318,154	562	566	453				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		251	302	522				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	6,445,586	18,170	17,690	11,960				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	711,627	1,613	1,668	231				
93572	43-1235868	01/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	6,488,640	4,480	7,144	832				
93572	43-1235868	08/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		11	11	22				
93572	43-1235868	08/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	6,400,169	14,576	14,690	10,219				
93572	43-1235868	08/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	114,694	76	163	(273)				
93572	43-1235868	07/01/2006	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	202,500	1,732	1,421	468				
93572	43-1235868	07/01/2006	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		43	38	86				
93572	43-1235868	12/16/2007	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	2,700,000	91,643	213,088	104,228				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL	1,610,992,873	31,721,067	30,117,375	3,581,286				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	2,160,145	5,541	4,939	7,799				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	58,500	403	358	606				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	43,727,111	98,190	79,439	149,957				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	23,458,994	38,740	35,583	57,034				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	175,500	741	983	795				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	10,057,500	17,036	14,730	19,433				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	250,000	257	228	210				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	84,195,791	165,662	146,757	176,395				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	140,678,957	161,413	160,606	162,492				
97071	13-3126819	01/01/1950	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	250,000	2,019	1,853	3,988				
97071	13-3126819	01/01/1983	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	365,035	225	203	2,045				
97071	13-3126819	06/01/1985	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	449,581	882	800	8,634				
97071	13-3126819	01/01/1987	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	252,657	284	257	3,304				
97071	13-3126819	04/05/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS		75	84	1,831				
97071	13-3126819	04/05/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	20,762,678	9,002	8,525	59,420				
97071	13-3126819	11/01/1997	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	22,162,283	43,449	73,561	65,034				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	OL	66,875	47	43	224				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS		131	153	3,454				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	37,289,617	16,635	17,031	96,120				
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/I	DIS		16,639	15,977	29,665				
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/I	XXXL	596,308,770	3,706,737	5,898,210	2,606,655				
97071	13-3126819	11/16/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	OL	26,675,197	1,079,741	1,346,572	469,108				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	AXXX	1,330,482	1,181	1,019	7,086				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	DIS		115	120	2,837				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	OL	160,182,101	63,746	64,554	426,852				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	ADB		5	5	127				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	AXXX	570,370	389	556	2,369				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS		421	460	9,646				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	286,480,136	121,607	121,649	787,686				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	318,400	934	885	757				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	DIS		164	411	315				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	OL	9,355,950	42,987	42,340	18,379				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	XXXL	431,730	920	895	682				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS		251	302	522				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	2,755,846	6,641	6,548	4,411				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	711,627	1,613	1,668	231				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	ADB		4	4	90				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	AXXX	26,258,865	227,505	226,595	1,004,944				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	DIS		295	329	7,621				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	OL	458,005,197	145,851	144,718	923,722				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	XXXL	30,375	40	37	29				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	ADB		4	4	90				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	AXXX	2,958,078	13,839	12,534	69,966				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS		348	386	8,793				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	554,065,953	200,682	207,818	1,277,019				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	34,934	63	236	(82)				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/G	AXXX	140,000	483	442	291				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/G	OL	7,604,778	43,051	43,676	31,924				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/G	XXXL	192,306,580	5,218,309	5,392,974	379,589				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/I	AXXX	10,217,086	107,555	101,840	63,305				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/I	OL	13,828,034	75,480	79,167	52,985				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/I	XXXL	305,736,850	7,945,318	8,282,716	597,969				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	CO/I	XXXL	1,742,876,045	47,980,847	48,259,425	3,260,958				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	AXXX	3,250,000	49,913	45,544	28,143				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	DIS		88	81	176				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	OL	8,660,000	34,892	32,332	17,535				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	XXXL	400,000	1,346	1,242	926				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	AXXX	16,200,001	167,102	158,561	80,650				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS			16	(7)				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	14,701,521	55,769	62,693	29,416				
97071	13-3126819	08/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS		11	11	22				
97071	13-3126819	08/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	6,400,136	14,576	14,690	9,031				
97071	13-3126819	08/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	114,695	76	163	(237)				
97071	13-3126819	07/01/2006	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	AXXX	117,000	912	1,277	135				
97071	13-3126819	04/14/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	AXXX			2,485	806				
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	9,000	5	5	69				
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	834,329,296	304,618	385,593	6,424,600				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/G	AXXX	65,625	37	34	29				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	AXXX	7,604,824	16,963	61,444	(27,931)				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	DIS		610		2,139				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	21,753,377	21,301	17,068	19,137				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	1,911,958,432	1,993,965	1,917,590	1,595,878				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	AXXX	20,726,773	10,376		13,057				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	OL	17,080,700	5,416		3,085				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	KS	YRT/I	XXXL	47,803,964	61,321		162,941				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/G	AXXX	80,000	125	115	1,251				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/G	DIS		6	5	131				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/G	OL	9,565,464	8,345	7,821	87,501				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	ADB		15	15	350				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS		1,103	1,043	3,659				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	29,297,253	19,451	18,903	197,756				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	8,275,656	39,267	37,029	140,380				
68713	84-0499703	11/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	74,458,887	363,654	438,061	717,109				
82627	06-0839705	01/01/1950	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	60,000	695	657	1,395				
82627	06-0839705	07/01/1974	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	25,000	180	172	317				
82627	06-0839705	01/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	80,098	290	267	2,623				
82627	06-0839705	03/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	MCO/I	XXXL	202,652		116					

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	03/28/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	1,425,000	47,122	43,195	74,920				
82627	06-0839705	09/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		1	1	20				
82627	06-0839705	09/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	618,975	1,071	981	14,956				
82627	06-0839705	06/01/1985	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	287,500	548	502	5,022				
82627	06-0839705	05/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS			17	383				
82627	06-0839705	05/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	22,925,362	43,805	39,896	580,857				
82627	06-0839705	06/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL			624	7,204				
82627	06-0839705	06/01/1987	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	OL	750,000		282	763				
82627	06-0839705	12/01/1988	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	950,092	585	555	8,884				
82627	06-0839705	10/01/1990	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	4,182,003	12,509	11,414	177,929				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	616,620	485	444	6,509				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	375,000	546	495	4,868				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	100,000	58	52	886				
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		11	12	280				
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	1,858,906	1,271	1,417	18,040				
82627	06-0839705	03/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		21	17	444				
82627	06-0839705	03/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	9,104,049	12,791	11,667	120,722				
82627	06-0839705	10/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	35,216,173	676,176	625,790	577,216				
82627	06-0839705	04/01/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	54,104,657	775,799	857,676	605,032				
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		97	80	2,446				
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	22,436,961	9,684	9,343	66,652				
82627	06-0839705	11/01/1997	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	51,704,560	156,027	148,680	685,959				
82627	06-0839705	01/15/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS		206	277	397				
82627	06-0839705	01/15/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	520,188	2,446	6,481	1,318				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	475,750	230	211	1,204				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		231	283	6,304				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	74,351,929	33,099	33,970	192,530				
82627	06-0839705	04/01/1999	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	15,700,503	269,410	307,161	158,571				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	1,330,486	1,181	1,019	7,086				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		113	118	2,796				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	148,544,845	55,078	57,198	387,842				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	ADB		2	2	37				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	269,370	197	380	1,437				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		372	401	8,303				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	248,840,387	97,889	101,890	674,846				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	318,400	934	885	757				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	AXXX	62,500	23	21	175				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	DIS		3	3	63				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	OL	11,815,498	5,029	4,926	46,697				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	ADB		4	4	82				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	AXXX	4,142,418	3,184	3,002	24,793				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS		3,245	3,770	7,260				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	OL	21,281,116	8,308	8,634	74,988				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	230,481,349	3,303,671	3,913,790	458,824				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		155	405	298				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	11,252,004	57,542	55,895	27,800				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	318,144	561	566	453				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		248	299	516				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	2,733,334	6,618	6,527	4,399				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	711,607	1,613	1,668	231				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	DIS		97	97	194				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	XXXL	1,035,000	16,420	17,674	1,687				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS		1,243	1,377	2,509				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	74,558,811	1,239,483	1,345,716	144,217				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	25,831,365	227,195	226,312	1,151,449				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		293	327	7,580				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	446,445,762	141,177	140,009	974,153				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	30,375	40	37	29				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	2,868,079	13,786	12,486	79,293				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		271	290	6,610				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	529,705,309	216,604	233,056	1,485,205				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	34,934	63	236	(82)				
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	XXXL	54,089,758	1,468,805	1,516,147	105,880				
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	87,309,650	2,273,589	2,363,895	173,186				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	6,844,454	162,394	171,898	214,432				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	264,186,209	6,473,785	6,779,004	8,460,244				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		40	36	79				
82627	06-0839705	12/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	10,659,304	13,769	13,011	17,686				
82627	06-0839705	12/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL			71	(57)				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS		1,192	1,277	2,370				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	1,701,058,758	39,112,508	38,067,961	3,538,949				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	2,858,525	7,572	6,753	10,604				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	22,500	155	138	225				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	51,018,155	158,280	130,994	239,814				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		661	486	2,360				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	25,007,968	45,638	39,632	63,032				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	632,681	905	864	963				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	12,634,167	56,266	47,922	69,363				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	250,000	257	228	252				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	174,816,479	677,794	714,622	829,411				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	337,560,139	345,464	325,574	342,118				
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	9,612,134	10,308	9,464	11,503				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	37,500	21	19	20				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	7,031,640	13,793	37,969	(15,657)				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	25,874,272	24,880	17,348	28,913				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	1,900,861,086	1,882,163	1,893,678	1,768,551				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	30,956,286	14,585		15,614				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	24,883,939	7,639		5,700				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	123,255,446	44,173		102,529				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	CO/I	DIS		412	467	816				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	CO/I	XXXL	448,965,470	10,777,625	10,616,063	977,070				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/G	AXXX	753,975	2,292	2,054	3,778				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	AXXX	21,327,074	77,589	65,124	123,806				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	OL	9,635,120	15,991	13,470	25,479				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	XXXL	197,894	270	267	364				
70815	06-0838648	01/01/2000	Hartford Life and Accident	CT	CO/G	IL	99,755,700	418,194	536,174	192,363				
00000	73-0989114	11/01/2014	Life Assurance Company, Inc.	OK	OTH/G	OL	249,001	4,868	6,553	2,353				
00000	61-1332840	05/01/1993	Kentucky Home Life	KY	OTH/G	OL	17,109	846	1,455	(8)				
00000	86-0368943	08/20/2011	Spectrum Life Insurance Company	AZ	OTH/G	OL			915,264	(745,051)				
00000	74-2118806	10/01/1981	SWBC Life	TX	OTH/G	OL	24,010,566	711,743	170,898	1,740,865				
0899999. General Account - Authorized U.S. Non-Affiliates							23,901,930,909	197,499,560	200,266,574	77,382,937				
80659	38-0397420	07/01/2006	CANADA LIFE REINSURANCE	CAN	YRT/G	AXXX	6,844,454	162,393	171,898	226,385				
80659	38-0397420	07/01/2006	CANADA LIFE REINSURANCE	CAN	YRT/I	AXXX	279,866,884	6,314,234	6,631,931	9,405,924				
80659	38-0397420	07/01/2006	CANADA LIFE REINSURANCE	CAN	YRT/I	DIS		40	36	79				
80659	38-0397420	07/01/2006	CANADA LIFE REINSURANCE	CAN	YRT/I	OL	134,380,456	139,091	125,943	143,984				
80659	38-0397420	01/01/2019	CANADA LIFE REINSURANCE	CAN	YRT/I	AXXX	9,976,773	7,314		6,632				
80659	38-0397420	01/01/2019	CANADA LIFE REINSURANCE	CAN	YRT/I	OL	13,712,688	5,610		2,588				
80659	38-0397420	01/01/2019	CANADA LIFE REINSURANCE	CAN	YRT/I	XXXL	46,413,964	18,689		39,348				
0999999. General Account - Authorized Non-U.S. Non-Affiliates							491,195,219	6,647,371	6,929,808	9,824,940				
1099999. Total General Account - Authorized Non-Affiliates							24,393,126,128	204,146,931	207,196,382	87,207,877				
1199999. Total General Account Authorized							24,393,126,128	204,146,931	207,196,382	87,207,877				
1499999. Total General Account - Unauthorized U.S. Affiliates														

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA	OTH/I	OL	143,679,612	1,907,584	1,901,857	912,129				
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC	OTH/I	OL	3,555,797	34,252	62,791	916				
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA	OTH/G	OL	4,496,380	107,421	121,498	40,575				
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA	OTH/I	OL	26,065,151	243,786	450,856	(9,887)				
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA	OTH/I	OL	264,266	3,828	3,867	2,483				
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	SYC	OTH/I	OL	2,632,622	10,357	39,414	(5,565)				
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA	OTH/G	OL	4,860,632	75,073	78,533	40,795				
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited	KNA	OTH/G	OL	112,308	798	2,711	(2)				
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA	OTH/I	OL	1,205,580	9,534	20,836	(733)				
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA	OTH/I	OL	148,119,633	1,698,188	1,754,601	1,250,561				
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA	OTH/G	OL	1,990,178	11,524	31,425	(1,512)				
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC	OTH/I	OL	31,993	356	1,204	(390)				
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC	OTH/G	OL	27,611	86	428	(508)				
00000	AA-0050991	01/01/2011	Coastal Reinsurance Limited	TCA	OTH/G	OL			34	(5)				
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA	OTH/G	OL	13,326,887	149,137	185,396	67,202				
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA	OTH/I	OL	1,533,782	17,061	23,062	8,150				
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA	OTH/I	OL	4,004,381	52,657	65,899	11,870				
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA	OTH/I	OL	4,004,381	52,657	65,899	11,870				
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA	OTH/I	OL	4,004,381	52,657	65,899	11,870				
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC	OTH/G	OL	33,059	140	1,340	(12)				
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA	OTH/I	OL	121,193	488	2,458	(122)				
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA	OTH/I	OL	3,073,453	14,954	17,607	18,849				
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA	OTH/G	OL	16,213,290	174,126	298,854	(2,309)				
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA	OTH/I	OL	351,656	3,658	3,411	2,202				
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC	OTH/I	OL	3,593,294	49,202	73,135	10,291				
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM	OTH/G	OL	2,542,981	27,814	68,607	(6,397)				
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA	OTH/I	OL	4,004,381	52,657	65,899	11,870				
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC	OTH/G	OL	20,727,997	214,591	360,303	13,881				
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA	OTH/I	OL	3,416,884	33,559	60,683	1,094				
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC	OTH/I	OL	4,259,661	39,098	70,939	(1,082)				
00000	AA-0051772	07/01/2004	Flickertail Reinsurance Limited	KNA	OTH/G	OL			68,406	(48,563)				
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC	OTH/I	OL	31,993	356	1,204	(390)				
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA	OTH/I	OL	1,988,694	17,196	21,480	13,154				
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA	OTH/G	OL	3,938,278	23,815	65,745	(6,104)				
00000	AA-3610447	06/01/2005	Harley Street Reinsurance Limited	KNA	OTH/G	OL			2					
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA	OTH/I	OL	18,533,902	271,404	249,177	191,326				
00000	AA-6900145	08/01/2008	J and R Reinsurance	SYC	OTH/I	OL	3,059,853	65,988	64,424	49,601				
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA	OTH/I	OL	1,086,868	12,170	24,030	(818)				
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA	OTH/I	OL	9,832,716	86,352	135,655	18,919				
00000	AA-0057096	10/01/2005	JRD Life Insurance Company	SYC	OTH/I	OL	230,649,818	1,765,165	1,912,988	616,075				
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC	OTH/G	OL	147,293	947	2,581					
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC	OTH/I	OL	49,407	497	1,467					
00000	AA-0052115	08/01/2009	La Vida Reinsurance Company, Ltd.	TCA	OTH/G	OL			2,189	(693)				
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	TCA	OTH/G	OL	1,990,188	19,780	140,308	(43,901)				
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC	OTH/I	OL	10,660	119	401	(129)				
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC	OTH/I	OL	10,673	119	401	(129)				
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA	OTH/I	OL	568,316	3,444	11,332	(517)				
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA	OTH/G	OL	3,210,396	42,199	48,639	17,072				
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC	OTH/I	OL	4,342,041	43,453	86,732	(4,620)				
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC	OTH/I	OL	8,815,961	65,573	142,557	(12,359)				
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC	OTH/G	OL	3,821	16	154	(1)				
00000	AA-3610448	06/01/2005	MSG Reinsurance Limited	KNA	OTH/G	OL			7					
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA	OTH/I	OL	1,086,868	12,170	24,030	(818)				
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC	OTH/I	OL	31,993	356	1,204	(390)				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA	OTH/I	OL	6,677,964	86,639	108,623	51,007				
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA	OTH/I	OL	5,245,532	26,941	24,465	33,619				
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC	OTH/I	OL	49,407	497	1,467					
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC	OTH/I	OL	4,360,414	37,696	75,730	(7,552)				
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC	OTH/I	OL	10,660	119	401	(129)				
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA	OTH/I	OL	1,094,915	15,061	23,737	(1,068)				
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC	OTH/I	OL	6,987,298	93,821	122,259	32,708				
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA	OTH/G	OL	1,784,630	32,775	24,087	24,189				
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA	OTH/G	OL	154,231	379	2,345	(132)				
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA	OTH/I	OL	1,627,387	31,931	38,303	15,561				
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA	OTH/G	OL	10,233	6		161,791				
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA	OTH/G	OL	30,699	17		485,370				
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA	OTH/I	OL	77,469,457	141,996	154,385	1,000,422				
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC	OTH/I	OL	3,554,772	34,245	62,772	914				
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC	OTH/G	OL	15,989	68	643	(6)				
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA	OTH/I	OL	33,731,810	446,926	519,567	273,619				
00000	AA-0053228	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.	TCA	OTH/G	OL	8,500	52	632					
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA	OTH/G	OL	25,487,858	287,444	357,297	108,411				
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE	OTH/G	OL	76,820,148	1,624,160	1,644,165					
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA	OTH/G	OL	865,499	3,838	17,463	(3,984)				
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA	OTH/I	OL				7,263				
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA	OTH/G	OL	264,921	1,585	4,986	(1,164)				
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA	OTH/G	OL		285,052	361,544	44,648				
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU	OTH/I	OL	88,136,712	622,335	666,816	293,141				
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA	OTH/I	OL	14,686,558	180,677	227,084	91,386				
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA	OTH/G	OL	204,494	1,790	7,843	(819)				
00000	AA-3614314	03/25/2002	Wilco TX Limited	KNA	OTH/I	OL			482,906	(337,529)				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							1,060,923,251	11,424,412	13,834,079	5,446,465				
2199999. Total General Account - Unauthorized Non-Affiliates							1,060,923,251	11,424,412	13,834,079	5,446,465				
2299999. Total General Account Unauthorized							1,060,923,251	11,424,412	13,834,079	5,446,465				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							25,454,049,379	215,571,343	221,030,461	92,654,342				
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							23,901,930,909	197,499,560	200,266,574	77,382,937				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							1,552,118,470	18,071,783	20,763,887	15,271,405				
9999999 - Totals							25,454,049,379	215,571,343	221,030,461	92,654,342				

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
00000	AA-9995012	01/01/1999	Associated Accident and Health Reins Und	PA	QA/G	OH	857						
39152	59-2048400	01/01/2000	American Healthcare Indemnity Company	DE	QA/G	OH	(79)						
37273	39-1338397	01/01/2019	AXIS INSURANCE COMPANY	IL	QA/G	SLEL	98,357						
22039	13-2673100	01/01/2017	General Reinsurance Corporation	CT	QA/G	SLEL	(3,912)						
11054	43-1898350	06/01/2009	Maiden Reinsurance North America, Inc.	MO	QA/G	SLEL	8,408,969						
10227	13-4924125	01/01/2006	Munich Reinsurance America	DE	QA/G	CMML	(8,147)						
23680	47-0698507	07/01/2001	Odyssey Reinsurance Co.	CT	QA/G	SLEL	1,420,230						
10357	52-1952955	06/01/2005	Renaissance Reinsurance U.S. Inc.	MD	QA/G	SLEL	3,758,148						
10219	23-1641984	07/01/1999	QBE Reinsurance Corporation	PA	QA/G	OH	11,631,076						
93572	43-1235868	06/01/2019	RGA Reinsurance Company	MO	QA/G	OH	1,664,968						
82627	06-0839705	01/01/1999	Swiss Re Life & Health America	CT	QA/G	OH	734						
19453	13-5616275	01/01/2017	Transatlantic Reinsurance Company	NY	QA/G	SLEL	4,519,038						
21113	13-5459190	01/01/2006	United States Fire Insurance Company	DE	QA/G	SLEL	11,940,895						
66265	04-1630650	12/01/1984	MONARCH LIFE INSURANCE COMPANY	MA	QA/I	LTDI	111,608	14,024	2,393,654				
0899999. General Account - Authorized U.S. Non-Affiliates							43,542,742	14,024	2,393,654				
00000	AA-1126033	04/01/2010	Lloyds 0033	GBR	QA/G	SLEL	2,966,395						
00000	AA-1126457	04/01/2010	Lloyds 0457	GBR	QA/G	SLEL	1,007,507						
00000	AA-1126510	04/01/2010	Lloyds 0510	GBR	QA/G	SLEL	2,965,417						
00000	AA-1126609	01/01/2017	Lloyds 0609	GBR	QA/G	SLEL	(587)						
00000	AA-1127183	04/01/2010	Lloyds 1183	GBR	QA/G	SLEL	(3,105)						
00000	AA-1127200	04/01/2013	Lloyds 1200	GBR	QA/G	SLEL	615,715						
00000	AA-1127206	04/01/2010	Lloyds 1206	GBR	QA/G	SLEL	1,102,313						
00000	AA-1127209	07/01/1998	Lloyds 1209	GBR	QA/G	SLEL	(4)						
00000	AA-1127301	01/01/2015	Lloyds 1301	GBR	QA/G	SLEL	(782)						
00000	AA-1127861	01/01/2013	Lloyds 1861	GBR	QA/G	SLEL	32,092						
00000	AA-1128001	04/01/2010	Lloyds 2001	GBR	QA/G	SLEL	1,399,275						
00000	AA-1120104	04/01/2012	Lloyds 2012	GBR	QA/G	SLEL	615,716						
00000	AA-1128121	01/01/2016	Lloyds 2121	GBR	QA/G	SLEL	(782)						
00000	AA-1128488	04/01/2010	Lloyds 2488	GBR	QA/G	SLEL	50,992						
00000	AA-1128987	04/01/2010	Lloyds 2987	GBR	QA/G	SLEL	3,641,338						
00000	AA-1129000	01/01/2017	Lloyds 3000	GBR	QA/G	SLEL	(782)						
00000	AA-1120113	07/01/2019	Lloyds 3334	GBR	QA/G	SLEL	59,652						
00000	AA-1120055	04/01/2010	Lloyds 3623	GBR	QA/G	SLEL	1,496,814						
00000	AA-1120075	09/01/2009	Lloyds 4020	GBR	QA/G	SLEL	2,966,395						
00000	AA-1126004	04/01/2010	Lloyds 4444	GBR	QA/G	SLEL	517,785						
00000	AA-1126006	09/01/2009	Lloyds 4472	GBR	QA/G	SLEL	2,966,395						
00000	AA-1120090	01/01/2016	Lloyds 4711	GBR	QA/G	SLEL	(5,868)						
00000	AA-1126003	09/01/2009	Lloyds 5000	GBR	QA/G	SLEL	2,058,188						
0999999. General Account - Authorized Non-U.S. Non-Affiliates							24,450,079						
1099999. Total General Account - Authorized Non-Affiliates							67,992,821	14,024	2,393,654				
1199999. Total General Account Authorized							67,992,821	14,024	2,393,654				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
13918	27-3175443	01/01/2011	Express Reinsurance Company	MO	QA/G	OH	865,372						
00000	47-1252265	01/01/2015	New England Re	CT	QA/G	SLEL	301,252						
00000	73-0989114	11/01/2014	Life Assurance Company, Inc.	OK	OTH/G	CAH	2,979	5,743					
00000	86-0368943	08/20/2011	Spectrum Life Insurance Company	AZ	OTH/G	CAH	(615,585)						
00000	74-2118806	10/01/1981	SWBC Life	TX	OTH/G	CAH	742,132	577,908					
1999999. General Account - Unauthorized U.S. Non-Affiliates							1,296,150	583,651					
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.	CYM	QA/G	SLEL	8,721,687						
00000	AA-1780034	07/01/1998	European Specialty Group	IRL	QA/G	OH	(30)						

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1080023	01/01/2016	GBG Insurance Limited	GUY	QA/G	SLEL	(5,868)						
00000	AA-3770280	01/01/2015	Greenlight Reinsurance, Ltd.	CYM	QA/G	SLEL	7,909,392						
00000	AA-1123000	04/01/2015	Lloyds 9208	GBR	QA/G	SLEL	(1,394)						
00000	AA-3190829	01/01/2000	Max Re	BMU	QA/G	OH	22,884						
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA	OTH/I	CAH	652,438		132,733				
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC	OTH/I	CAH	273						
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA	OTH/G	CAH	32,756	75,465	1,873				
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA	OTH/I	CAH	(27,020)	172,945	24,925				
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA	OTH/I	CAH	1,741						
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA	OTH/G	CAH	19,923						
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA	OTH/I	CAH	11,560						
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA	OTH/I	CAH	954,161	1,642,245	180,155				
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA	OTH/G	CAH	(531)	9,254	1,837				
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC	OTH/I	CAH	1,314		4,138				
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC	OTH/G	CAH		73					
00000	AA-0050991	01/01/2011	Coastal Reinsurance Limited	TCA	OTH/G	CAH	(15)						
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA	OTH/G	CAH	70,709	130,889	63,378				
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA	OTH/I	CAH	23,910						
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA	OTH/I	CAH	10,207						
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA	OTH/I	CAH	10,207						
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA	OTH/I	CAH	10,207						
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC	OTH/G	CAH	(863)	1,348					
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA	OTH/I	CAH	2,455						
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA	OTH/I	CAH	25,313		2,983				
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA	OTH/G	CAH	125,357		34,884				
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA	OTH/I	CAH	1,842						
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC	OTH/I	CAH	12,313	33,093					
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM	OTH/G	CAH	60,192		17,278				
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA	OTH/I	CAH	10,207						
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC	OTH/G	CAH	11,130	134,783	15,252				
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA	OTH/I	CAH	(31)	49					
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC	OTH/I	CAH	5,666		1,504				
00000	AA-0051772	07/01/2004	Flickertail Reinsurance Limited	KNA	OTH/G	CAH	26,729						
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC	OTH/I	CAH	1,314		4,138				
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA	OTH/I	CAH	9,138		3,925				
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA	OTH/G	CAH	49,365		3,599				
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA	OTH/I	CAH	179,893	283,925	25,308				
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA	OTH/I	CAH	8,442						
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA	OTH/I	CAH	71,031						
00000	AA-0057096	10/01/2005	JRD Life Insurance Company	SYC	OTH/I	CAH	922,038	1,206,785	54,110				
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC	OTH/G	CAH	3,717						
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC	OTH/I	CAH	1,444						
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	TCA	OTH/G	CAH	33,475						
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC	OTH/I	CAH	438		1,379				
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC	OTH/I	CAH	438		1,380				
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA	OTH/I	CAH	11,025						
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA	OTH/G	CAH	19,056		1,667				
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC	OTH/I	CAH	23,990		1,958				
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC	OTH/I	CAH	27,440						
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC	OTH/G	CAH	(106)	156					
00000	AA-3610458	06/01/2005	Nautilus Reinsurance Company	KNA	OTH/G	CAH	8,442						
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC	OTH/I	CAH	1,314		4,138				
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA	OTH/I	CAH	105,813		11,636				
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA	OTH/I	CAH	44,164		11,391				
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC	OTH/I	CAH	1,444						
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC	OTH/I	CAH	14,012						

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC	OTH/I	CAH	438		1,379				
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA	OTH/I	CAH	2,341						
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC	OTH/I	CAH	27,118	63,439	20,085				
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA	OTH/G	CAH	32,236		14,216				
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA	OTH/G	CAH	5,964						
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA	OTH/I	CAH	30,886		2,623				
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA	OTH/G	CAH	239,150		76,800				
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA	OTH/G	CAH	716,991		230,400				
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA	OTH/I	CAH	910,245		18,591				
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC	OTH/I	CAH	273						
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC	OTH/G	CAH	(423)	570					
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA	OTH/I	CAH	404,768	438,884	52,380				
00000	AA-0053228	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.	TCA	OTH/G	CAH	415						
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE	OTH/G	CAH	272,507	527,988	95,137				
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA	OTH/G	CAH	31,658		7,756				
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA	OTH/I	CAH	23,001						
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA	OTH/G	CAH	2,084						
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA	OTH/G	CAH	13,878	100,119	32,456				
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU	OTH/I	CAH	269,706	910,285	128,995				
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA	OTH/I	CAH	179,172		43,909				
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA	OTH/G	CAH	(781)	398					
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							23,397,775	5,732,693	1,330,296				
2199999. Total General Account - Unauthorized Non-Affiliates							24,693,925	6,316,344	1,330,296				
2299999. Total General Account Unauthorized							24,693,925	6,316,344	1,330,296				
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							92,686,746	6,330,368	3,723,950				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							44,838,892	597,675	2,393,654				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							47,847,854	5,732,693	1,330,296				
9999999 - Totals							92,686,746	6,330,368	3,723,950				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
00000	AA-0050290	02/13/2012	Life Assurance Company, Inc.	4,868	95		4,963					24,683	98	4,963
0899999. General Account - Life and Annuity U.S. Non-Affiliates				4,868	95		4,963		XXX			24,683	98	4,963
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	1,907,584	74,291		1,981,875					1,068,639	35,143	1,103,782
00000	AA-6900199	03/01/2012	ARC Family Limited	34,252	1,351	19,513	55,116					55,026		55,026
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	107,421	1,709		109,130					121,824	587	109,130
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	243,786	9,905	37,681	291,372					1,786,207		291,372
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	3,828	100		3,928					780	62	842
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	10,357	1,000	459	11,816					384,279		11,816
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	75,073	1,847	1,753	78,673					128,474		78,673
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited	798	43		841					4,234		841
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	9,534	458		9,992					22,618	351	9,992
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	1,698,188	133,889		1,832,077					1,514,607	28,014	1,542,621
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	11,524	756	618	12,898					244,570		12,898
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	356	12	1,552	1,920							
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	86	11		97				65,046		1	97
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	149,137	5,064		154,201					332,673	4,149	154,201
00000	AA-3610393	01/01/2000	Dakota Reinsurance	17,061	583		17,644					39,460	929	17,644
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	52,657	1,522		54,179					56,209	568	54,179
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	52,657	1,522		54,179					56,481	568	54,179
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	52,657	1,522		54,179					56,319	568	54,179
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	140	13	18	171				186,991			171
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	488	46		534						654	534
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	14,954	1,168	912	17,034					57,910		17,034
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	174,126	6,162	1,815	182,103					222,740		182,103
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	3,658	134	1,464	5,256							
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	49,202	1,365	11,150	61,717					136,028		61,717
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	27,814	966	110	28,890				111,434			28,890
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	52,657	1,522		54,179					56,221	568	54,179
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	214,591	15,958	2,336	232,885				307,823			232,885
00000	AA-0055364	08/01/2012	Falcon One Limited	33,559	1,299	19,550	54,408					92,428		54,408
00000	AA-6900277	08/09/2012	FEHN Performance Limited	39,098	1,619		40,717					185,120	55	40,717
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	356	12	1,549	1,917							
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	17,196	756	23,930	41,882					445,527		41,882
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	23,815	13,097		36,912					707,689	958	36,912
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	271,404	25,703		297,107					550,042	2,576	297,107
00000	AA-6900145	08/01/2008	J and R Reinsurance	65,988	2,763	32,353	101,104							
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	12,170	413		12,583					31,494	238	12,583
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	86,352	3,736		90,088					106,578	2,743	90,088
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	1,765,165	100,662		1,865,827					4,067,311	217,092	1,865,827
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	947	56		1,003					27,813	93	1,003
00000	AA-6900292	01/01/2015	Kramerica Limited	497	19		516					2,535	60	516
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	19,780			19,780					92,609	4,602	19,780
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	119	4	139	262							
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	119	4	139	262							
00000	AA-0051590	08/01/2009	M & K Reinsurance Limited	3,444	216		3,660					24,182	248	3,660
00000	AA-6900202	04/01/2012	Magnolia Reinsurance Company, Ltd.	42,199	1,220	2,162	45,581					672,177		45,581
00000	AA-6900195	05/01/2013	Millwood & Rockler Limited	43,453	1,650		45,103					56,323	427	45,103
00000	AA-6900050	08/01/2008	MJJJT5 Limited	65,573	3,350		68,923					232,157	1,381	68,923
00000	AA-3610467	01/01/2007	MMJ Automotive, Ltd.	16	1	2	19				4,370			19
00000	AA-6900193	01/01/2011	NWS Reinsurance Limited	12,170	413		12,583					31,452	238	12,583
00000	AA-0054626	11/01/2005	Oakmont Performance, Ltd.	356	12	1,552	1,920							
00000	AA-0054422	11/01/2005	Papillion Reinsurance Co., Ltd.	86,639	3,512		90,151					74,803	2,990	77,793

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
00000	AA-6900293	01/01/2015	Paragon Reinsurance Company, Ltd.	26,941	1,993		28,934					14,518	12,426	26,944
00000	AA-6900294	08/01/2015	Penmarch Ventures, Ltd.	497	19		516					8,397	60	516
00000	AA-6900196	01/01/2011	Red Door Products, Ltd.	37,696	1,657		39,353					52,826	819	39,353
00000	AA-0057490	04/01/2017	Revelation Performance, Ltd.	119	4	606	729							
00000	AA-6900165	01/01/2011	Role X Reinsurance Company, Ltd.	15,061	416	42,672	58,149							
00000	AA-3614171	01/01/2001	Ryan CMJ Limited	93,821	2,655	11,416	107,892					636,236		107,892
00000	AA-0052118	08/01/2009	S+J Reinsurance Limited	32,775	678	421	33,874					40,828		33,874
00000	AA-0054810	07/01/2004	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	379	59		438					145,339	118	438
00000	AA-0056698	09/01/2015	SDBS Reinsurance Limited	31,931	618		32,549					450,791	1,101	32,549
00000	AA-0055837	07/01/2014	Silver Wings Reinsurance Company, Ltd.	6	14,519	475	15,000					16,348		15,000
00000	AA-0055880	01/01/2014	Soaring Eagles Reinsurance Company, Ltd.	17	43,557		43,574					48,604	5,935	43,574
00000	AA-6900203	03/01/2011	Southco Reinsurance, Ltd.	141,996	60,131		202,127					287,318	426,354	202,127
00000	AA-6900040	08/01/2008	Spring Creek 45 Limited	34,245	1,351	19,514	55,110					56,066		55,110
00000	AA-0054395	11/01/2005	ST Auto Group Co., Ltd.	68	6	9	83					10,030		83
00000	AA-0053228	08/01/2009	Summit Reinsurance Co., Ltd.	446,926	21,586		468,512					1,099,164	9,993	468,512
00000	AA-0051852	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.	52	3		55					47,791	7	55
00000	AA-1461000	01/01/2008	SW Reinsurance Company, Ltd.	287,444	32,603	30,793	350,840					587,762		350,840
00000	AA-0053381	10/01/2012	Swiss Life Ltd.	1,624,160	107,628	9,892	1,741,680	2,205,358		1				1,741,680
00000	AA-0051319	07/01/1999	Symi Insurance, Ltd.	3,838	329	3,435	7,602					11,790		7,602
00000	AA-0050973	08/01/2009	The Security Reinsurance Company		605		605					1,479	523	605
00000	AA-0052492	08/01/2006	Toomey Reinsurance Company, Ltd.	1,585	101		1,686					65,490	40	1,686
00000	AA-3190984	08/21/2008	Topanga Reinsurance	285,052	14,757		299,809				384,334		29,421	299,809
00000	AA-3610399	06/01/2000	TRICOR Reinsurance Company, Ltd.	622,335	33,492	38,367	694,194	1,098,468		1				694,194
00000	AA-0054335	07/01/2009	Vine Reinsurance Company Limited	180,677	5,581	1,477,767	1,664,025					98,943		98,943
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	1,790	78	205	2,073					75,935		2,073
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				11,424,412	767,862	1,796,329	13,988,603	3,303,826	XXX	2	1,059,998	17,501,194	792,660	11,066,929
1099999. Total General Account - Life and Annuity Non-Affiliates				11,429,280	767,957	1,796,329	13,993,566	3,303,826	XXX	2	1,059,998	17,525,877	792,758	11,071,892
1199999. Total General Account Life and Annuity				11,429,280	767,957	1,796,329	13,993,566	3,303,826	XXX	2	1,059,998	17,525,877	792,758	11,071,892
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
00000	AA-0050290	02/13/2012	Life Assurance Company, Inc.		295		295					1,466	6	295
1999999. General Account - Accident and Health U.S. Non-Affiliates					295		295		XXX			1,466	6	295
00000	AA-1120330	01/01/1999	AIOI Insurance Company of Europe LTD		56,223		56,223	82,419						56,223
00000	AA-3160075	01/01/1999	Bank of Montreal Ins.		42,167		42,167	67,434						42,167
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.		3,449,538		3,449,538			2,704,531				2,704,531
00000	AA-1780034	07/01/1998	European Specialty Group		4,996,476		4,996,476				1,377,159			1,377,159
13918	27-3175443	01/01/2011	Express Reinsurance Company		267,589	16,434	284,023					219,120		219,120
00000	AA-1080023	01/01/2016	GBG Insurance Limited		7,632		7,632							
00000	AA-3770280	01/01/2015	Greenlight Reinsurance, Ltd.		3,511,335		3,511,335	2,149,879			12,752			2,162,631
00000	AA-1126582	04/01/2010	Lloyds 0582		225,418		225,418				3,512			3,512
00000	AA-1126861	07/01/1998	Lloyds 0861		304,235		304,235				8,250			8,250
00000	AA-3190829	01/01/2000	Max Re		9,766,213		9,766,213							
00000	47-1252265	01/01/2015	New England Re		46,111		46,111							
00000	AA-1780070	07/01/1999	QBE Reinsurance (Europe) Ltd.		313,772		313,772	2,431,072						313,772
00000	AA-3160046	01/01/1999	Royal Bank of Canada Ins.		70,278		70,278	113,000						70,278
00000	AA-3160052	01/01/1999	Scotia Insurance		49,195		49,195							
00000	AA-1560375	01/01/2000	Wellington		1,125,137		1,125,137							
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	132,733	126,065		258,798					139,545	4,589	144,134
00000	AA-6900199	03/01/2012	ARC Family Limited		3	2	5					5		5
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	1,873	5,946		7,819					8,728	42	7,819
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	24,925	11,600	5,425	41,950					257,170		41,950
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited		201		201					40	3	43
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited		1,758	40	1,798					2,936		1,798
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited											

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance		868		868					1,965	30	868
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	180,155	122,256		302,411					250,008	4,624	254,632
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	1,837	813	133	2,783					52,786		2,783
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	4,138	96	17,848	22,082							
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.		4		4				2,949			4
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	63,378	12,109		75,487					162,855	2,031	75,487
00000	AA-3610393	01/01/2000	Dakota Reinsurance		1,768		1,768					3,955	93	1,768
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited		1,737		1,737					1,802	18	1,737
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited		1,737		1,737					1,811	18	1,737
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited		1,737		1,737					1,806	18	1,737
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.		45	5	50				54,981			50
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited		66		66						81	66
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	2,983	2,022	283	5,288					17,978		5,288
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	34,884	15,110	503	50,497					61,766		50,497
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited		206	80	286							
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.		2,665	588	3,253					7,170		3,253
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	17,278	4,359	82	21,719				83,774			21,719
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited		1,737		1,737					1,803	18	1,737
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	15,252	10,552	261	26,065				34,453			26,065
00000	AA-0055364	08/01/2012	Falcon One Limited		3	2	5					8		5
00000	AA-6900277	08/09/2012	FEHN Performance Limited	1,504	618		2,122					9,648	3	2,122
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	4,138	96	17,817	22,051							
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	3,925	817	6,321	11,063					117,689		11,063
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	3,599	2,961		6,560					125,769	170	6,560
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	25,308	21,053		46,361					85,828	402	46,361
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited		679		679					1,700	13	679
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited		6,769		6,769					8,008	206	6,769
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	54,110	48,288		102,398					223,218	11,914	102,398
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.		196		196					5,449	18	196
00000	AA-6900292	01/01/2015	Kramerica Limited		72		72					353	8	72
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	1,379	32	1,595	3,006							
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	1,380	32	1,595	3,007							
00000	AA-0051590	08/01/2009	M & K Reinsurance Limited		457		457					3,018	31	457
00000	AA-6900202	04/01/2012	Magnolia Reinsurance Company, Ltd.	1,667	4,184	291	6,142					90,571		6,142
00000	AA-6900195	05/01/2013	Millwood & Rockler Limited	1,958	2,229		4,187					5,228	40	4,187
00000	AA-6900050	08/01/2008	MJJJT5 Limited		2,959		2,959					9,968	59	2,959
00000	AA-3610467	01/01/2007	MMJ Automotive, Ltd.		5	1	6				1,281			6
00000	AA-6900193	01/01/2011	NWS Reinsurance Limited		679		679					1,698	13	679
00000	AA-0054626	11/01/2005	Oakmont Performance, Ltd.	4,138	96	17,847	22,081							
00000	AA-0054422	11/01/2005	Papillion Reinsurance Co., Ltd.	11,636	9,071		20,707					17,182	687	17,869
00000	AA-6900293	01/01/2015	Paragon Reinsurance Company, Ltd.	11,391	6,605		17,996					9,030	7,728	16,758
00000	AA-6900294	08/01/2015	Penmarch Ventures, Ltd.		72		72					1,168	8	72
00000	AA-6900196	01/01/2011	Red Door Products, Ltd.		1,851		1,851					2,484	39	1,851
00000	AA-0057490	04/01/2017	Revelation Performance, Ltd.	1,379	32	6,967	8,378							
00000	AA-6900165	01/01/2011	Role X Reinsurance Company, Ltd.		389	1,073	1,462							
00000	AA-3614171	01/01/2001	Ryan CMJ Limited	20,085	6,104	3,099	29,288					172,708		29,288
00000	AA-0052118	08/01/2009	S+J Reinsurance Limited	14,216	4,319	233	18,768					22,622		18,768
00000	AA-0054810	07/01/2004	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.		120		120					40,006	33	120
00000	AA-0056698	09/01/2015	SDBS Reinsurance Limited	2,623	5,533		8,156					112,956	276	8,156
00000	AA-0055837	07/01/2014	Silver Wings Reinsurance Company, Ltd.	76,800	26,296	3,372	106,468					116,043		106,468
00000	AA-0055880	01/01/2014	Soaring Eagles Reinsurance Company, Ltd.	230,400	78,887		309,287					344,993	42,127	309,287
00000	AA-6900203	03/01/2011	Southco Reinsurance, Ltd.	18,591	31,906		50,497					71,779	106,514	50,497
00000	AA-6900040	08/01/2008	Spring Creek 45 Limited		3	2	5					5		5
00000	AA-0054395	11/01/2005	ST Auto Group Co., Ltd.		22	3	25					2,946		25
00000	AA-0053228	08/01/2009	Summit Reinsurance Co., Ltd.	52,380	37,926		90,306					211,864	1,926	90,306
00000	AA-0051852	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.		2		2					1,510		2

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
00000	AA-0053381	10/01/2012	Swiss Life Ltd.	95,137	57,708	873	153,718	194,642		1				153,718
00000	AA-0051319	07/01/1999	Symi Insurance, Ltd.	7,756	2,943	8,820	19,519					30,273		19,519
00000	AA-0050973	08/01/2009	The Security Reinsurance Company		1,917		1,917					4,685	1,657	1,917
00000	AA-0052492	08/01/2006	Toomey Reinsurance Company, Ltd.		124		124					4,817	3	124
00000	AA-3190984	08/21/2008	Topanga Reinsurance	32,456	13,837		46,293				59,345		4,543	46,293
00000	AA-3610399	06/01/2000	TRICOR Reinsurance Company, Ltd.	128,995	51,031	10,532	190,558	301,532		1				190,558
00000	AA-0054335	07/01/2009	Vine Reinsurance Company Limited	43,909	27,845	569,277	641,031					38,114		38,114
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.		80	9	89					3,264		89
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				1,330,296	25,013,627	691,413	27,035,336	5,339,978	XXX	2,704,533	1,638,456	3,089,851	189,983	8,893,279
2199999. Total General Account - Accident and Health Non-Affiliates				1,330,296	25,013,922	691,413	27,035,631	5,339,978	XXX	2,704,533	1,638,456	3,091,317	189,989	8,893,574
2299999. Total General Account Accident and Health				1,330,296	25,013,922	691,413	27,035,631	5,339,978	XXX	2,704,533	1,638,456	3,091,317	189,989	8,893,574
2399999. Total General Account				12,759,576	25,781,879	2,487,742	41,029,197	8,643,804	XXX	2,704,535	2,698,454	20,617,194	982,747	19,965,466
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				4,868	390		5,258		XXX			26,149	104	5,258
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				12,754,708	25,781,489	2,487,742	41,023,939	8,643,804	XXX	2,704,535	2,698,454	20,591,045	982,643	19,960,208
9999999 - Totals				12,759,576	25,781,879	2,487,742	41,029,197	8,643,804	XXX	2,704,535	2,698,454	20,617,194	982,747	19,965,466

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
	1	26002574	Barclays Bank PLC	1,400,000
	1	26009179	Credit Suisse	2,400,000
	1		Citibank N.A.	82,419
	1		Bank of Montreal	67,434
	1		Royal Bank of Canada	113,000
	1		Citibank, N.A.	2,431,072
	1		Citibank Europe Plc	2,149,879

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2019	2 2018	3 2017	4 2016	5 2015
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	185,341	213,153	201,239	195,405	180,108
2.	Commissions and reinsurance expense allowances	27,938	35,569	34,718	31,434	28,216
3.	Contract claims	168,076	192,971	171,005	141,854	142,130
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	(6,987)	786		8,540	10,363
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	15,322	19,518	16,204	18,637	17,445
9.	Aggregate reserves for life and accident and health contracts	225,626	232,613	233,400	228,275	219,734
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	109,398	132,446	123,480	119,673	132,780
12.	Amounts recoverable on reinsurance	18,779	10,026	4,561	10,840	14,100
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	1,730	3,652		3,173	
16.	Unauthorized reinsurance offset	21,064	23,441	24,453	21,226	22,529
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	2,698	2,913	3,927	4,830	5,678
19.	Letters of credit (L)	8,644	8,270	5,173	6,155	6,513
20.	Trust agreements (T)	2,705	2,705			
21.	Other (O)	20,617	25,877	1,933	2,105	22,022
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	19,942,326,945		19,942,326,945
2.	Reinsurance (Line 16)	28,919,390	(28,919,390)	
3.	Premiums and considerations (Line 15)	145,054,839	15,322,192	160,377,031
4.	Net credit for ceded reinsurance	XXX	327,557,087	327,557,087
5.	All other admitted assets (balance)	253,231,993		253,231,993
6.	Total assets excluding Separate Accounts (Line 26)	20,369,533,167	313,959,889	20,683,493,056
7.	Separate Account assets (Line 27)	1,073,890,648		1,073,890,648
8.	Total assets (Line 28)	21,443,423,815	313,959,889	21,757,383,704
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	14,855,501,127	225,625,652	15,081,126,779
10.	Liability for deposit-type contracts (Line 3)	516,838,379		516,838,379
11.	Claim reserves (Line 4)	159,878,848	109,397,968	269,276,816
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,295,454		1,295,454
13.	Premium & annuity considerations received in advance (Line 8)	1,217,976		1,217,976
14.	Other contract liabilities (Line 9)	11,757,468		11,757,468
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	21,063,731	(21,063,731)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,324,252,698		1,324,252,698
20.	Total liabilities excluding Separate Accounts (Line 26)	16,891,805,681	313,959,889	17,205,765,570
21.	Separate Account liabilities (Line 27)	1,073,890,648		1,073,890,648
22.	Total liabilities (Line 28)	17,965,696,329	313,959,889	18,279,656,218
23.	Capital & surplus (Line 38)	3,477,727,486	XXX	3,477,727,486
24.	Total liabilities, capital & surplus (Line 39)	21,443,423,815	313,959,889	21,757,383,704
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	225,625,652		
26.	Claim reserves	109,397,968		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	28,919,390		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	363,943,010		
34.	Premiums and considerations	15,322,192		
35.	Reinsurance in unauthorized companies	21,063,731		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	36,385,923		
41.	Total net credit for ceded reinsurance	327,557,087		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 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	8,688,381	13,431,800	809,493		22,929,674	957,259
2.	Alaska AK	L	628,579	2,773,084	19,642		3,421,305	187,330
3.	Arizona AZ	L	13,185,299	19,084,855	154,496		32,424,650	2,976,231
4.	Arkansas AR	L	11,377,517	12,237,881	79,200		23,694,598	448,350
5.	California CA	L	80,116,109	118,740,263	904,456		199,760,828	12,479,396
6.	Colorado CO	L	14,502,814	11,220,499	190,868		25,914,181	1,432,706
7.	Connecticut CT	L	2,351,244	37,334,890	15,200		39,701,334	548,287
8.	Delaware DE	L	3,312,117	3,240,059	(839)		6,551,337	264,656
9.	District of Columbia DC	L	1,889,153	1,169,757	363		3,059,273	
10.	Florida FL	L	43,213,631	83,055,789	334,110		126,603,530	8,386,370
11.	Georgia GA	L	19,545,755	19,521,354	1,887,417		40,954,526	1,639,740
12.	Hawaii HI	L	5,918,530	3,002,131	48,648		8,969,309	1,106,856
13.	Idaho ID	L	2,110,912	3,505,520	350,496		5,966,928	40,120
14.	Illinois IL	L	16,297,452	78,010,781	479,498		94,787,731	4,056,543
15.	Indiana IN	L	5,165,649	14,140,862	120,077		19,426,588	2,016,387
16.	Iowa IA	L	5,679,240	6,460,296	445,261		12,584,797	1,549,217
17.	Kansas KS	L	4,487,808	10,009,008	568,909		15,065,725	2,786,413
18.	Kentucky KY	L	5,270,047	7,203,223	886,910		13,360,180	719,296
19.	Louisiana LA	L	18,216,423	20,842,581	1,467,671		40,526,675	902,335
20.	Maine ME	L	1,262,266	5,815,617	1,658		7,079,541	175,938
21.	Maryland MD	L	8,553,102	28,095,546	439,315		37,087,963	1,995,612
22.	Massachusetts MA	L	5,283,412	31,304,658	470,182		37,058,252	2,021,496
23.	Michigan MI	L	8,926,900	25,596,483	68,914		34,592,297	2,700,214
24.	Minnesota MN	L	40,494,712	14,626,034	353,314		55,474,060	1,177,206
25.	Mississippi MS	L	7,153,604	14,941,368	978,030		23,073,002	1,253,272
26.	Missouri MO	L	12,507,745	13,996,936	361,655		26,866,336	1,440,259
27.	Montana MT	L	791,326	1,842,635	216,061		2,850,022	151,868
28.	Nebraska NE	L	1,409,611	4,327,834	21,569		5,759,014	144,290
29.	Nevada NV	L	10,731,925	10,898,334	37,441		21,667,700	595,576
30.	New Hampshire NH	L	1,692,105	8,057,362	1,303		9,750,770	875,310
31.	New Jersey NJ	L	10,929,224	65,700,546	24,878		76,654,648	1,788,032
32.	New Mexico NM	L	17,163,536	2,498,988	467,709		20,130,233	718,270
33.	New York NY	N	4,727,092	404,213	8,340		5,139,645	992,836
34.	North Carolina NC	L	11,259,822	20,383,570	130,948		31,774,340	1,928,940
35.	North Dakota ND	L	1,415,738	2,066,960	265,842		3,748,540	1,331,872
36.	Ohio OH	L	11,043,982	61,038,076	192,491		72,274,549	2,823,516
37.	Oklahoma OK	L	11,856,681	11,435,660	290,903		23,583,244	1,672,842
38.	Oregon OR	L	4,348,016	10,025,899	73,575		14,447,490	1,370,888
39.	Pennsylvania PA	L	10,678,213	56,525,097	104,371		67,307,681	7,271,984
40.	Rhode Island RI	L	1,150,354	5,198,862	185		6,349,401	
41.	South Carolina SC	L	10,094,159	13,245,434	751,769		24,091,362	1,421,166
42.	South Dakota SD	L	1,738,500	2,746,093	92,203		4,576,796	1,642,190
43.	Tennessee TN	L	14,510,862	14,497,703	883,033		29,891,598	3,994,811
44.	Texas TX	L	183,911,886	79,231,902	19,627,514		282,771,302	11,038,656
45.	Utah UT	L	12,553,778	7,177,454	235,666		19,966,898	1,590,078
46.	Vermont VT	L	1,112,438	2,042,483			3,154,921	88,378
47.	Virginia VA	L	6,975,823	22,559,478	33,753		29,569,054	1,018,290
48.	Washington WA	L	8,159,976	13,999,724	82,827		22,242,527	1,232,422
49.	West Virginia WV	L	3,257,716	7,809,510	21,047		11,088,273	788,243
50.	Wisconsin WI	L	6,623,146	18,369,185	257,821		25,250,152	2,777,283
51.	Wyoming WY	L	1,229,934	1,276,512	35,104		2,541,550	1,634,024
52.	American Samoa AS	L	72,927				72,927	
53.	Guam GU	L	1,238,216	9,200	85,250		1,332,666	
54.	Puerto Rico PR	L	16,386,580	13,738,376	9,963		30,134,919	125,000
55.	U.S. Virgin Islands VI	N	9,032				9,032	
56.	Northern Mariana Islands MP	L	120,417		55,103		175,520	
57.	Canada CAN	N	107,131	346,222	2,156		455,509	
58.	Aggregate Other Alien OT	XXX	279,248	6,989	507		286,744	
59.	Subtotal	XXX	713,717,795	1,056,821,576	35,444,276		1,805,983,647	102,278,254
90.	Reporting entity contributions for employee benefits plans	XXX	1,537,558		497,790		2,035,348	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,091,708				2,091,708	
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	5,521,583		29,138		5,550,721	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	722,868,644	1,056,821,576	35,971,204		1,815,661,424	102,278,254
96.	Plus reinsurance assumed	XXX	3,553,449		98,058,093		101,611,542	
97	Totals (All Business)	XXX	726,422,093	1,056,821,576	134,029,297		1,917,272,966	102,278,254
98.	Less reinsurance ceded	XXX	93,356,153		96,180,721		189,536,874	
99.	Totals (All Business) less Reinsurance Ceded	XXX	633,065,940	1,056,821,576	(c) 37,848,576		1,727,736,092	102,278,254
	DETAILS OF WRITE-INS							
58001.	USA Overseas Military	XXX	176,685	989			177,674	
58002.	DEU Germany	XXX	21,508	6,000			27,508	
58003.	MEX Mexico	XXX	20,299		507		20,806	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	60,756				60,756	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	279,248	6,989	507		286,744	
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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
The premium is reported in the resident state of the premium payer.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10

SCHEDULE T - PART 2

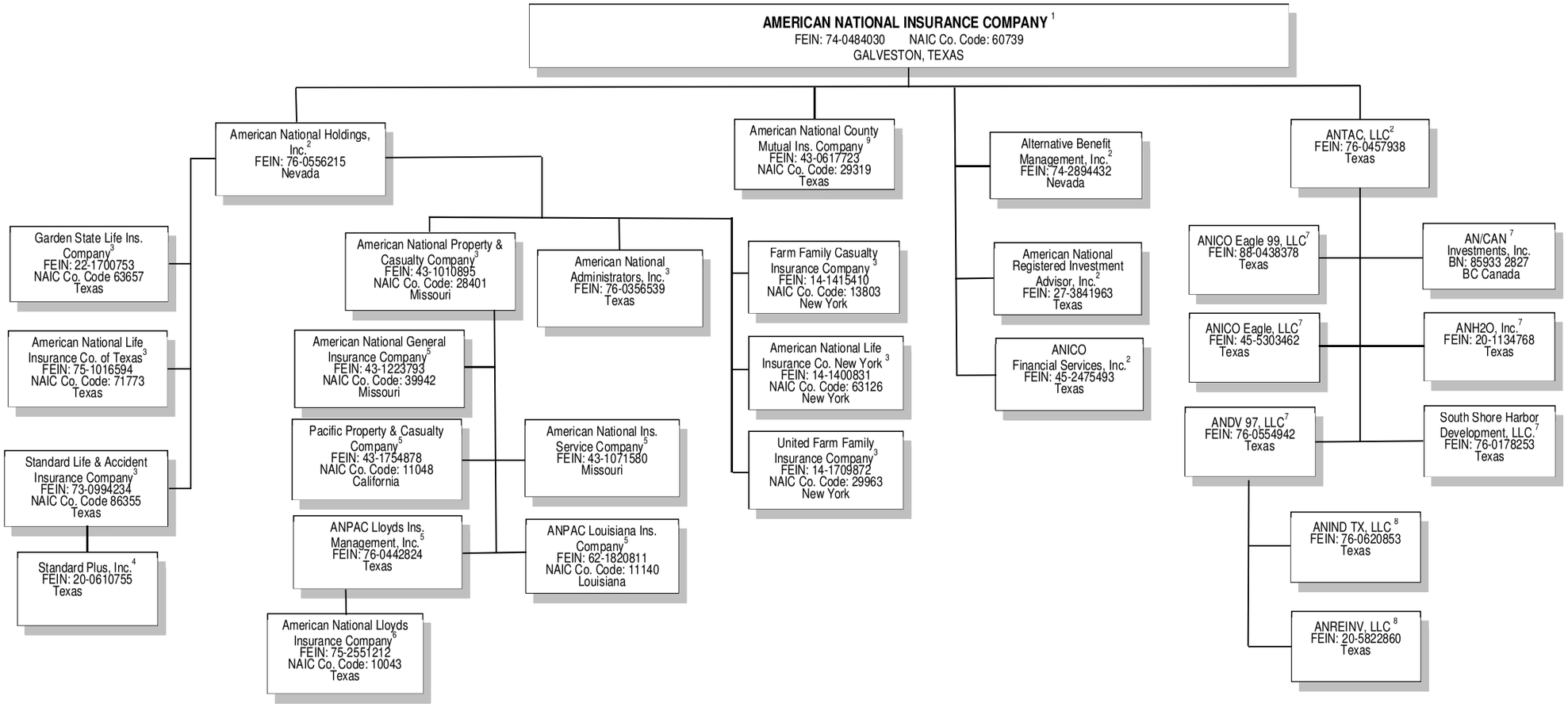
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	8,688,381	13,431,800	5,117		957,259	23,082,557
2. Alaska	AK	628,579	2,773,084	218		187,330	3,589,211
3. Arizona	AZ	13,185,299	19,084,855	2,034		2,976,231	35,248,419
4. Arkansas	AR	11,377,517	12,237,881	2,441		448,350	24,066,189
5. California	CA	80,116,109	118,740,263	13,335		12,479,396	211,349,103
6. Colorado	CO	14,502,814	11,220,499	1,947		1,432,706	27,157,966
7. Connecticut	CT	2,351,244	37,334,890	1,082		548,287	40,235,503
8. Delaware	DE	3,312,117	3,240,059			264,656	6,816,832
9. District of Columbia	DC	1,889,153	1,169,757				3,058,910
10. Florida	FL	43,213,631	83,055,789	5,368		8,386,370	134,661,158
11. Georgia	GA	19,545,755	19,521,354	2,090		1,639,740	40,708,939
12. Hawaii	HI	5,918,530	3,002,131	4,225		1,106,856	10,031,742
13. Idaho	ID	2,110,912	3,505,520	5,328		40,120	5,661,880
14. Illinois	IL	16,297,452	78,010,781	3,346		4,056,543	98,368,122
15. Indiana	IN	5,165,649	14,140,862	1,988		2,016,387	21,324,886
16. Iowa	IA	5,679,240	6,460,296	2,229		1,549,217	13,690,982
17. Kansas	KS	4,487,808	10,009,008			2,786,413	17,283,229
18. Kentucky	KY	5,270,047	7,203,223	2,876		719,296	13,195,442
19. Louisiana	LA	18,216,423	20,842,581	10,737		902,335	39,972,076
20. Maine	ME	1,262,266	5,815,617	1,647		175,938	7,255,468
21. Maryland	MD	8,553,102	28,095,546	(887)		1,995,612	38,643,373
22. Massachusetts	MA	5,283,412	31,304,658	(4,892)		2,021,496	38,604,674
23. Michigan	MI	8,926,900	25,596,483	776		2,700,214	37,224,373
24. Minnesota	MN	40,494,712	14,626,034	5,535		1,177,206	56,303,487
25. Mississippi	MS	7,153,604	14,941,368	224		1,253,272	23,348,468
26. Missouri	MO	12,507,745	13,996,936	4,702		1,440,259	27,949,642
27. Montana	MT	791,326	1,842,635			151,868	2,785,829
28. Nebraska	NE	1,409,611	4,327,834			144,290	5,881,735
29. Nevada	NV	10,731,925	10,898,334	9,826		595,576	22,235,661
30. New Hampshire	NH	1,692,105	8,057,362	1,303		875,310	10,626,080
31. New Jersey	NJ	10,929,224	65,700,546	3,188		1,788,032	78,420,990
32. New Mexico	NM	17,163,536	2,498,988	6,899		718,270	20,387,693
33. New York	NY	4,727,092	404,213	6,383		992,836	6,130,524
34. North Carolina	NC	11,259,822	20,383,570	222		1,928,940	33,572,554
35. North Dakota	ND	1,415,738	2,066,960			1,331,872	4,814,570
36. Ohio	OH	11,043,982	61,038,076	8,784		2,823,516	74,914,358
37. Oklahoma	OK	11,856,681	11,435,660	1,009		1,672,842	24,966,192
38. Oregon	OR	4,348,016	10,025,899			1,370,888	15,744,803
39. Pennsylvania	PA	10,678,213	56,525,097	9,562		7,271,984	74,484,856
40. Rhode Island	RI	1,150,354	5,198,862				6,349,216
41. South Carolina	SC	10,094,159	13,245,434	4,806		1,421,166	24,765,565
42. South Dakota	SD	1,738,500	2,746,093			1,642,190	6,126,783
43. Tennessee	TN	14,510,862	14,497,703	6,861		3,994,811	33,010,237
44. Texas	TX	183,911,886	79,231,902	33,614		11,038,656	274,216,058
45. Utah	UT	12,553,778	7,177,454	2,188		1,590,078	21,323,498
46. Vermont	VT	1,112,438	2,042,483			88,378	3,243,299
47. Virginia	VA	6,975,823	22,559,478	2,386		1,018,290	30,555,977
48. Washington	WA	8,159,976	13,999,724	1,283		1,232,422	23,393,405
49. West Virginia	WV	3,257,716	7,809,510			788,243	11,855,469
50. Wisconsin	WI	6,623,146	18,369,185	21,956		2,777,283	27,791,570
51. Wyoming	WY	1,229,934	1,276,512			1,634,024	4,140,470
52. American Samoa	AS	72,927					72,927
53. Guam	GU	1,238,216	9,200				1,247,416
54. Puerto Rico	PR	16,386,580	13,738,376			125,000	30,249,956
55. U.S. Virgin Islands	VI	9,032					9,032
56. Northern Mariana Islands	MP	120,417					120,417
57. Canada	CAN	107,131	346,222				453,353
58. Aggregate Other Alien	OT	279,248	6,989				286,237
59. Total		713,717,795	1,056,821,576	191,736		102,278,254	1,873,009,361

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	IA	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	NIA	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

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
60739	74-0484030	American National Insurance Company	250	100,000,000		29,640,313	193,610,898	39,384,431		106,017,513	468,653,405	(142,492,784)
00000	76-0556215	American National Holdings Inc.	45,000,000	(100,000,000)		(27,694,056)	(11,123,811)			4,701,194	(89,116,673)	
71773	75-1016594	American National Life Insurance Company of Texas				(1,590)	7,544,113				7,542,523	206,119
86355	73-0994234	Standard Life and Accident Insurance Company	(15,999,700)			(9,023)	22,430,815				6,422,092	585,901
63657	22-1700753	Garden State Life Insurance Company	(1,750,000)				(887,939)				(2,637,939)	286,304
00000	74-0457938	ANTAC, LLC	136,845,398	(25,950,000)		(1,649,016)	(21,942,614)			(106,017,513)	(18,713,745)	
00000	74-2894432	Alternative Benefit Management Inc.					1,007,560				1,007,560	
00000	76-0554942	ANDV97, LLC	(2,960,000)								(2,960,000)	
00000	45-5303462	ANICO Eagle, LLC	(120,300,000)	25,725,000							(94,575,000)	
00000	88-0438378	ANICO Eagle 99, LLC	(13,215,398)								(13,215,398)	
28401	43-1010895	American National Property and Casualty Company	(15,400,000)			(23,582)	(57,748,071)	(9,601,257)			(82,772,910)	97,208,871
39942	43-1223793	American National General Insurance Company				(151)	(13,490,547)	52,360			(13,438,338)	235,505
00000	43-1071580	American National Insurance Service Company					(353,468)				(353,468)	
10043	75-2551212	American National Lloyds Insurance Company					(6,490,590)	(5,968,390)			(12,458,980)	7,121,581
11048	43-1754878	Pacific Property and Casualty Company					(17,835,330)				(17,835,330)	
63126	14-1400831	American National Life Insurance Company of New York				(4,212)	(9,515,382)	(1,063,554)			(10,583,148)	1,060,194
00000	45-2475493	ANICO Financial Services, Inc.										
00000	76-0356539	American National Administrators, Inc.	(1,000,000)				(257,723)				(1,257,723)	
00000	76-0620853	ANIND TX, LLC	(170,000)								(170,000)	
00000	85-9332827	ANCAN Investments Inc.		225,000							225,000	
00000	76-0178253	South Shore Harbour Development, LLC										
11140	62-1820811	ANPAC Louisiana Insurance Company					(17,377,765)	(537,098)			(17,914,863)	3,534,725
29319	43-0617723	American National County Mutual Insurance Company					(2,836,629)	(22,266,492)			(25,103,121)	32,253,584
13803	14-1415410	Farm Family Casualty Insurance Company	(10,850,000)			(44,767)	(47,711,340)			(6,004,521)	(64,610,628)	(12,449,000)
29963	14-1709872	United Farm Family Insurance Company				(213,916)	(16,927,493)			1,303,327	(15,838,082)	12,449,000
00000	20-0610755	Standard Plus, Inc.	(300)				(33,636)				(33,936)	
00000	20-1134768	ANH20, Inc.	(200,000)				416				(199,584)	
00000	27-3841963	American National Registered Investment Advisor	(250)				(61,464)				(61,714)	
9999999 Control Totals									XXX			

'Farm Family Casulty Insurance Company and United Farm Family Insurance Company are parties to a Pooling Agreement. Farm Family Casulty Insurance Company retains 98% of the pooled business and United Farm Family Insurance Company retains 2% of the pooled business.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	YES
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	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 by March 1?	YES
22.	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 by March 1?	NO
23.	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 by March 1?	NO
24.	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 by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

14. Trusteed Surplus Statement [Document Identifier 490]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

36. Medicare Part D Coverage Supplement [Document Identifier 365]

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

42. Long-Term Care Experience Reporting Forms [Document Identifier 306]

47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Taxes Other Than FIT	237,547		237,547	276,949
2505.	Miscellaneous Nonadmitted Assets	723,014	723,014		
2506.	Prepaid Expense	11,907,037	11,907,037		
2507.	Debit Suspense	20,166,589	20,166,589		
2508.	CapCo Tax Recoverable	1,428,648	1,428,648		
2509.	Advances	30,491	30,491		
2510.	Overfunded Pension	78,989,905	78,989,905		
2597.	Summary of remaining write-ins for Line 25 from overflow page	113,483,231	113,245,684	237,547	276,949

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Miscellaneous investment liabilities	4,347,510	15,832,326
2505.	Retiree benefit reserve	3,683,323	4,366,747
2506.	Delayed FIT		59,930,541
2507.	Credit Insurance Additional Liability		1,552,337
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,030,833	81,681,951

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Group Reinsurance Fee Income	5,628,541	7,407,820
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	5,628,541	7,407,820

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Prior year adjustment to annuity reserves	(23,300,000)	
5397.	Summary of remaining write-ins for Line 53 from overflow page	(23,300,000)	

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Micellaneaous Receivables	1,749,111	2,051,809	302,698
2505.	CapCo Tax Recoverable	1,428,648	2,357,229	928,581
2506.	Miscellaneous nonadmitted assets	723,014	992,171	269,157
2507.	Advances	30,491	21,686	(8,805)
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,931,264	5,422,895	1,491,631

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004.	GBR United Kingdom	XXX	13,719				13,719	
58005.	MCO Monaco	XXX	10,210				10,210	
58006.	ITA Italy	XXX	8,330				8,330	
58007.	IND Indonesia	XXX	5,580				5,580	
58008.	BEL Belgium	XXX	4,209				4,209	
58009.	ESP Spain	XXX	3,510				3,510	
58010.	AUS Australia	XXX	2,781				2,781	
58011.	JPN Japan	XXX	2,532				2,532	
58012.	PHL Philippines	XXX	1,978				1,978	
58013.	SCO Scotland	XXX	1,968				1,968	
58014.	NLD Netherlands	XXX	1,806				1,806	
58015.	LUX Luxembourg	XXX	1,100				1,100	
58016.	POL Poland	XXX	643				643	
58017.	ISR Israel	XXX	594				594	
58018.	IRL Ireland	XXX	425				425	
58019.	BRB Barbados	XXX	350				350	
58020.	CHL Chile	XXX	336				336	
58021.	DNK Denmark	XXX	295				295	
58022.	TWN Taiwan	XXX	221				221	
58023.	ABW Aruba	XXX	116				116	
58024.	NZL New Zealand	XXX	53				53	
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	60,756				60,756	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Property and Casualty Income	121,442,190							121,442,190	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	121,442,190							121,442,190	

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	93,515,868	0.469	93,515,869		93,515,869	0.469
	1.02 All other governments	14,981,093	0.075	14,981,093		14,981,093	0.075
	1.03 U.S. states, territories and possessions, etc. guaranteed	62,868,192	0.315	62,868,193		62,868,193	0.315
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	122,932,306	0.616	122,932,306		122,932,306	0.616
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	262,764,125	1.317	262,764,126		262,764,126	1.318
	1.06 Industrial and miscellaneous	9,353,704,653	46.886	9,353,704,650		9,353,704,650	46.904
	1.07 Hybrid securities		0.000				0.000
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans		0.000				0.000
	1.11 Total long-term bonds	9,910,766,237	49.678	9,910,766,237		9,910,766,237	49.697
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	6,463,044	0.032	6,463,044		6,463,044	0.032
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	6,463,044	0.032	6,463,044		6,463,044	0.032
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	9,404,564	0.047	9,404,563		9,404,563	0.047
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	3,274,263,394	16.412	3,268,268,992		3,268,268,992	16.389
	3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	3,283,667,958	16.460	3,277,673,555		3,277,673,555	16.436
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	4,684,573,204	23.482	4,684,573,204		4,684,573,204	23.491
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total mortgage loans	4,684,573,204	23.482	4,684,573,204		4,684,573,204	23.491
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	27,796,395	0.139	27,796,395		27,796,395	0.139
	5.02 Properties held for production of income	314,128,919	1.575	314,128,919		314,128,919	1.575
	5.03 Properties held for sale	3,364,277	0.017	3,364,277		3,364,277	0.017
	5.04 Total real estate	345,289,591	1.731	345,289,591		345,289,591	1.731
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(50,643,224)	(0.254)	(50,643,224)		(50,643,224)	(0.254)
	6.02 Cash equivalents (Schedule E, Part 2)	437,329,512	2.192	437,329,512		437,329,512	2.193
	6.03 Short-term investments (Schedule DA)	17,617,833	0.088	17,617,833		17,617,833	0.088
	6.04 Total cash, cash equivalents and short-term investments	404,304,121	2.027	404,304,121		404,304,121	2.027
7.	Contract loans	332,005,357	1.664	330,673,433		330,673,433	1.658
8.	Derivatives (Schedule DB)	244,896,353	1.228	244,896,353		244,896,353	1.228
9.	Other invested assets (Schedule BA)	731,746,148	3.668	731,746,148		731,746,148	3.669
10.	Receivables for securities	6,128,459	0.031	5,941,259		5,941,259	0.030
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	19,949,840,472	100.000	19,942,326,945		19,942,326,945	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		340,406,636
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	10,381,624	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16,033,641	26,415,265
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		(44,088)
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	4,340,000	
	7.2 Totals, Part 3, Column 10		4,340,000
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	17,145,775	
	8.2 Totals, Part 3, Column 9	2,447	17,148,222
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		345,289,591
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		345,289,591

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,789,307,392
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	300,364,879	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	385,068,318	685,433,197
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8	2,232,417	2,232,417
6.	Total gain (loss) on disposals, Part 3, Column 18		(4,585,297)
7.	Deduct amounts received on disposals, Part 3, Column 15		799,470,006
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(11,655,500)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,684,573,204
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,684,573,204
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,684,573,204

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		844,199,909
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	50,830,305	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	199,287,224	250,117,529
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12	1,686,888	1,686,888
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(15,983,222)	
	5.2 Totals, Part 3, Column 9		(15,983,222)
6.	Total gain (loss) on disposals, Part 3, Column 19		(101,569)
7.	Deduct amounts received on disposals, Part 3, Column 16		338,938,008
8.	Deduct amortization of premium and depreciation		9,235,379
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		731,746,148
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		731,746,148

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		12,395,596,339
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,474,436,384
3.	Accrual of discount		13,888,405
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(5,859)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	596,594,034	
	4.4. Part 4, Column 11	5,071	596,593,246
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,142,282)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,269,461,030
7.	Deduct amortization of premium		15,823,930
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,163,821	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	5,498,689	6,662,510
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		13,472,614
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		13,200,897,236
12.	Deduct total nonadmitted amounts		5,994,403
13.	Statement value at end of current period (Line 11 minus Line 12)		13,194,902,833

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	93,515,868	94,131,135	93,368,426	94,778,353
Governments	2.	Canada	5,000,000	6,291,700	5,000,000	5,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	9,981,093	10,430,500	9,883,100	10,000,000
	4.	Totals	108,496,961	110,853,335	108,251,526	109,778,353
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	62,868,192	65,774,916	63,269,428	58,720,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	122,932,306	126,646,807	123,961,445	116,702,500
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	262,764,125	273,981,585	261,658,889	257,673,292
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	7,423,295,474	7,737,820,433	7,427,133,451	7,377,289,961
	9.	Canada	411,302,715	429,611,767	411,595,003	407,470,000
	10.	Other Countries	1,519,106,464	1,575,894,733	1,519,194,746	1,512,484,601
	11.	Totals	9,353,704,653	9,743,326,933	9,357,923,200	9,297,244,562
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	9,910,766,237	10,320,583,576	9,915,064,488	9,840,118,707
PREFERRED STOCKS	14.	United States	6,463,044	6,827,444	6,463,044	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	6,463,044	6,827,444	6,463,044	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	6,463,044	6,827,444	6,463,044	
COMMON STOCKS	20.	United States	7,344,716	7,344,716	7,000,000	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	2,059,848	2,059,848	1,668,179	
	23.	Totals	9,404,564	9,404,564	8,668,179	
Parent, Subsidiaries and Affiliates	24.	Totals	3,274,263,394	3,274,263,394	779,998,093	
	25.	Total Common Stocks	3,283,667,958	3,283,667,958	788,666,272	
	26.	Total Stocks	3,290,131,002	3,290,495,402	795,129,316	
	27.	Total Bonds and Stocks	13,200,897,239	13,611,078,978	10,710,193,804	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	85,556,682	4,774,231	367,918	2,817,037		XXX	93,515,868	0.9	93,521,953	0.9	8,515,869	84,999,999
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	85,556,682	4,774,231	367,918	2,817,037		XXX	93,515,868	0.9	93,521,953	0.9	8,515,869	84,999,999
2. All Other Governments												
2.1 NAIC 1		14,981,093				XXX	14,981,093	0.1	14,967,439	0.2	14,981,093	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		14,981,093				XXX	14,981,093	0.1	14,967,439	0.2	14,981,093	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,002,389	31,704,598	28,161,205			XXX	62,868,192	0.6	41,266,462	0.4	62,868,192	
3.2 NAIC 2						XXX			3,000,446	0.0		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX			38,038	0.0		
3.7 Totals	3,002,389	31,704,598	28,161,205			XXX	62,868,192	0.6	44,304,946	0.4	62,868,192	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	23,751,989	49,219,512	49,460,685			XXX	122,432,186	1.2	84,831,315	0.9	122,432,186	
4.2 NAIC 2	500,120					XXX	500,120	0.0	1,786,824	0.0	500,120	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	24,252,109	49,219,512	49,460,685			XXX	122,932,306	1.2	86,618,139	0.9	122,932,306	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	31,325,803	131,737,955	85,813,729	8,386,625	3,201,675	XXX	260,465,787	2.6	248,494,737	2.5	260,465,787	
5.2 NAIC 2			750,000	1,500,000		XXX	2,250,000	0.0	2,250,000	0.0	2,250,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6		48,338				XXX	48,338	0.0	36,163	0.0	48,338	
5.7 Totals	31,325,803	131,786,293	86,563,729	9,886,625	3,201,675	XXX	262,764,125	2.6	250,780,900	2.5	262,764,125	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	622,982,148	1,724,782,599	1,138,188,277	216,570,591	87,880,375	XXX	3,790,403,990	37.6	3,830,295,990	38.7	2,880,890,697	909,513,293
6.2 NAIC 2	514,937,588	2,455,096,753	2,106,040,202	184,261,142	81,419,137	XXX	5,341,754,822	53.0	5,170,391,555	52.3	4,399,773,097	941,981,725
6.3 NAIC 3	37,230,066	203,600,072	35,611,710	13,082,938		XXX	289,524,786	2.9	326,973,995	3.3	258,473,603	31,051,183
6.4 NAIC 4		11,957,782	6,453,201			XXX	18,410,983	0.2	41,139,561	0.4	18,410,983	
6.5 NAIC 5	429,203	57,612,994	21,624,909	139,786		XXX	79,806,892	0.8	25,674,754	0.3	79,806,892	
6.6 NAIC 6						XXX						
6.7 Totals	1,175,579,005	4,453,050,200	3,307,918,299	414,054,457	169,299,512	XXX	9,519,901,473	94.5	9,394,475,855	95.0	7,637,355,272	1,882,546,201
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 766,619,011	1,957,199,988	1,301,991,814	227,774,253	91,082,050		4,344,667,116	43.1	XXX	XXX	3,350,153,824	994,513,292
11.2 NAIC 2	(d) 515,437,708	2,455,096,753	2,106,790,202	185,761,142	81,419,137		5,344,504,942	53.0	XXX	XXX	4,402,523,217	941,981,725
11.3 NAIC 3	(d) 37,230,066	203,600,072	35,611,710	13,082,938			289,524,786	2.9	XXX	XXX	258,473,603	31,051,183
11.4 NAIC 4	(d)	11,957,782	6,453,201				18,410,983	0.2	XXX	XXX	18,410,983	
11.5 NAIC 5	(d) 429,203	57,612,994	21,624,909	139,786			(c) 79,806,892	0.8	XXX	XXX	79,806,892	
11.6 NAIC 6	(d)	48,338					(c) 48,338	0.0	XXX	XXX	48,338	
11.7 Totals	1,319,715,988	4,685,515,927	3,472,471,836	426,758,119	172,501,187		(b) 10,076,963,057	100.0	XXX	XXX	8,109,416,857	1,967,546,200
11.8 Line 11.7 as a % of Col. 7	13.1	46.5	34.5	4.2	1.7		100.0	XXX	XXX	XXX	80.5	19.5
12. Total Bonds Prior Year												
12.1 NAIC 1	568,736,085	2,256,745,825	1,250,621,278	160,164,038	77,110,670		XXX	XXX	4,313,377,896	43.6	3,346,811,186	966,566,710
12.2 NAIC 2	107,280,228	2,768,161,706	2,091,815,405	156,727,676	53,443,810		XXX	XXX	5,177,428,825	52.4	4,334,463,327	842,965,498
12.3 NAIC 3	12,653,855	258,001,585	49,068,488	7,250,067			XXX	XXX	326,973,995	3.3	295,402,714	31,571,281
12.4 NAIC 4	93,074	33,217,727	7,795,685	33,075			XXX	XXX	41,139,561	0.4	41,139,561	
12.5 NAIC 5	509,859	20,588,154	4,393,405	183,336			XXX	XXX	(c) 25,674,754	0.3	25,674,754	
12.6 NAIC 6	38,038	36,163					XXX	XXX	(c) 74,201	0.0	74,201	
12.7 Totals	689,311,139	5,336,751,160	3,403,694,261	324,358,192	130,554,480		XXX	XXX	(b) 9,884,669,232	100.0	8,043,565,743	1,841,103,489
12.8 Line 12.7 as a % of Col. 9	7.0	54.0	34.4	3.3	1.3		XXX	XXX	100.0	XXX	81.4	18.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	586,529,032	1,553,195,347	1,017,731,277	168,080,570	24,617,598		3,350,153,824	33.2	3,346,811,186	33.9	3,350,153,824	XXX
13.2 NAIC 2	442,139,478	2,069,938,551	1,669,268,108	156,430,434	64,746,646		4,402,523,217	43.7	4,334,463,327	43.9	4,402,523,217	XXX
13.3 NAIC 3	37,230,066	172,548,889	35,611,710	13,082,938			258,473,603	2.6	295,402,714	3.0	258,473,603	XXX
13.4 NAIC 4		11,957,782	6,453,201				18,410,983	0.2	41,139,561	0.4	18,410,983	XXX
13.5 NAIC 5	429,203	57,612,994	21,624,909	139,786			79,806,892	0.8	25,674,754	0.3	79,806,892	XXX
13.6 NAIC 6		48,338					48,338	0.0	74,201	0.0	48,338	XXX
13.7 Totals	1,066,327,779	3,865,301,901	2,750,689,205	337,733,728	89,364,244		8,109,416,857	80.5	8,043,565,743	81.4	8,109,416,857	XXX
13.8 Line 13.7 as a % of Col. 7	13.1	47.7	33.9	4.2	1.1		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.6	38.4	27.3	3.4	0.9		80.5	XXX	XXX	XXX	80.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	180,089,979	404,004,641	284,260,537	59,693,683	66,464,452		994,513,292	9.9	966,566,710	9.8	XXX	994,513,292
14.2 NAIC 2	73,298,230	385,158,202	437,522,094	29,330,708	16,672,491		941,981,725	9.3	842,965,498	8.5	XXX	941,981,725
14.3 NAIC 3		31,051,183					31,051,183	0.3	31,571,281	0.3	XXX	31,051,183
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	253,388,209	820,214,026	721,782,631	89,024,391	83,136,943		1,967,546,200	19.5	1,841,103,489	18.6	XXX	1,967,546,200
14.8 Line 14.7 as a % of Col. 7	12.9	41.7	36.7	4.5	4.2		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.5	8.1	7.2	0.9	0.8		19.5	XXX	XXX	XXX	XXX	19.5

(a) Includes $ 1,967,546,200 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year of bonds with Z designations and $ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 166,196,820 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	85,209,928	4,003,467		2,147,615		XXX	91,361,010	0.9	91,276,513	0.9	6,361,011	84,999,999
1.02 Residential Mortgage-Backed Securities	346,754	770,764	367,918	669,422		XXX	2,154,858	0.0	2,245,440	0.0	2,154,858	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	85,556,682	4,774,231	367,918	2,817,037		XXX	93,515,868	0.9	93,521,953	0.9	8,515,869	84,999,999
2. All Other Governments												
2.01 Issuer Obligations		14,981,093				XXX	14,981,093	0.1	14,967,439	0.2	14,981,093	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		14,981,093				XXX	14,981,093	0.1	14,967,439	0.2	14,981,093	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,002,389	31,704,598	28,161,205			XXX	62,868,192	0.6	44,304,946	0.4	62,868,192	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	3,002,389	31,704,598	28,161,205			XXX	62,868,192	0.6	44,304,946	0.4	62,868,192	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	24,252,109	49,219,512	49,460,685			XXX	122,932,306	1.2	86,618,139	0.9	122,932,306	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	24,252,109	49,219,512	49,460,685			XXX	122,932,306	1.2	86,618,139	0.9	122,932,306	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,639,010	70,475,768	67,141,184	1,500,000		XXX	146,755,962	1.5	101,479,358	1.0	146,755,962	
5.02 Residential Mortgage-Backed Securities	23,686,793	61,310,525	19,422,545	8,386,625	3,201,675	XXX	116,008,163	1.2	149,301,542	1.5	116,008,163	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	31,325,803	131,786,293	86,563,729	9,886,625	3,201,675	XXX	262,764,125	2.6	250,780,900	2.5	262,764,125	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,167,190,505	4,423,323,615	3,270,091,082	332,104,066	120,786,719	XXX	9,313,495,987	92.4	9,253,417,795	93.6	7,529,426,006	1,784,069,981
6.02 Residential Mortgage-Backed Securities	1,795,113	3,584,345	3,674,465	7,771,645	5,302,500	XXX	22,128,068	0.2	5,919,760	0.1	22,128,068	
6.03 Commercial Mortgage-Backed Securities	505,864	1,599,632	1,777,409	5,059,607		XXX	8,942,512	0.1			8,942,512	
6.04 Other Loan-Backed and Structured Securities	6,087,523	24,542,608	32,375,343	69,119,139	43,210,293	XXX	175,334,906	1.7	135,138,300	1.4	76,858,686	98,476,220
6.05 Totals	1,175,579,005	4,453,050,200	3,307,918,299	414,054,457	169,299,512	XXX	9,519,901,473	94.5	9,394,475,855	95.0	7,637,355,272	1,882,546,201
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,287,293,941	4,593,708,053	3,414,854,156	335,751,681	120,786,719	XXX	9,752,394,550	96.8	XXX	XXX	7,883,324,570	1,869,069,980
11.02 Residential Mortgage-Backed Securities	25,828,660	65,665,634	23,464,928	16,827,692	8,504,175	XXX	140,291,089	1.4	XXX	XXX	140,291,089	
11.03 Commercial Mortgage-Backed Securities	505,864	1,599,632	1,777,409	5,059,607		XXX	8,942,512	0.1	XXX	XXX	8,942,512	
11.04 Other Loan-Backed and Structured Securities	6,087,523	24,542,608	32,375,343	69,119,139	43,210,293	XXX	175,334,906	1.7	XXX	XXX	76,858,686	98,476,220
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	1,319,715,988	4,685,515,927	3,472,471,836	426,758,119	172,501,187		10,076,963,057	100.0	XXX	XXX	8,109,416,857	1,967,546,200
11.09 Line 11.08 as a % of Col. 7	13.1	46.5	34.5	4.2	1.7		100.0	XXX	XXX	XXX	80.5	19.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	653,394,899	5,237,701,304	3,345,970,821	264,110,642	90,886,524	XXX	XXX	XXX	9,592,064,190	97.0	7,831,683,676	1,760,380,514
12.02 Residential Mortgage-Backed Securities	30,516,378	79,516,283	32,913,054	10,760,768	3,760,259	XXX	XXX	XXX	157,466,742	1.6	157,466,742	
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04 Other Loan-Backed and Structured Securities	5,399,862	19,533,573	24,810,386	49,486,782	35,907,697	XXX	XXX	XXX	135,138,300	1.4	54,415,325	80,722,975
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	689,311,139	5,336,751,160	3,403,694,261	324,358,192	130,554,480		XXX	XXX	9,884,669,232	100.0	8,043,565,743	1,841,103,489
12.09 Line 12.08 as a % of Col. 9	7.0	54.0	34.4	3.3	1.3		XXX	XXX	100	XXX	81.4	18.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,038,160,270	3,789,936,222	2,713,344,638	283,209,383	58,674,057	XXX	7,883,324,570	78.2	7,831,683,676	79.2	7,883,324,570	XXX
13.02 Residential Mortgage-Backed Securities	25,828,660	65,665,634	23,464,928	16,827,692	8,504,175	XXX	140,291,089	1.4	157,466,742	1.6	140,291,089	XXX
13.03 Commercial Mortgage-Backed Securities	505,864	1,599,632	1,777,409	5,059,607		XXX	8,942,512	0.1			8,942,512	XXX
13.04 Other Loan-Backed and Structured Securities	1,832,985	8,100,413	12,102,230	32,637,046	22,186,012	XXX	76,858,686	0.8	54,415,325	0.6	76,858,686	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	1,066,327,779	3,865,301,901	2,750,689,205	337,733,728	89,364,244		8,109,416,857	80.5	8,043,565,743	81.4	8,109,416,857	XXX
13.09 Line 13.08 as a % of Col. 7	13.1	47.7	33.9	4.2	1.1		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.6	38.4	27.3	3.4	0.9		80.5	XXX	XXX	XXX	80.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	249,133,671	803,771,831	701,509,518	52,542,298	62,112,662	XXX	1,869,069,980	18.5	1,760,380,514	17.8	XXX	1,869,069,980
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities	4,254,538	16,442,195	20,273,113	36,482,093	21,024,281	XXX	98,476,220	1.0	80,722,975	0.8	XXX	98,476,220
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	253,388,209	820,214,026	721,782,631	89,024,391	83,136,943		1,967,546,200	19.5	1,841,103,489	18.6	XXX	1,967,546,200
14.09 Line 14.08 as a % of Col. 7	12.9	41.7	36.7	4.5	4.2		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.5	8.1	7.2	0.9	0.8		19.5	XXX	XXX	XXX	XXX	19.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	17,608,620	17,608,620			
3. Accrual of discount	9,213	9,213			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
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)	17,617,833	17,617,833			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	17,617,833	17,617,833			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	68,363,977	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		68,363,977
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	78,542,141	
	3.2 Section 2, Column 19	25,024,291	103,566,432
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		31,358,591
6.	Considerations received/(paid) on terminations, Section 2, Column 15		104,516,537
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		244,896,349
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		244,896,349

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 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 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 plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
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	244,896,353	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		244,896,353
4.	Part D, Section 1, Column 5	244,896,353	
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	244,896,353	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		244,896,353
10.	Part D, Section 1, Column 8	244,896,353	
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 BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	326,821,667	180,591,242	146,230,425	
2. Cost of cash equivalents acquired	26,607,899,160	10,032,704,350	16,575,194,810	
3. Accrual of discount	9,268,395	9,268,395		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	26,506,659,710	10,073,985,000	16,432,674,710	
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)	437,329,512	148,578,987	288,750,525	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	437,329,512	148,578,987	288,750,525	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE BUILDING		GALVESTON	TX	01/01/1971	01/01/1971	38,288,604		16,268,956	16,268,956	1,009,804			(1,009,804)		1,739,164	2,399,442
PARKING LOT		GALVESTON	TX	12/01/1971	12/01/1971	84,893		26,168	26,168	1,996			(1,996)		2,793	3,859
PARKING LOT		GALVESTON	TX	02/01/1972	02/01/1972	89,329		58,670	58,670	936			(936)		6,261	8,653
PARKING LOT		GALVESTON	TX	12/01/1971	12/01/1971	140,352		140,352	140,352						14,978	20,700
PARKING LOT		GALVESTON	TX	12/01/1974	12/01/1974	50,872		32,614	32,614	558			(558)		3,480	4,810
PARKING LOT		GALVESTON	TX	08/01/1975	08/01/1975	124,581		75,426	75,426						8,049	11,124
PARKING LOT		GALVESTON	TX	12/01/1975	12/01/1975	39,125		25,000	25,000	432			(432)		2,668	3,687
LAND		GALVESTON	TX	12/01/1984	12/01/1984	93,829		93,829	93,829						10,013	13,838
PARKING LOT		GALVESTON	TX	05/01/1986	05/01/1986	365,063		116,767	116,767	4,700			(4,700)		12,461	17,221
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	231,747		129,729	129,729	3,744			(3,744)		13,844	19,133
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	64,013		38,380	38,380	941			(941)		4,288	5,660
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	99,874		52,605	52,605	1,735			(1,735)		7,054	7,759
PARKING LOT		GALVESTON	TX	09/01/1993	09/01/1993	242,905		129,887	129,887	4,403			(4,403)		13,861	19,157
OFFICE WAREHOUSE		GALVESTON	TX	11/01/1997	11/01/1997	1,237,080		491,759	491,759	26,786			(26,786)		52,479	72,527
PARKING LOT		GALVESTON	TX	07/01/1997	07/01/1997	25,591		25,592	25,592						2,731	3,774
OFFICE BUILDING		LEAGUE CITY	TX	04/01/2002	04/01/2002	16,768,051		10,048,089	10,048,089	668,150			(668,150)		1,072,311	1,481,951
OFFICE BUILDING		WHARTON	TX	12/01/1984	12/01/1984	193,153		42,575	42,575	4,292			(4,292)		4,543	6,279
0299999. Property occupied by the reporting entity - Administrative						58,139,062		27,796,395	27,796,395	1,728,477			(1,728,477)		2,970,978	4,099,574
0399999. Total Property occupied by the reporting entity						58,139,062		27,796,395	27,796,395	1,728,477			(1,728,477)		2,970,978	4,099,574
SHOPPING CENTER		BILOXI	MS	03/01/1967	07/23/2012	64,144,287		33,655,808	44,758,350	1,920,671			(1,920,671)		6,970,927	4,156,954
SHOPPING CENTER		KANSAS CITY	MO	03/01/1974	07/23/2012	11,761,747		7,508,113	14,834,250	395,188			(395,188)		1,626,903	189,349
RETAIL STORE		BALTIMORE	MD	11/01/1971	07/23/2012	83,763		50,500	2,379,444						219,125	4,230
HOTEL		LEAGUE CITY	TX	10/01/1988	09/14/2013	46,162,660		14,492,844	19,200,000	1,362,566			(1,362,566)		10,291,340	10,274,483
OFFICE BUILDING		SANTA CLARA	CA	12/01/1987	07/26/2012	21,219,892		11,981,968	13,807,445	846,610			(846,610)		2,116,565	461,838
COMMERCIAL		LEAGUE CITY	TX	12/01/1987	12/10/2012	1,352,473		246,862	921,089	19,195			(19,195)		104,140	121,511
OFFICE BUILDING		DENVER	CO	03/01/1988	07/23/2012	9,018,752		1,693,501	7,745,100	198,743			(198,743)		1,127,964	591,664
HEALTH CLUB		LEAGUE CITY	TX	10/01/1988	02/06/2013	20,817,658		9,243,585	10,734,092	611,669			(611,669)		4,691,443	4,119,145
OFFICE BUILDING		LEAGUE CITY	TX	12/01/1995	07/20/2012	12,188,499		4,487,702	12,318,567	521,643			(521,643)		800,058	1,445,431
OFFICE BUILDING		LEAGUE CITY	TX	12/01/1995	07/20/2012	10,224,255		3,382,603	13,988,267	434,906			(434,906)		801,400	1,307,368
OFFICE BUILDING		COSTA MESA	CA	06/01/1993	10/04/2012	12,446,921		6,361,594	11,014,966	416,940			(416,940)		2,875,140	1,122,826
OFFICE BUILDING		DALLAS	TX	09/30/2003	07/20/2012	30,834,745		15,615,782	20,213,869	1,523,641			(1,523,641)		5,653,352	3,815,816
OFFICE BUILDING		DUBLIN	OH	06/26/2009	11/16/2012	6,737,852		3,119,319	4,554,000	192,332			(192,332)		1,039,041	708,287
SHOPPING CENTER		SAN FRANCISCO	CA	12/31/2010	10/31/2012	25,121,256		20,379,716	32,454,163	944,026			(944,026)		4,181,185	1,222,748
SHOPPING CENTER		CONROE	TX	09/23/2013	09/23/2013	43,164,241		38,338,818	39,651,303	928,692			(928,692)		4,222,826	1,274,485
SHOPPING CENTER		KENNER	LA	08/16/2013	08/16/2013	6,056,239		5,355,552	6,028,211	112,110			(112,110)		362,500	7,594
SHOPPING CENTER		LOGANVILLE	GA	10/08/2013	10/08/2013	30,117,431		25,789,801	27,995,000	788,953			(788,953)		2,493,614	736,062
SHOPPING CENTER		TOMBALL	TX	01/02/2014	12/27/2013	6,013,213		5,104,570	6,013,213	151,440			(151,440)		345,000	7,307
OFFICE BUILDING		GREENWOOD VILLAGE	CO	11/20/2014	11/30/2014	19,466,477		16,099,190	18,030,425	773,541			(773,541)		2,133,042	1,240,537
LAND		BLOOMINGTON	IL	03/13/2015	11/21/2014	6,357,336		6,357,336	6,357,336						370,000	2,514
OFFICE BUILDING		DUBLIN	OH	03/17/2015	03/17/2015	8,206,313		6,793,301	7,093,488	434,193			(434,193)		1,773,069	1,056,702
OFFICE BUILDING		DAYTON	OH	04/28/2015	03/17/2015	13,961,761		12,023,839	10,587,466	628,172			(628,172)		1,484,989	910,617
OFFICE BUILDING		NAPLES	FL	07/31/2015	07/10/2015	25,162,802		22,479,470	24,400,000	635,913			(635,913)		2,645,786	1,051,462
OFFICE BUILDING		DENVER	CO	12/08/2015	12/29/2015	33,151,912		29,003,140	30,200,000	1,191,886			(1,191,886)		3,051,592	2,117,071
OFFICE BUILDING		FLORENCE	SC	03/31/2018	03/31/2018	8,376,049		4,343,713	8,376,049	222,935	3,600,000		(3,822,935)		1,311,797	74,720
OFFICE BUILDING		STERLING	VA	03/19/2019	03/19/2019	3,140,812		3,073,632	3,140,812	67,180			(67,180)		21,000	211,192
OFFICE BUILDING		STERLING	VA	03/19/2019	03/19/2019	3,140,812		3,071,808	3,140,812	69,004			(69,004)		276,534	230,220
OFFICE BUILDING		EAGAN	MN	09/30/2019	09/30/2019	4,100,000		4,074,852	4,100,000	25,149			(25,149)			606,060
0499999. Properties held for the production of income						482,530,158		314,128,919	404,037,717	15,417,298	3,600,000		(19,017,298)		62,990,332	39,068,193
OFFICE BUILDING		LISLE	IL	08/02/2018	08/02/2018	5,350,336		3,364,277	4,150,336		740,000		(740,000)		11,173	277,803
0599999. Properties held for sale						5,350,336		3,364,277	4,150,336		740,000		(740,000)		11,173	277,803
0699999 - Totals						546,019,556		345,289,591	435,984,448	17,145,775	4,340,000		(21,485,775)		65,972,483	43,445,570

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HOME OFFICE BUILDING	GALVESTON	TX	01/01/1971	Various				3,550,068
OFFICE BUILDING	LEAGUE CITY	TX	04/01/2002	Various				273,412
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				4,401,295
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				234,435
COMMERCIAL	LEAGUE CITY	TX	12/01/1987	Various				41,106
OFFICE BUILDING	DENVER	CO	03/01/1988	Various				314,937
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				485,887
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				47,924
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				38,256
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				30,297
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				2,254,862
OFFICE BUILDING	DUBLIN	OH	06/26/2009	Various				47,530
SHOPPING CENTER	CONROE	TX	09/23/2013	Various				474,950
SHOPPING CENTER	LOGANVILLE	GA	10/08/2013	Various				139,200
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				792,330
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				449,293
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				926,121
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				584,237
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				947,501
0199999. Acquired by Purchase								16,033,641
OFFICE BUILDING	STERLING	VA	03/19/2019	Transfer	3,140,812			
OFFICE BUILDING	STERLING	VA	03/19/2019	Transfer	3,140,812			
OFFICE BUILDING	EAGAN	MN	09/30/2019	Transfer	4,100,000			
0299999. Acquired by Internal Transfer					10,381,624			
0399999 - Totals					10,381,624			16,033,641

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in 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
HEALTH CLUB	LEAGUE CITY	TX	03/31/2019				790	197			(197)		592			(592)	(592)		
CHURCHILL TOWER	DALLAS	TX	12/31/2019				45,746	2,250			(2,250)		43,496			(43,496)	(43,496)		
0199999. Property Disposed							46,536	2,447			(2,447)		44,088			(44,088)	(44,088)		
0399999 - Totals							46,536	2,447			(2,447)		44,088			(44,088)	(44,088)		

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1766601		SUMMERVILLE	SC		02/21/2002	5.500	1,319,424		1,328				14,650,000	09/12/2011
1768801		BATTLE CREEK	MI		05/12/2003	6.000	2,135,585		828				5,705,000	03/27/2003
1769501		FARMINGTON HILLS	MI		06/12/2003	5.750	2,724,005						4,700,000	03/09/2012
1770501		GREENVILLE	SC		10/30/2003	6.150	964,757		361				1,622,236	08/16/2012
1774501		BROADVIEW HEIGHTS	OH		12/15/2004	4.500	5,033,117		19,901				7,910,000	02/19/2004
1775001		CHESTERFIELD	VA	S	12/01/2004	6.000	3,609,428						12,984,802	12/01/2004
1778401		ALLEN	TX		11/09/2005	5.800	128,392						2,575,000	10/21/2005
1778501		SANTA CLARITA	CA		11/09/2005	4.500	3,813,063		1,038				7,610,000	11/18/2015
1778701		DAYTON	OH		11/21/2005	5.610	3,014,760		1,329				4,640,000	07/16/2013
1779301		HURST	TX		01/17/2006	4.500	1,975,788		1,091				2,615,000	09/16/2019
1781001		ROCHESTER	MI		09/28/2006	5.250	3,020,572		8,523				7,000,000	04/29/2014
1783801		BAYTOWN	TX	S	10/10/2007	5.750	5,341,593		9,171				7,650,000	10/10/2007
1787001		ADDISON	IL		09/18/2008	5.000	8,236,111		33,333				14,400,000	07/21/2008
1790101		HUNTERSVILLE	NC		10/26/2009	4.250	11,301,425		6,058				20,510,000	09/13/2016
1790801		SANTA FE	NM		11/19/2009	4.500	17,235,271						43,500,000	07/10/2018
1790802		SANTA FE	NM		11/19/2009	9.000	6,884,510						43,500,000	07/10/2018
1790803		SANTA FE	NM		07/30/2018	5.000	4,055,845		19,231				43,500,000	07/10/2018
1792801		LAS VEGAS	NV		06/24/2010	4.500	3,517,026		5,488				8,200,000	02/18/2015
1794001		FARMINGTON HILLS	MI		08/12/2010	7.000	4,558,338		1,589				11,050,000	07/23/2010
1794701		NILES	MI		10/07/2010	6.650	8,253,717		2,508				16,000,000	08/11/2010
1795301		SUMTER	SC		11/01/2010	6.375	359,638		1,491				5,460,000	09/23/2010
1795801		TAYLORSVILLE	UT		12/02/2010	6.750	2,915,648		990				5,800,000	08/18/2010
1796601		GRETNA	LA		01/25/2011	6.250	12,849,540		15,680				36,900,000	09/27/2010
1796602		GRETNA	LA		01/25/2011	5.400	10,214,820		33,180				36,900,000	09/27/2010
1798801		FRIENDSWOOD	TX		06/15/2011	6.000	4,577,710		2,781				7,850,000	05/18/2011
1799201		MILWAUKEE	WI		07/19/2011	4.500	2,734,302		7,273				4,240,070	04/15/2011
1799401		COTTONWOOD HEIGHTS	UT		07/28/2011	5.900	1,986,732		602				3,270,000	06/15/2011
1800101		MILLSBORO	DE		09/28/2011	5.600	7,639,831		2,457				15,000,000	08/25/2011
1801301		SEATAC	WA		08/18/2009	4.600	29,348,141		195,852				61,900,000	09/09/2015
1801601		RALEIGH	NC		11/17/2011	5.650	3,424,124		1,032				6,170,400	11/08/2011
1803001		CHICAGO	IL		02/28/2012	5.600	647,221		578				4,600,000	01/27/2012
1803401		BLUE ASH	OH		05/02/2012	5.500	8,207,092		2,452				17,100,000	04/04/2012
1804501		NEW ALBANY	OH		07/24/2012	5.600	7,343,245		2,401				13,400,000	05/14/2012
1804601		BEAVERCREEK	OH		07/30/2012	5.500	10,445,403		10,325				16,790,000	05/24/2012
1804701		ROCK HILL	SC		07/30/2012	5.500	4,732,597		1,564				9,075,000	04/12/2012
1805001		MONTGOMERY	AL		09/10/2012	5.500	5,389,419		1,589				9,800,000	07/30/2012
1805101		SAVANNAH	GA		09/10/2012	5.500	8,857,029		2,612				15,400,000	07/18/2012
1805801		PONTIAC	MI		10/18/2012	5.500	1,054,108		414				4,000,000	09/19/2012
1805901		LA CANADA FLINTRIDGE	CA		10/23/2012	5.650	3,147,431		827				9,100,000	09/25/2012
1806601		ALPHARETTA	GA		11/13/2012	5.125	14,788,417		4,376				24,200,000	10/01/2012
1806701		KNOXVILLE	TN		11/14/2012	5.250	1,747,920		567				3,375,000	10/18/2012
1807101		CINCINNATI	OH		12/11/2012	5.000	9,103,040		2,959				16,000,000	11/12/2012
1807401		PEWAUKEE	WI		12/13/2012	5.250	11,956,997		9,825				19,400,000	11/19/2012
1807601		SHILOH	IL		01/08/2013	5.000	3,094,949		1,006				6,800,000	10/31/2012
1807801		FENTON	MO		01/15/2013	5.125	9,025,452		2,912				20,000,000	12/14/2012
1808301		ROCHESTER HILLS	MI		02/26/2013	5.125	19,322,707		5,700				31,600,000	01/07/2013
1808401		PASADENA	TX	S	02/27/2013	4.500	6,996,515						16,025,000	03/23/2017
1808402		PASADENA	TX	S	07/24/2017	5.000	347,842		4,594				16,025,000	03/23/2017
1808801		SACRAMENTO	CA		04/10/2013	5.000	6,740,460		13,937				12,200,000	03/25/2013
1809901		HOUSTON	TX	S	06/26/2013	4.500	26,978,819		38,766				47,000,000	05/15/2013
1810101		DEKALB	IL		07/09/2013	5.500	4,404,053		5,863				6,800,000	05/29/2013
1810102		DEKALB	IL		07/09/2013	6.000	1,832,000						6,800,000	05/29/2013
1810401		COLLEGE PARK	GA		07/18/2013	4.750	6,704,416		15,052				12,200,000	05/23/2013
1810501		LIMA	OH		07/25/2013	5.000	5,474,666		1,728				11,200,000	07/08/2013
1810701		FORT LAUDERDALE	FL		07/30/2013	5.250	3,947,628		974				10,000,000	06/18/2013
1811001		AUSTIN	TX		08/20/2013	4.500	72,735,431		17,218				99,400,000	08/08/2013
1811401		ALBUQUERQUE	NM		09/12/2013	4.950	1,938,003		608				3,300,000	07/29/2013
1811501		LAS VEGAS	NV		09/17/2013	4.650	7,630,216		2,223				14,100,000	07/30/2013
1811601		LOS ANGELES	CA		09/18/2013	4.950	8,505,678		13,280				13,900,000	08/14/2013
1812301		SOUTHFIELD	MI		10/24/2013	5.300	6,716,590		1,926				11,100,000	09/24/2013
1812501		SAN LUIS OBISPO	CA		11/04/2013	5.000	13,304,458		3,829				23,000,000	10/19/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1812901		SOUTH JORDAN	UT		11/22/2013	5.250	10,996,513		3,150				18,200,000	11/08/2013
1813201		KNOXVILLE	TN		12/06/2013	5.000	24,768,151		6,748				42,000,000	10/15/2013
1813202		KNOXVILLE	TN		12/06/2013	5.200	1,775,741						42,000,000	10/15/2013
1813401		FRESNO	CA		12/09/2013	5.000	5,179,586		6,164				6,300,000	11/25/2013
1813501		ALPHARETTA	GA		12/09/2013	5.250	3,112,762		889				5,300,000	11/05/2013
1813601		NOVI	MI		12/12/2013	5.000	4,951,927		1,458				8,800,000	11/08/2013
1813701		SAN FRANCISCO	CA		12/16/2013	5.250	5,533,799		1,581				9,600,000	12/05/2013
1813901		GAITHERSBURG	MD	S	12/17/2013	4.950	9,793,569		8,889				19,200,000	12/05/2013
1814001		DELAWARE	OH		01/16/2014	5.400	4,900,463		2,317				10,750,000	12/09/2013
1814301		VALENCIA	CA		04/03/2014	5.000	9,711,150		15,189				17,850,000	11/25/2013
1814701		INDIANAPOLIS	IN		05/21/2014	5.250	5,340,177		1,503				8,500,000	04/17/2014
1814801		SALT LAKE CITY	UT		06/03/2014	5.000	5,942,202		1,607				9,740,000	05/14/2014
1814901		SAN ANTONIO	TX		06/04/2014	5.000	4,360,420						21,800,000	03/19/2014
1814902		SAN ANTONIO	TX		08/23/2017	5.000	1,671,810		32,583				21,800,000	05/25/2017
1815001		LOUISVILLE	KY		06/05/2014	5.500	5,444,242		2,483				12,500,000	05/05/2014
1815101		ST LOUIS	MO		06/10/2014	5.250	40,494,787		42,982				62,308,000	05/14/2014
1815201		MEMPHIS	TN		06/16/2014	5.125	2,666,987		1,227				6,200,000	03/25/2014
1815301		RICHMOND	TX		06/25/2014	5.000	3,899,276						33,500,000	06/03/2014
1815501		WASHINGTON	DC		06/27/2014	4.750	42,395,555		21,404				66,800,000	05/29/2014
1815701		ST LOUIS	IL		07/30/2014	4.850	7,599,906		3,157				12,000,000	04/14/2014
1815801		HOUSTON	TX		08/01/2014	4.900	6,459,799		1,781				10,400,000	06/20/2014
1816301		CINCINNATI	OH		09/29/2014	4.125	9,909,767		19,480				15,000,000	08/06/2014
1816401		CHARLOTTE	NC		10/02/2014	5.000	10,147,952		2,845				17,400,000	09/01/2014
1816601		MIAMI	FL		11/19/2014	4.625	26,250,328		20,369				41,300,000	11/10/2014
1816701		NAPA	CA		11/19/2014	5.250	1,423,500		3,460				1,900,000	10/08/2014
1817001		OMAHA	NE		12/09/2014	4.600	6,397,776		1,795				9,750,000	11/11/2014
1817101		LOGAN CITY	UT		12/09/2014	4.400	16,761,507		4,583				24,850,000	11/21/2014
1817201		ENGLEWOOD	CO		12/11/2014	4.375	11,567,686		6,928				17,600,000	12/05/2014
1817401		DULUTH	GA		12/16/2014	4.300	15,090,253		4,132				24,000,000	07/08/2014
1817601		FAIRVIEW	TN		12/08/2011	5.750	6,562,035		3,615				13,550,000	11/29/2011
1817801		JONESVILLE	SC		01/15/2015	4.250	28,117,082		20,887				41,700,000	12/01/2014
1817901		KNOXVILLE	TN		01/29/2015	4.375	3,570,151		1,064				6,220,000	01/05/2015
1818001		TERRE HAUTE	IN		02/05/2015	4.250	2,986,858		1,476				5,800,000	10/30/2014
1818101		RIVERTON	UT		02/10/2015	4.250	4,691,157		1,872				7,190,000	12/09/2014
1818301		HOUSTON	TX	S	02/24/2015	4.250	13,966,219		6,260				24,000,000	11/13/2014
1818302		HOUSTON	TX	S	02/24/2015	4.250	2,672,921						24,000,000	05/11/2017
1818303		HOUSTON	TX	S	04/13/2017	4.750	1,595,253		3,332				24,000,000	05/11/2017
1818401		NORTH LOGAN	UT		02/26/2015	4.500	4,037,741		1,114				6,550,000	02/11/2015
1818402		NORTH LOGAN	UT		05/12/2016	5.000	886,357		453				6,550,000	02/11/2015
1818501		RALEIGH	NC		03/16/2015	4.250	13,221,083		7,425				25,600,000	01/16/2015
1818601		LINTHICUM HEIGHTS	MD		04/01/2015	4.500	8,440,088		2,352				12,900,000	12/25/2014
1818901		FORT WORTH	TX		04/29/2015	4.500	7,151,864		1,993				16,370,000	10/09/2014
1819001		COLUMBUS	OH		11/08/2013	4.250	12,311,463		67,097				19,100,000	03/20/2015
1819002		COLUMBUS	OH		11/08/2013	5.250	575,412						19,100,000	03/20/2015
1819101		COLUMBUS	OH		11/08/2013	4.250	14,658,869		59,737				23,100,000	04/23/2015
1819102		COLUMBUS	OH		11/08/2013	5.250	635,926						23,100,000	04/23/2015
1819301		LIVERMORE	CA		05/21/2015	4.375	8,181,152		2,154				13,300,000	04/10/2015
1819401		THE WOODLANDS	TX		05/21/2015	4.500	2,524,754		743				6,500,000	03/24/2015
1819501		CONCORD	NC		05/26/2015	4.250	7,009,247		1,966				12,230,000	04/19/2015
1819701		SANDY SPRINGS	GA		06/11/2015	4.500	7,566,542		2,098				15,400,000	05/26/2015
1819801		HOUSTON	TX		06/18/2015	4.250	5,295,156		2,154				15,600,000	05/01/2015
1819901		AUSTIN	TX		06/19/2015	4.250	6,413,450		3,293				10,345,000	05/11/2015
1820001		CHARLESTON	IL		06/19/2015	4.000	3,867,914		1,139				6,650,000	04/13/2015
1820101		BOTHELL	WA		06/22/2015	4.000	3,854,399		1,077				7,620,000	05/22/2015
1820201		DALLAS	TX		06/24/2015	4.000	19,231,555		10,120				36,000,000	05/29/2015
1820301		DERBY	KS		06/24/2015	4.125	3,062,261		4,308				5,850,000	05/15/2015
1820501		DRAPER	UT		06/25/2015	4.000	20,450,136		11,104				28,400,000	05/06/2015
1820701		PARAMOUNT	CA		07/29/2015	4.250	13,687,862		3,999				30,200,000	06/16/2015
1820901		WALDORF	MD		08/17/2015	4.125	4,193,799		1,164				7,950,000	06/24/2015
1821101		WARRENVILLE	IL		09/01/2015	4.250	22,598,223		7,919				36,400,000	07/23/2015
1821301		HOUSTON	TX		09/01/2015	4.375	56,887,770		29,967				125,200,000	08/20/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1821401		TALLAHASSEE	FL		09/02/2015	4.500	3,803,222		803				6,680,000	06/17/2015
1821801		BROOKPARK	OH		09/30/2015	4.500	8,848,754		6,926				16,950,000	06/16/2015
1821901		HOUSTON	TX		09/30/2015	4.500	6,255,368		1,909				12,307,167	06/09/2015
1822001		COLLEGE PARK	GA		09/30/2015	4.500	13,100,011		3,997				26,000,000	06/11/2015
1822101		COPPELL	TX		09/30/2015	4.500	11,451,330		8,963				19,450,000	06/18/2015
1822201		PHOENIX	AZ	S	10/01/2015	4.000	14,840,058		38,397				23,040,000	07/30/2015
1822202		PHOENIX	AZ	S	04/04/2019	6.000	561,547		2,197				23,040,000	07/30/2015
1822301		CORALVILLE	IA		10/08/2015	4.250	34,600,384		12,143				51,400,000	10/01/2015
1822401		FARMERS BRANCH	TX	S	10/13/2015	4.000	14,966,356		36,702				20,900,000	02/01/2013
1822501		GLENDALE	CA		10/19/2015	4.750	22,764,079		5,507				38,918,920	09/09/2015
1822601		CINCINNATI	OH		10/23/2015	4.625	6,526,616		1,794				9,700,000	10/06/2015
1822701		COLUMBUS	OH		08/29/2013	5.000	26,711,887						40,000,000	07/19/2013
1822702		COLUMBUS	OH		08/29/2013	7.000	3,658,075						40,000,000	07/19/2013
1822901		TINLEY PARK	IL		10/28/2015	4.500	4,173,051		1,584				8,052,640	07/30/2015
1823001		HOUSTON	TX	S	11/18/2015	4.250	8,308,771		3,156				12,000,000	09/24/2015
1823101		AGOURA HILLS	CA		12/01/2015	4.250	14,680,743		5,726				22,800,000	10/29/2015
1823201		DALLAS	TX		12/07/2015	4.600	10,850,657		2,392				19,830,000	12/04/2015
1823401		KOLOA	HI		01/14/2016	4.500	35,400,658		22,463				55,000,000	10/17/2015
1823501		LOUISVILLE	KY		01/28/2016	4.500	5,929,244		1,623				13,500,000	12/17/2015
1823601		ENGLEWOOD	CO		01/28/2016	4.250	31,606,816		17,073				47,200,000	01/08/2016
1823602		ENGLEWOOD	CO		01/28/2016	10.000	6,955,500						47,200,000	01/08/2016
1823801		PLAINFIELDS	IN		03/08/2016	4.375	24,056,665		6,187				40,000,000	02/01/2016
1823901		LOS ANGELES	CA		03/15/2016	4.500	18,258,063		4,695				26,300,000	11/11/2015
1824001		LOS ANGELES	CA		03/15/2016	4.500	31,711,373		8,154				44,000,000	11/11/2015
1824101		BLAINE	MN		03/22/2016	4.500	31,690,421		136,367				41,140,000	02/15/2016
1824102		BLAINE	MN		03/22/2016	8.000	9,931,487						41,140,000	02/15/2016
1824201		DETROIT	MI		04/11/2016	4.500	6,829,047		3,705				10,900,000	03/08/2016
1824301		DEERFIELD	FL		04/12/2016	4.500	2,276,231		1,237				3,890,000	02/22/2016
1824401		DALLAS	TX		04/14/2016	4.375	23,046,487		5,947				35,300,000	02/08/2016
1824501		LOS ANGELES	CA		04/14/2016	4.750	31,762,768		16,310				49,700,000	04/05/2016
1824601		LOS ANGELES	CA		04/14/2016	4.750	17,325,146		8,896				24,650,000	04/05/2016
1824701		PALM BEACH GARDENS	FL		04/20/2016	4.000	7,188,806		18,396				13,950,000	03/01/2016
1824801		MINNEAPOLIS	MN		04/27/2016	4.500	4,788,412		1,301				10,200,000	03/09/2016
1825001		POOLER	GA		05/13/2016	4.250	24,634,242		7,698				37,000,000	04/01/2016
1825101		LOS ANGELES	CA		06/14/2016	5.500	62,536,313		127,842				87,850,000	03/07/2016
1825301		SACRAMENTO	CA		07/21/2016	4.000	17,694,570		74,230				25,200,000	06/01/2016
1825401		CINCINNATI	OH		08/03/2016	4.500	38,430,942		9,815				53,500,000	06/23/2016
1825701		CARLSBAD	CA		08/25/2016	4.500	10,055,700		2,695				18,900,000	06/18/2016
1825801		OGDEN	UT		08/29/2016	4.500	9,607,803		2,444				13,200,000	06/30/2016
1825901		MILWAUKEE	WI		09/15/2016	4.500	12,713,262		3,408				19,700,000	09/12/2016
1826001		SAN JOSE	CA	S	09/26/2016	4.500	18,590,518		56,695				36,500,000	09/21/2016
1826101		BEDFORD	TX		09/29/2016	4.900	29,497,460		59,334				40,470,000	09/28/2016
1826201		LEXINGTON	KY		10/11/2016	4.000	13,364,052		14,254				19,500,000	08/23/2016
1826601		MANDEVILLE	LA		11/17/2016	4.250	12,391,059		38,035				19,020,000	10/24/2016
1826701		FORT WORTH	TX		11/17/2016	4.500	12,212,476		3,260				26,210,000	10/20/2016
1826801		LAGUNA BEACH	CA		12/06/2016	4.500	9,930,860		2,579				15,000,000	10/21/2016
1827001		BROOKFIELD	WI		12/13/2016	4.500	9,547,694		5,018				15,100,000	10/26/2016
1827301		NAPERVILLE	IL		12/16/2016	4.375	23,196,606		12,399				37,050,000	11/21/2016
1827401		DRAPER	UT		12/16/2016	4.500	23,204,704		11,789				32,000,000	11/19/2016
1827601		LEHI	UT		03/15/2017	4.750	21,117,212		10,750				29,100,000	02/24/2017
1827701		MURFREESBORO	TN	S	03/28/2017	4.250	23,644,700		23,700				32,600,000	03/08/2017
1827801		IRVINE	CA		03/30/2017	4.750	45,091,775		69,510				71,300,000	02/21/2017
1827901		SAN ANTONIO	TX		04/26/2017	6.000	1,650,000		8,719				7,800,000	01/30/2017
1828001		KANSAS CITY	MO		04/27/2017	4.750	15,161,000		12,000				21,000,000	03/30/2017
1828201		ROCKVILLE	MD		05/10/2017	4.750	27,896,167		14,000				40,800,000	04/14/2017
1828401		COLUMBIA	SC		05/23/2017	4.750	10,369,974		2,750				16,800,000	04/12/2017
1828501		GILBERT	AZ		05/24/2017	4.500	13,669,437		10,393				19,500,000	04/26/2017
1828601		DRAPER	UT		05/25/2017	4.750	21,685,157		11,000				31,500,000	04/26/2017
1828701		PHOENIX	AZ		06/09/2017	4.750	8,587,950		20,828				12,700,000	03/31/2017
1828901		BIRMINGHAM	MI		06/15/2017	4.950	19,863,879		3,500				29,460,000	05/25/2017
1829001		LINONIA	MI		06/20/2017	4.750	4,242,432		2,250				10,700,000	05/18/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1829101		SUFFOLK	VA		06/23/2017	4.750	25,985,230		9,821				40,400,000	05/17/2017
1829201		SCOTTSDALE	AZ		06/29/2017	4.625	56,624,536		15,000				82,000,000	06/01/2017
1829301		HAYWARD	CA		07/06/2017	4.375	4,132,230		11,000				6,600,000	05/23/2017
1829801		WOODLAND HILLS	CA		07/13/2017	4.250	15,829,459		16,837				22,500,000	06/13/2017
1830101		KNOXVILLE	TN		08/30/2017	4.750	6,497,242		1,713				9,385,000	08/11/2017
1830201		NAPERVILLE	IL	S	08/30/2017	4.000	20,172,781		53,750				39,000,000	05/31/2017
1830301		LEHI	UT		09/26/2017	4.625	24,813,145		12,500				37,600,000	07/31/2017
1830401		PHOENIX	AZ	S	10/16/2017	4.250	15,833,683		15,880				26,200,000	09/06/2017
1830501		PHOENIX	AZ	S	05/01/2015	4.500	18,364,805		36,468				30,200,000	03/05/2015
1830601		PHOENIX	AZ	S	05/01/2015	4.500	18,974,813		36,449				28,900,000	03/05/2015
1830701		SPRING	TX	S	10/25/2017	4.250	21,615,172		43,484				49,400,000	10/31/2017
1830801		GEORGETOWN	TX	S	10/26/2017	4.750	7,002,000		28,389				13,000,000	10/02/2017
1830901		CULVER CITY	CA		11/03/2017	6.000	25,457,558		111,628				41,630,000	10/06/2017
1831001		RINCON	GA		11/14/2017	4.750	6,202,374		1,625				12,450,000	08/04/2017
1831101		FARMINGTON HILLS	MI		11/16/2017	4.750	6,531,628		3,500				11,500,000	10/23/2017
1831201		VALLEY PARK	MO	S	11/17/2017	4.750	6,269,436		25,382				9,300,000	10/10/2017
1831301		LEANDER	TX	S	11/17/2017	4.750	6,924,596		28,035				13,020,000	10/09/2017
1831401		HUTCHINS	TX		11/21/2017	4.500	22,768,226		18,000				32,700,000	10/31/2017
1831501		HOUSTON	TX		12/04/2017	4.700	47,068,563		102,000				75,000,000	11/06/2017
1831601		NASHVILLE	TN		12/12/2017	4.250	8,829,535		6,637				13,625,000	11/14/2017
1831701		DUBLIN	OH		12/13/2017	4.950	28,869,500		43,500				40,440,000	10/12/2017
1831901		MOUNT LAUREL	NJ		12/14/2017	4.500	17,778,000		72,000				30,500,000	12/06/2017
1832001		NORTH SALT LAKE	UT		12/19/2017	4.750	6,898,255		1,804				9,700,000	12/04/2017
1832301		WEST ALLIS	WI	S	02/06/2018	4.500	10,136,681		20,406				17,000,000	01/25/2018
1832401		LOS ALTOS	CA	S	02/08/2018	4.250	18,073,764		91,862				31,450,000	01/05/2018
1832402		LOS ALTOS	CA	S	08/05/2019	4.250	1,917,457		8,885				31,450,000	01/05/2018
1832601		SPRING	TX		10/16/2014	5.250	13,358,777						24,500,000	06/20/2014
1832701		SPRING	TX		10/16/2014	5.250	17,234,749						32,000,000	06/20/2014
1832801		NEW YORK	NY		03/06/2018	4.250	20,342,028		10,600				33,200,000	02/01/2018
1832901		SOUTH JORDAN	UT		03/20/2018	4.750	39,344,582		20,550				56,300,000	02/07/2018
1833101		AMERICAN CANYON	CA		07/26/2016	5.000	26,640,365						41,870,000	07/15/2016
1833201		PLANO	TX		04/05/2018	4.750	41,314,075		80,303				90,000,000	03/01/2018
1833202		PLANO	TX		04/05/2018	6.000	16,103,205						90,000,000	03/01/2018
1833301		SAN DIEGO	CA		04/05/2018	4.750	7,070,121		3,550				12,700,000	03/02/2018
1833401		MILWAUKEE	WI		04/12/2018	4.750	11,460,708		11,500				19,000,000	04/05/2018
1833501		SANTA MONICA	CA		05/10/2018	5.000	5,250,735		22,000				11,000,000	03/01/2018
1833601		SCOTTSDALE	AZ		05/30/2018	4.950	59,242,125		59,750				97,800,000	04/23/2018
1833801		GEORGETOWN	TX		06/18/2018	4.950	26,123,829		26,350				41,700,000	06/12/2018
1834001		NEW CANEY	TX		04/08/2016	4.850	55,444,734		54,738				115,420,000	02/17/2016
1834101		BRADENTON	FL		08/30/2018	5.125	23,124,646		123,765				43,260,000	07/24/2018
1834201		COLORADO SPRINGS	CO		08/30/2018	5.125	22,424,808		154,235				36,810,000	07/24/2018
1834301		WAUKESA	WI		09/12/2018	4.500	7,405,784		14,926				10,020,000	08/10/2018
1834401		SAVANAH	GA		09/25/2018	4.950	15,531,100		7,800				23,400,000	09/04/2018
1834501		BOISE	ID		09/27/2018	5.000	16,228,008		8,150				25,500,000	09/14/2018
1834601		PLANO	TX	S	09/28/2018	4.500	3,439,469						22,800,000	12/13/2008
1834701		CINCINNATI	OH		10/15/2018	4.500	7,617,223		23,700				11,700,000	07/15/2018
1834801		PROVO	UT		10/15/2018	5.000	35,695,714		51,429				48,000,000	09/17/2018
1834901		DRAPER	UT		10/17/2018	5.000	26,872,313		6,750				39,000,000	10/02/2018
1835001		MIAMI BEACH	FL		10/30/2018	5.000	41,314,979		20,750				63,000,000	10/22/2018
1835101		WEST ALLIS	WI	S	12/12/2018	4.500	6,787,859		12,547				12,530,000	11/16/2018
1835201		CARY	NC		09/02/2015	5.250	18,290,452						26,100,000	03/09/2015
1835301		NAPA	CA		08/18/2016	5.125	64,327,560		183,393				143,600,000	02/19/2016
1835401		LEHI	UT		05/29/2019	4.800	26,077,187		8,187				36,600,000	05/08/2019
1835501		HOUSTON	TX		09/13/2017	5.000	29,002,065		157,250				47,000,000	07/28/2017
1835601		DUBLIN	OH		07/01/2019	4.750	31,780,000		20,000				45,900,000	04/16/2019
1835701		COLUMBUS	OH		09/25/2019	4.500	15,461,896		646				20,900,000	08/09/2019
1835801		WALTON	KY		10/07/2019	4.500	14,354,155		6,615				34,370,000	09/17/2019
1835901		PHOENIX	AZ	S	10/23/2019	3.750	10,092,145		557				13,500,000	09/18/2019
1836001		TEMPE	AZ		10/29/2019	4.500	16,915,708		708				23,780,000	09/26/2019
1836101		TEXAS CITY	TX		11/07/2019	4.000	11,682,000						16,550,000	05/10/2019
1836201		HAZELWOOD	MO		11/20/2019	3.500	42,011,235						45,180,000	08/27/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1836202		SAUGET	IL		11/20/2019	6.000	16,368,845						45,180,000	08/27/2019
1836301		AMERICAN FORK	UT		12/05/2019	3.900	10,746,000						19,500,000	11/08/2019
1836401		AURORA	CO		12/11/2019	4.625	49,750,000						69,000,000	10/22/2019
1836501		NEW BRAUNFELS	TX		12/16/2019	3.900	27,930,000						42,000,000	12/10/2019
1836601		GREENSBORO	NC		12/17/2019	4.000	22,427,300						30,600,000	12/05/2019
1836701		DENVER	CO		10/28/2016	5.000	33,700,000		67,241				80,100,000	08/01/2016
1836801		STERLING	VA		12/19/2014	5.500	35,074,876		118,082				83,300,000	10/13/2014
318201		HOUSTON	TX		10/23/2012	5.750	23,809,028						73,575,000	03/02/2017
318202		HOUSTON	TX		10/23/2012	6.750	8,125,949						73,575,000	03/02/2017
318203		HOUSTON	TX		05/22/2014	6.750	1,543,026						73,575,000	03/02/2017
318204		HOUSTON	TX		05/05/2016	6.750	13,615,591						73,575,000	03/02/2017
318501		SAN ANTONIO	TX	S	12/13/2012	5.750	6,166,865						9,300,000	10/19/2012
318502		SAN ANTONIO	TX	S	06/27/2017	5.750	585,091						9,300,000	10/19/2012
320001		SCHAUMBURG	IL	S	05/15/2014	5.500	8,692,951						14,000,000	04/25/2014
320701		CIBOLO	TX	S	04/22/2015	5.000	4,655,263						9,200,000	03/11/2015
321101		SAN ANTONIO	TX	S	06/05/2015	4.750	31,772,723		144,719				52,130,000	03/12/2015
321401		DALLAS	TX	S	06/29/2015	5.000	21,786,109		87,356				46,200,000	02/04/2015
322001		MURPHY	TX	S	10/22/2015	5.000	4,747,014		19,516				11,380,000	10/13/2015
322101		AUSTIN	TX	S	11/20/2015	4.500	1,000						33,400,000	10/29/2015
322201		SCHERTZ	TX	S	11/20/2015	4.500	1,000						24,000,000	10/30/2015
322501		HONOLULU	HI		12/18/2015	4.750	45,754,588						90,000,000	08/09/2015
322601		LOS ANGELES	CA		03/24/2016	4.950	14,472,068						24,800,000	12/01/2015
322801		MCKINNEY	TX	S	05/03/2016	5.000	29,898,670		107,316				50,800,000	05/16/2016
322901		MARIETTA	GA	S	05/05/2016	5.000	39,345,189		2,143				67,800,000	02/04/2016
322902		MARIETTA	GA	S	11/10/2017	5.000	747,668		1,646				67,800,000	02/04/2016
323001		MAUI	HI	S	06/03/2016	5.250	11,758,914		34,889				116,350,000	03/21/2016
323601		SOUTH JORDAN	UT		08/17/2016	4.750	33,396,767						51,800,000	04/07/2016
324001		KANSAS CITY	MO		09/09/2016	5.250	6,989,066		882				11,450,000	02/26/2016
324101		HOUSTON	TX		10/18/2016	5.000	35,682,976						55,600,000	09/06/2016
324201		EDGERTON	KS	S	10/27/2016	5.000	22,732,500						36,700,000	10/06/2016
324401		WILMER	TX	S	11/10/2016	4.750	13,076,121						21,800,000	08/30/2016
324601		DENVER	CO	S	12/15/2016	4.750	8,911,613		20,413				16,400,000	11/28/2016
324701		SALT LAKE CITY	UT		02/09/2017	4.750	35,200,000		58,667				57,000,000	12/01/2016
324801		DENVER	CO	S	03/15/2017	4.750	5,565,123						9,600,000	02/17/2017
324901		DENVER	CO	S	03/15/2017	4.750	11,530,122						18,300,000	02/17/2017
325001		SPRING	TX		04/27/2017	5.500	75,300,000		125,500				139,000,000	03/31/2017
325101		AUSTIN	TX		06/07/2017	4.750	7,718,694		58,403				16,200,000	04/25/2017
325102		AUSTIN	TX		06/07/2017	7.000	2,224,883						16,200,000	04/25/2017
325401		KAPOLEI	HI	S	07/27/2017	4.750	51,373,760		182,960				78,500,000	05/08/2017
325501		PEARLAND	TX	S	07/27/2017	4.750	4,568,900		36,600				7,400,000	07/18/2017
325601		VINEYARD	UT		08/01/2017	4.750	27,259,615		125,000				77,000,000	03/06/2017
325901		AUSTIN	TX		10/10/2017	4.750	28,214,701		47,417				52,300,000	08/29/2017
326001		FT MYERS	FL		10/17/2017	5.250	5,956,295		12,000				28,700,000	08/10/2017
326002		FT MYERS	FL		10/15/2018	5.500	7,248,292		18,250				28,700,000	08/10/2017
326101		SAN ANTONIO	TX		10/23/2017	5.000	4,984,925		98,148				20,220,000	09/07/2017
326201		LAS VEGAS	NV		12/11/2017	4.750	44,000,000		220,000				67,900,000	09/25/2017
326301		GONZALES	LA		12/14/2017	5.000	19,290,729		124,971				32,200,000	05/09/2017
326401		BEAUMONT	CA		01/25/2018	4.750	12,966,947		155,520				22,780,000	12/24/2017
326501		COLUMBUS	OH		04/02/2018	5.000	17,584,289		73,205				28,800,000	12/09/2017
326502		COLUMBUS	OH		04/02/2018	7.000	2,583,718						28,800,000	12/09/2017
326701		DRAPER	UT		06/14/2018	5.000	11,985,691		67,500				19,400,000	04/19/2018
326801		SAN ANTONIO	TX	S	06/19/2018	4.750	14,561,663		117,251				33,500,000	10/15/2019
326802		SAN ANTONIO	TX	S	10/28/2019	4.750	55,427		2,465				33,500,000	10/15/2019
326901		MORENO VALLEY	CA	S	09/21/2018	5.250	2,605,946		122,835				53,400,000	08/22/2018
327001		LONE TREE	CO		10/09/2018	5.250	12,618,019		153,333				39,500,000	08/23/2018
327201		SOUTH JORDAN	UT		11/15/2018	5.000	31,172,195		225,000				60,300,000	10/22/2018
327301		PHOENIX	AZ	S	11/27/2018	5.000	10,258,093		110,830				34,100,000	11/20/2018
327401		CYPRESS	TX		11/28/2018	5.000	15,318,864		181,092				45,800,000	11/21/2018
327402		CYPRESS	TX		11/28/2018	7.000	10,407,633		34,925				45,800,000	11/21/2018
327501		RICHMOND	TX		12/04/2018	5.000	27,296,058		303,697				78,680,000	12/03/2018
327502		RICHMOND	TX		12/04/2018	7.000	6,493,334		21,647				78,680,000	12/03/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
327601		TUCSON	AZ	S	02/13/2019	5.000	2,041,508		17,062				21,800,000	01/14/2019
327701		SAN ANTONIO	TX	S	02/27/2019	5.500	4,327,232		94,167				25,800,000	01/29/2019
327801		LEHI	UT		03/15/2019	5.500	9,393,194		159,375				74,000,000	02/25/2019
327901		VERNON	CA	S	04/11/2019	5.000	4,350,389		16,089				12,075,000	03/12/2019
328101		OREM	UT		05/30/2019	5.500	20,721,837		111,343				109,000,000	04/23/2019
328401		SPARTANBURG	SC	S	10/08/2019	5.500	1,719,538		3,797				17,600,000	08/13/2019
328802		CONROE	TX		12/04/2019	6.000	4,870,003						41,400,000	09/03/2019
328301		McKinney	TX	S	09/11/2019	5.250	(633,250)		37,250				54,500,000	08/07/2019
328501		Greer	SC	S	10/08/2019	5.500	(355,924)		15,475				28,000,000	08/13/2019
328601		Salt Lake City	UT		10/29/2019	5.000	(617,931)		22,069				96,300,000	10/01/2019
328701		Salt Lake City	UT		10/29/2019	5.000	(598,621)		21,379				100,700,000	09/16/2019
328801		Conroe	TX		12/04/2019	5.000	(381,373)						41,400,000	09/03/2019
328001		College Station	TX	S	05/29/2019	5.000	(558,250)		111,650				51,820,000	05/21/2019
328201		West Jordan	UT		08/13/2019	5.000	(334,631)		41,829				60,000,000	07/19/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							4,526,680,701		7,869,460				9,636,709,235	XXX
0899999. Total Mortgages in good standing							4,526,680,701		7,869,460				9,636,709,235	XXX
1804801		TAMPA	FL		07/30/2012	5.750	10,085,141		27,349				15,850,000	05/29/2012
1810901		HOUSTON	TX		08/15/2013	4.600	5,166,342		2,020				8,900,000	06/28/2013
1813001		LAS VEGAS	NV		12/05/2013	5.000	42,663,648		215,157				58,400,000	10/22/2013
1821001		NEW ORLEANS	LA	S	08/18/2015	4.500	48,384,345		60,667				66,000,000	06/23/2015
323301		LIVERMORE	CA	S	07/06/2016	4.900	38,247,917		151,250				74,180,000	06/16/2016
1399999. Restructured mortgages - Commercial mortgages-all other							144,547,392		456,443				223,330,000	XXX
1699999. Total - Restructured Mortgages							144,547,392		456,443				223,330,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
1812601		LAS VEGAS	NV		11/06/2013	5.250	9,253,958		26,250				15,800,000	08/01/2013
1832101		SAN DIEGO	CA		01/17/2018	4.750	4,091,153		1,590				6,425,000	01/08/2018
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							13,345,111		27,840				22,225,000	XXX
3299999. Total - Mortgages in the process of foreclosure							13,345,111		27,840				22,225,000	XXX
3399999 - Totals							4,684,573,204		8,353,743				9,882,264,235	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1779301	HURST	TX		01/17/2006	4.500		887,553	2,615,000
1782503	GALVESTON	TX	S	11/21/2006	6.500		2,000,000	29,250,000
1782508	GALVESTON	TX	S	01/22/2019	6.000	434,047	1,040,367	29,250,000
1790803	SANTA FE	NM		07/30/2018	5.000		3,284,441	43,500,000
1809901	HOUSTON	TX	S	06/26/2013	4.500		536,003	47,000,000
1813901	GAITHERSBURG	MD	S	12/17/2013	4.950		447,236	19,200,000
1814902	SAN ANTONIO	TX		08/23/2017	5.000		655,559	21,800,000
1815501	WASHINGTON	DC		06/27/2014	4.750		440,297	66,800,000
1822202	PHOENIX	AZ	S	04/04/2019	6.000	559,350		23,040,000
1824101	BLAINE	MN		03/22/2016	4.500		487,799	41,140,000
1830401	PHOENIX	AZ	S	10/16/2017	4.250		462,386	26,200,000
1830801	GEORGETOWN	TX	S	10/26/2017	4.750		1,665,525	13,000,000
1831201	VALLEY PARK	MO	S	11/17/2017	4.750		2,769,768	9,300,000
1831301	LEANDER	TX	S	11/17/2017	4.750		1,890,762	13,020,000
1832301	WEST ALLIS	WI	S	02/06/2018	4.500		235,382	17,000,000
1832401	LOS ALTOS	CA	S	02/08/2018	4.250		3,924,812	31,450,000
1832402	LOS ALTOS	CA	S	08/05/2019	4.250	1,775,610	132,962	31,450,000
1835401	LEHI	UT		05/29/2019	4.800	26,069,000		36,600,000
1835501	HOUSTON	TX		09/13/2017	5.000		3,482,715	47,000,000
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
1835801	WALTON	KY		10/07/2019	4.500	14,347,540		34,370,000
1835901	PHOENIX	AZ	S	10/23/2019	3.750	10,091,588		13,500,000
1836001	TEMPE	AZ		10/29/2019	4.500	16,915,000		23,780,000
1836101	TEXAS CITY	TX		11/07/2019	4.000	11,682,000		16,550,000
1836201	HAZELWOOD	MO		11/20/2019	3.500	42,011,235		
1836202	SAUGET	IL		11/20/2019	6.000	16,368,845		
1836301	AMERICAN FORK	UT		12/05/2019	3.900	10,746,000		19,500,000
1836401	AURORA	CO		12/11/2019	4.625	49,750,000		69,000,000
1836501	NEW BRAUNFELS	TX		12/16/2019	3.900	27,930,000		42,000,000
1836601	GREENSBORO	NC		12/17/2019	4.000	22,427,300		30,600,000
1836701	DENVER	CO		10/28/2016	5.000		4,366,902	80,100,000
318204	HOUSTON	TX		05/05/2016	6.750		2,368,499	73,575,000
322801	MCKINNEY	TX	S	05/03/2016	5.000		2,574,902	50,800,000
322901	MARIETTA	GA	S	05/05/2016	5.000		3,749,526	67,800,000
322902	MARIETTA	GA	S	11/10/2017	5.000		749,893	67,800,000
323001	MAUI	HI	S	06/03/2016	5.250		2,020,610	116,350,000
323801	AUSTIN	TX	S	08/24/2016	5.000		1,050,045	45,000,000
323802	AUSTIN	TX	S	02/06/2018	5.500		1,336,225	58,000,000
323903	CEDAR PARK	TX		08/25/2016	7.000		144,862	23,300,000
323904	CEDAR PARK	TX		07/26/2018	5.500		34,303	36,700,000
324201	EDGERTON	KS	S	10/27/2016	5.000		6,083,544	36,700,000
324701	SALT LAKE CITY	UT		02/09/2017	4.750		10,438,852	57,000,000
325001	SPRING	TX		04/27/2017	5.500		16,004,212	139,000,000
325102	AUSTIN	TX		06/07/2017	7.000		1,296,137	16,200,000
325401	KAPOLEI	HI	S	07/27/2017	4.750		35,345,843	78,500,000
325501	PEARLAND	TX	S	07/27/2017	4.750		924,595	7,400,000
325601	VINEYARD	UT		08/01/2017	4.750		15,169,067	77,000,000
325901	AUSTIN	TX		10/10/2017	4.750		15,653,637	52,300,000
326002	FT MYERS	FL		10/15/2018	5.500		6,455,631	28,700,000
326101	SAN ANTONIO	TX		10/23/2017	5.000		3,014,645	20,220,000
326201	LAS VEGAS	NV		12/11/2017	4.750		19,929,096	67,900,000
326301	GONZALES	LA		12/14/2017	5.000		16,147,214	32,200,000
326401	BEAUMONT	CA		01/25/2018	4.750		7,924,015	22,780,000
326501	COLUMBUS	OH		04/02/2018	5.000		11,318,423	28,800,000
326601	SALT LAKE CITY	UT	S	05/25/2018	4.950		10,127,912	36,700,000
326701	DRAPER	UT		06/14/2018	5.000		9,479,742	19,400,000
326801	SAN ANTONIO	TX	S	06/19/2018	4.750		10,388,249	29,500,000
326802	SAN ANTONIO	TX	S	10/28/2019	4.750	28,465	24,497	33,500,000
326901	MORENO VALLEY	CA	S	09/21/2018	5.250		3,076,815	53,400,000
327001	LONE TREE	CO		10/09/2018	5.250		12,911,908	39,500,000
327201	SOUTH JORDAN	UT		11/15/2018	5.000		31,378,445	60,300,000
327301	PHOENIX	AZ	S	11/27/2018	5.000		10,368,923	34,100,000
327401	CYPRESS	TX		11/28/2018	5.000		15,681,049	45,800,000
327402	CYPRESS	TX		11/28/2018	7.000		3,101,120	45,800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
327501	RICHMOND	TX		12/04/2018	5.000		19,896,117	78,680,000
327601	TUCSON	AZ	S	02/13/2019	5.000	(113,750)	2,138,195	21,800,000
327701	SAN ANTONIO	TX	S	02/27/2019	5.500	(339,000)	4,572,066	25,800,000
327801	LEHI	UT		03/15/2019	5.500	(425,000)	9,658,819	74,000,000
327901	VERNON	CA	S	04/11/2019	5.000	862,096	3,472,204	12,075,000
328101	OREM	UT		05/30/2019	5.500	(649,500)	21,259,995	109,000,000
328401	SPARTANBURG	SC	S	10/08/2019	5.500	1,532,432	183,308	17,600,000
328802	CONROE	TX		12/04/2019	6.000	4,870,003		41,400,000
1804801	TAMPA	FL		07/30/2012	5.750		(25,000)	15,850,000
328801	Conroe	TX		12/04/2019	5.000	(381,373)		41,400,000
328601	Salt Lake City	UT		10/29/2019	5.000	(640,000)		96,300,000
328701	Salt Lake City	UT		10/29/2019	5.000	(620,000)		100,700,000
328501	Greer	SC	S	10/08/2019	5.500	(371,399)		28,000,000
328301	McKinney	TX	S	09/11/2019	5.250	(670,500)		54,500,000
328201	West Jordan	UT		08/13/2019	5.000	(376,460)		60,000,000
328001	College Station	TX	S	05/29/2019	5.000	(669,900)		51,820,000
1812601	LAS VEGAS	NV		11/06/2013	5.250		(20,000)	15,800,000
1781501	RIVERHEAD	NY		01/30/2006	5.990		(48,787)	9,640,000
0599999. Mortgages in good standing - Commercial mortgages-all other						300,364,879	376,069,823	3,401,205,000
0899999. Total Mortgages in good standing						300,364,879	376,069,823	3,401,205,000
323301	LIVERMORE	CA	S	07/06/2016	4.900		8,966,495	74,180,000
1399999. Restructured mortgages - Commercial mortgages-all other							8,966,495	74,180,000
1699999. Total - Restructured Mortgages							8,966,495	74,180,000
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						300,364,879	385,068,318	3,491,085,000

SCHEDULE B - PART 3

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

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
1763101	SAN ANTONIO	TX		03/03/1999	04/01/2019	574,433		1,487			1,487		145,106	575,919			
1781501	RIVERHEAD	NY		01/30/2006	12/11/2019	3,308,123		71,706			71,706		3,147,122	3,331,042			
1782503	GALVESTON	TX	S	11/21/2006	06/14/2019								589,741	2,000,000			
1782507	GALVESTON	TX	S	04/07/2016	07/01/2019	3,632,696							3,453,010	3,632,696			
1782508	GALVESTON	TX	S	01/22/2019	07/01/2019								1,474,414	1,474,414			
1788501	LEBANON	TN		06/11/2009	04/18/2019	7,157,407							7,096,197	7,157,407			
1788901	HOUSTON	TX		06/29/2009	05/06/2019	10,009,013							9,903,470	10,009,013			
1789301	HOUSTON	TX		08/20/2009	09/09/2019	5,410,724		2,377			2,377		5,291,056	5,413,101			
1791601	GLENDALE HEIGHTS	IL		02/04/2010	03/29/2019	16,121,686							15,990,259	16,121,686			
1792301	HOFFMAN ESTATES	IL		05/13/2010	08/29/2019	8,364,290		37,536			37,536		8,203,374	8,401,825			
1792401	CHATTANOOGA	TN		05/19/2010	12/23/2019	12,328,510		5,400			5,400		11,931,206	12,333,910			
1795101	KAPAA	HI		10/28/2010	05/16/2019	7,217,773		4,104			4,104		7,120,288	7,221,877			
1795401	SUMTER	SC		11/01/2010	06/13/2019	667,974		2,619			2,619		503,456	670,594			
1795501	PHOENIX	AZ		11/16/2010	01/02/2019	13,311,649		7,619			7,619		13,319,269	13,319,269			
1796201	HOUSTON	TX		12/14/2010	05/06/2019	11,888,685		21,219			21,219		11,783,045	11,909,904			
1796801	LAS VEGAS	NV		02/01/2011	10/02/2019	2,214,095		5,868			5,868		2,182,723	2,219,963			
1797901	ELK GROVE VILLAGE	IL		03/29/2011	03/29/2019	4,528,106		3,433			3,433		4,470,556	4,531,539			
1798001	SMITHFIELD	NC		04/13/2011	03/29/2019	20,538,490		14,893			14,893		20,358,742	20,553,384			
1799301	MURRELLS INLET	SC		07/21/2011	02/12/2019	2,765,951		4,000			4,000		2,745,827	2,769,951			
1799901	CHICAGO	IL		09/26/2011	03/29/2019	4,546,779		1,827			1,827		4,514,654	4,548,606			
1802501	KNOXVILLE	TN		01/25/2012	01/17/2019	8,217,079		555			555		8,195,836	8,217,634			
1802801	SANDY	UT		02/21/2012	05/01/2019	15,076,011		14,273			14,273		14,968,374	15,090,284			
1803201	DALE CITY	VA		04/05/2012	11/26/2019	2,925,472		6,075			6,075		2,488,283	2,931,548			
1804901	JACKSON	MS		09/06/2012	07/24/2019	4,949,088		5,422			5,422		4,865,510	4,954,510			
1806401	DALLAS	TX		11/01/2012	10/01/2019	5,610,231		2,257			2,257		5,480,629	5,612,488			
1808201	DALLAS	TX		02/19/2013	03/29/2019	9,252,547		11,112			11,112		9,195,443	9,263,660			
1809001	MACOMB	MI		05/06/2013	05/02/2019	5,188,417		7,074			7,074		5,092,682	5,195,492			
1809101	LAKE ORION	MI		05/06/2013	05/02/2019	4,447,215		6,064			6,064		4,365,156	4,453,279			
1812101	SUN CITY CENTER	FL		10/15/2013	07/18/2019	2,384,698		17,346			17,346		2,346,689	2,402,044			
1812102	SUN CITY CENTER	FL		07/20/2017	07/18/2019	399,205		795			795		400,000	400,000			
1812401	WOODSTOCK	GA		10/29/2013	08/29/2019	3,506,518		4,797			4,797		3,444,395	3,511,315			
1816001	MADISON HEIGHTS	MI		09/15/2014	11/18/2019	5,598,941		9,090			9,090		5,454,282	5,608,031			
1816201	CINCINNATI	OH		09/29/2014	03/28/2019	6,056,361		32,817			32,817		6,045,941	6,089,178			
1816501	FORT LAUDERDALE	FL		10/23/2014	02/15/2019	3,208,919		7,959			7,959		3,200,901	3,216,878			
1817501	FINDLAY	OH		12/16/2014	01/31/2019	16,567,619		56,569			56,569		16,528,980	16,624,187			
1817701	COLUMBUS	OH		01/13/2015	02/04/2019	6,563,674		8,236			8,236		6,555,909	6,571,910			
1818201	DALLAS	TX	S	02/12/2015	07/24/2019	29,401,684		18,693			18,693		28,974,673	29,420,377			
1819201	ALPHARETTA	GA		05/04/2015	12/23/2019	2,999,070		12,080			12,080		2,920,931	3,011,151			
1819601	BILLERICA	MA		06/11/2015	07/01/2019	10,875,001		14,561			14,561		10,744,259	10,889,562			
1820601	BAYTOWN	TX		07/15/2015	08/02/2019	9,979,029		40,694			40,694		9,869,604	10,019,723			
1821201	PHOENIX	AZ		09/01/2015	10/03/2019	30,917,846		191,644			191,644		30,447,527	31,109,490			
1821701	DENVER	CO	S	09/22/2015	02/19/2019	12,521,349		17,390			17,390		12,487,859	12,538,739			
1823301	TEMESCAL VALLEY	CA		01/13/2016	10/31/2019	32,485,995		277,551			277,551		32,241,481	32,763,546			
1824901	HOUSTON	TX		04/28/2016	02/05/2019	2,369,932		130,068			130,068		2,500,000	2,500,000			
1826501	KANSAS CITY	MO		11/16/2016	03/18/2019	34,727,993		209,640			209,640		34,812,182	34,937,633			
1826901	WENTZVILLE	MO		12/12/2016	11/20/2019	16,733,375		182,625			182,625		16,916,000	16,916,000			
1826902	WENTZVILLE	MO		12/12/2016	11/20/2019	6,525,000							6,525,000	6,525,000			
1829701	PASADENA	TX	S	07/30/2015	01/08/2019	16,593,706		178,057			178,057		16,740,803	16,771,763			
1829901	HAZELWOOD	MO		08/02/2017	11/20/2019	7,362,889		75,111			75,111		7,438,000	7,438,000			
1829902	HAZELWOOD	MO		08/02/2017	11/20/2019	2,869,000							2,869,000	2,869,000			
1830001	FLORHAM PARK	NJ		08/23/2017	08/29/2019	14,426,714		140,625			140,625		14,327,031	14,567,339			
1832201	SAUGET	IL		02/06/2018	11/20/2019	13,643,053		157,947			157,947		13,801,000	13,801,000			
1832202	SAUGET	IL		02/06/2018	11/20/2019	5,323,000							5,323,000	5,323,000			
1833001	HAZELWOOD	MO		03/22/2018	11/20/2019	2,400,656		28,344			28,344		2,429,000	2,429,000			
1833002	HAZELWOOD	MO		03/22/2018	11/20/2019	937,000							937,000	937,000			
1833701	FORT WORTH	TX		05/24/2012	03/05/2019	13,451,868							13,416,040	13,451,868			
1833901	SANTA MONICA	CA		07/17/2018	09/13/2019	9,744,483		186,667			186,667		9,772,093	9,931,150			
317001	SOUTH PADRE ISLAND	TX	S	06/16/2011	10/02/2019	17,129,719							16,440,023	17,129,719			
317002	SOUTH PADRE ISLAND	TX	S	12/17/2012	10/02/2019	1,757,969	454,067				454,067		1,673,308	1,757,969			
317003	SOUTH PADRE ISLAND	TX	S	12/17/2012	10/02/2019	2,000,000							514,164	2,000,000			

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
317004	SOUTH PADRE ISLAND	TX	S	12/01/2014	10/02/2019	2,000,000	1,778,350				1,778,350		2,000,000	2,000,000			
321701	CONROE	TX		08/28/2015	07/12/2019	20,975,550		219,861			219,861		20,946,030	21,195,411			
323101	CAMPBELL	CA	S	06/09/2016	07/12/2019	5,893,567		45,188			45,188		5,938,755	5,938,755			
323102	CAMPBELL	CA		06/18/2018	07/12/2019	55,340		4,660			4,660		60,000	60,000			
323401	KATY	TX		07/18/2016	02/15/2019	39,185,652		426,821			426,821		39,465,925	39,612,473			
323801	AUSTIN	TX	S	08/24/2016	04/18/2019	25,490,137		51,752			51,752		26,545,869	26,591,934			
323802	AUSTIN	TX	S	02/06/2018	04/18/2019	123,854		29,048			29,048		1,489,127	1,489,127			
323901	CEDAR PARK	TX		08/25/2016	07/24/2019	13,557,070							13,496,639	13,557,070			
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		49,610			49,610		2,715,025	5,596,603			
324501	PEARLAND	TX	S	11/29/2016	02/13/2019	8,367,520		32,480			32,480		8,400,000	8,400,000			
326601	SALT LAKE CITY	UT	S	05/25/2018	09/27/2019	9,683,113		174,488			174,488		19,985,513	19,985,513			
0199999. Mortgages closed by repayment						666,872,146	2,232,417	3,270,132			5,502,549		672,473,194	686,261,253			
1766601	SUMMERVILLE	SC		02/21/2002		1,930,243							612,146	612,146			
1768801	BATTLE CREEK	MI		05/12/2003		2,322,453							187,695	187,695			
1769501	FARMINGTON HILLS	MI		06/12/2003		2,830,843							106,838	106,838			
1770501	GREENVILLE	SC		10/30/2003		1,043,506							79,110	79,110			
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		5,153,808							140,592	140,592			
1775001	CHESTERFIELD	VA	S	12/01/2004		4,210,513							601,085	601,085			
1778401	ALLEN	TX		11/09/2005		249,566							121,174	121,174			
1778501	SANTA CLARITA	CA		11/09/2005		3,917,695							105,670	105,670			
1778701	DAYTON	OH		11/21/2005		3,101,992							88,561	88,561			
1779301	HURST	TX		01/17/2006		1,117,127							29,983	29,983			
1781001	ROCHESTER	MI		09/28/2006		3,294,435							282,387	282,387			
1790101	HUNTERSVILLE	NC		10/26/2009		11,602,514							307,147	307,147			
1790801	SANTA FE	NM		11/19/2009		17,720,945							485,674	485,674			
1792801	LAS VEGAS	NV		06/24/2010		3,616,407							104,868	104,868			
1794001	FARMINGTON HILLS	MI		08/12/2010		4,831,776							275,027	275,027			
1794701	NILES	MI		10/07/2010		8,533,966							282,757	282,757			
1795301	SUMTER	SC		11/01/2010		728,700							370,553	370,553			
1795801	TAYLORSVILLE	UT		12/02/2010		3,012,704							98,046	98,046			
1796601	GRETNA	LA		01/25/2011		13,280,907							447,047	447,047			
1796602	GRETNA	LA		01/25/2011		10,483,799							302,159	302,159			
1798801	FRIENDSWOOD	TX		06/15/2011		4,718,988							144,059	144,059			
1799201	MILWAUKEE	WI		07/19/2011		2,818,515							91,486	91,486			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		2,054,288							68,157	68,157			
1800101	MILLSBORO	DE		09/28/2011		7,944,000							306,625	306,625			
1801301	SEATAC	WA		08/18/2009		29,886,791							734,502	734,502			
1801601	RALEIGH	NC		11/17/2011		3,539,936							116,845	116,845			
1803001	CHICAGO	IL		02/28/2012		909,721							263,078	263,078			
1803401	BLUE ASH	OH		05/02/2012		8,500,801							296,160	296,160			
1804501	NEW ALBANY	OH		07/24/2012		7,728,844							388,000	388,000			
1804601	BEAVERCREEK	OH		07/30/2012		10,775,895							340,817	340,817			
1804701	ROCK HILL	SC		07/30/2012		4,982,985							251,952	251,952			
1805001	MONTGOMERY	AL		09/10/2012		5,561,257							173,428	173,428			
1805101	SAVANNAH	GA		09/10/2012		9,139,430							285,013	285,013			
1805801	PONTIAC	MI		10/18/2012		1,157,264							103,570	103,570			
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		3,453,956							307,352	307,352			
1806601	ALPHARETTA	GA		11/13/2012		15,272,534							488,493	488,493			
1806701	KNOXVILLE	TN		11/14/2012		1,838,856							91,503	91,503			
1807101	CINCINNATI	OH		12/11/2012		9,581,667							481,586	481,586			
1807401	PEWAUKEE	WI		12/13/2012		12,333,738							386,566	386,566			
1807601	SHILOH	IL		01/08/2013		3,257,682							163,739	163,739			
1807801	FENTON	MO		01/15/2013		9,491,340							468,800	468,800			
1808301	ROCHESTER HILLS	MI		02/26/2013		19,941,941							624,935	624,935			
1808401	PASADENA	TX	S	02/27/2013		7,238,513							241,998	241,998			
1808402	PASADENA	TX	S	07/24/2017		351,071							7,822	7,822			
1808801	SACRAMENTO	CA		04/10/2013		6,944,469							217,945	217,945			
1810101	DEKALB	IL		07/09/2013		4,501,669							103,479	103,479			

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	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
1810401	COLLEGE PARK	GA		07/18/2013		7,030,431							341,066	341,066			
1810501	LIMA	OH		07/25/2013		5,745,804							272,866	272,866			
1810701	FORT LAUDERDALE	FL		07/30/2013		4,298,033							351,379	351,379			
1811401	ALBUQUERQUE	NM		09/12/2013		2,032,776							95,381	95,381			
1811501	LAS VEGAS	NV		09/17/2013		7,876,032							248,038	248,038			
1811601	LOS ANGELES	CA		09/18/2013		8,739,895							247,497	247,497			
1812301	SOUTHFIELD	MI		10/24/2013		6,899,731							185,067	185,067			
1812501	SAN LUIS OBISPO	CA		11/04/2013		13,677,381							376,752	376,752			
1812601	LAS VEGAS	NV		11/06/2013		9,477,869							230,161	230,161			
1812901	SOUTH JORDAN	UT		11/22/2013		11,322,791							329,428	329,428			
1813201	KNOXVILLE	TN		12/06/2013		25,466,268							704,864	704,864			
1813202	KNOXVILLE	TN		12/06/2013		1,825,113							49,372	49,372			
1813401	FRESNO	CA		12/09/2013		5,256,090							82,668	82,668			
1813501	ALPHARETTA	GA		12/09/2013		3,204,482							92,610	92,610			
1813601	NOVI	MI		12/12/2013		5,129,848							179,378	179,378			
1813701	SAN FRANCISCO	CA		12/16/2013		5,696,857							164,639	164,639			
1814001	DELAWARE	OH		01/16/2014		5,302,354							404,208	404,208			
1814301	VALENCIA	CA		04/03/2014		9,987,530							291,569	291,569			
1814701	INDIANAPOLIS	IN		05/21/2014		5,492,208							153,534	153,534			
1814801	SALT LAKE CITY	UT		06/03/2014		6,115,372							174,777	174,777			
1815001	LOUISVILLE	KY		06/05/2014		5,863,715							421,957	421,957			
1815101	ST LOUIS	MO		06/10/2014		41,370,329							918,524	918,524			
1815201	MEMPHIS	TN		06/16/2014		2,814,416							148,657	148,657			
1815301	RICHMOND	TX		06/25/2014		4,124,937							225,661	225,661			
1815501	WASHINGTON	DC		06/27/2014		42,495,534							561,680	561,680			
1815701	ST LOUIS	IL		07/30/2014		7,886,421							289,671	289,671			
1815801	HOUSTON	TX		08/01/2014		6,634,685							176,667	176,667			
1816301	CINCINNATI	OH		09/29/2014		10,185,698							295,411	295,411			
1816401	CHARLOTTE	NC		10/02/2014		10,435,812							290,704	290,704			
1816601	MIAMI	FL		11/19/2014		26,954,781							724,822	724,822			
1817001	OMAHA	NE		12/09/2014		6,587,024							191,043	191,043			
1817101	LOGAN CITY	UT		12/09/2014		17,230,071							473,148	473,148			
1817201	ENGLEWOOD	CO		12/11/2014		11,913,944							353,185	353,185			
1817401	DULUTH	GA		12/16/2014		15,517,486							431,364	431,364			
1817601	FAIRVIEW	TN		12/08/2011		6,885,686							327,265	327,265			
1817901	KNOXVILLE	TN		01/29/2015		3,731,748							162,661	162,661			
1818001	TERRE HAUTE	IN		02/05/2015		3,077,201							91,819	91,819			
1818101	RIVERTON	UT		02/10/2015		4,832,582							143,297	143,297			
1818301	HOUSTON	TX	S	02/24/2015		14,329,808							369,848	369,848			
1818302	HOUSTON	TX	S	02/24/2015		2,738,608							65,687	65,687			
1818303	HOUSTON	TX	S	04/13/2017		1,628,399							36,478	36,478			
1818401	NORTH LOGAN	UT		02/26/2015		4,151,985							115,357	115,357			
1818402	NORTH LOGAN	UT		05/12/2016		907,043							21,139	21,139			
1818501	RALEIGH	NC		03/16/2015		13,615,888							402,230	402,230			
1818601	LINTHICUM HEIGHTS	MD		04/01/2015		8,684,941							247,205	247,205			
1818901	FORT WORTH	TX		04/29/2015		7,359,345							209,474	209,474			
1819001	COLUMBUS	OH		11/08/2013		12,626,366							382,001	382,001			
1819002	COLUMBUS	OH		11/08/2013		664,948							89,537	89,537			
1819101	COLUMBUS	OH		11/08/2013		15,050,770							451,638	451,638			
1819102	COLUMBUS	OH		11/08/2013		734,891							98,965	98,965			
1819301	LIVERMORE	CA		05/21/2015		8,388,464							209,466	209,466			
1819401	THE WOODLANDS	TX		05/21/2015		2,635,238							111,226	111,226			
1819501	CONCORD	NC		05/26/2015		7,217,629							210,348	210,348			
1819701	SANDY SPRINGS	GA		06/11/2015		7,783,332							218,888	218,888			
1819801	HOUSTON	TX		06/18/2015		6,117,784							824,782	824,782			
1819901	AUSTIN	TX		06/19/2015		6,565,512							155,354	155,354			
1820001	CHARLESTON	IL		06/19/2015		4,042,476							175,700	175,700			
1820101	BOTHELL	WA		06/22/2015		3,971,852							118,531	118,531			
1820201	DALLAS	TX		06/24/2015		19,737,149							515,714	515,714			
1820301	DERBY	KS		06/24/2015		3,151,849							93,896	93,896			

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	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
1820501	DRAPER	UT		06/25/2015		21,026,157							587,125	587,125			
1820701	PARAMOUNT	CA		07/29/2015		14,287,262							603,398	603,398			
1820901	WALDORF	MD		08/17/2015		4,318,149							125,514	125,514			
1821001	NEW ORLEANS	LA	S	08/18/2015		48,590,500							266,822	266,822			
1821301	HOUSTON	TX		09/01/2015		58,291,475							1,433,672	1,433,672			
1821401	TALLAHASSEE	FL		09/02/2015		4,069,552							267,133	267,133			
1821801	BROOKPARK	OH		09/30/2015		9,060,103							218,275	218,275			
1821901	HOUSTON	TX		09/30/2015		6,408,132							154,672	154,672			
1822001	COLLEGE PARK	GA		09/30/2015		13,419,928							323,914	323,914			
1822101	COPPELL	TX		09/30/2015		11,724,840							282,473	282,473			
1822201	PHOENIX	AZ	S	10/01/2015		15,192,700							391,038	391,038			
1822501	GLENDALE	CA		10/19/2015		23,336,633							578,061	578,061			
1822601	CINCINNATI	OH		10/23/2015		6,707,301							182,479	182,479			
1822701	COLUMBUS	OH		08/29/2013		27,454,244							742,357	742,357			
1822702	COLUMBUS	OH		08/29/2013		3,737,377							79,302	79,302			
1822901	TINLEY PARK	IL		10/28/2015		4,280,934							109,468	109,468			
1823001	HOUSTON	TX	S	11/18/2015		8,529,540							223,926	223,926			
1823101	AGOURA HILLS	CA		12/01/2015		15,097,238							422,221	422,221			
1823201	DALLAS	TX		12/07/2015		11,147,892							299,626	299,626			
1823401	KOLOA	HI		01/14/2016		36,243,854							865,659	865,659			
1823501	LOUISVILLE	KY		01/28/2016		6,133,783							206,162	206,162			
1823601	ENGLEWOOD	CO		01/28/2016		32,303,789							714,046	714,046			
1823801	PLAINFIELDS	IN		03/08/2016		24,581,540							531,062	531,062			
1823901	LOS ANGELES	CA		03/15/2016		18,687,072							433,703	433,703			
1824001	LOS ANGELES	CA		03/15/2016		32,456,493							753,274	753,274			
1824101	BLAINE	MN		03/22/2016		31,820,867							754,612	754,612			
1824201	DETROIT	MI		04/11/2016		7,012,632							187,290	187,290			
1824301	DEERFIELD	FL		04/12/2016		2,337,423							62,430	62,430			
1824401	DALLAS	TX		04/14/2016		23,597,727							557,187	557,187			
1824501	LOS ANGELES	CA		04/14/2016		32,471,627							725,169	725,169			
1824601	LOS ANGELES	CA		04/14/2016		17,711,797							395,547	395,547			
1824701	PALM BEACH GARDENS	FL		04/20/2016		7,352,890							182,481	182,481			
1824801	MINNEAPOLIS	MN		04/27/2016		4,928,876							141,765	141,765			
1825001	POOLER	GA		05/13/2016		24,958,302							331,758	331,758			
1825101	LOS ANGELES	CA		06/14/2016		63,570,677							1,162,206	1,162,206			
1825301	SACRAMENTO	CA		07/21/2016		18,094,098							473,758	473,758			
1825401	CINCINNATI	OH		08/03/2016		39,308,295							887,169	887,169			
1825701	CARLSBAD	CA		08/25/2016		10,320,153							267,147	267,147			
1825801	OGDEN	UT		08/29/2016		9,827,151							221,792	221,792			
1825901	MILWAUKEE	WI		09/15/2016		13,045,592							335,739	335,739			
1826001	SAN JOSE	CA	S	09/26/2016		18,999,673							465,850	465,850			
1826101	BEDFORD	TX		09/29/2016		30,078,216							640,090	640,090			
1826201	LEXINGTON	KY		10/11/2016		13,724,413							374,615	374,615			
1826601	MANDEVILLE	LA		11/17/2016		12,645,894							292,871	292,871			
1826701	FORT WORTH	TX		11/17/2016		12,527,910							318,694	318,694			
1826801	LAGUNA BEACH	CA		12/06/2016		10,148,760							220,479	220,479			
1827001	BROOKFIELD	WI		12/13/2016		9,790,159							247,484	247,484			
1827301	NAPERVILLE	IL		12/16/2016		23,797,174							612,967	612,967			
1827401	DRAPER	UT		12/16/2016		23,674,704							481,789	481,789			
1827601	LEHI	UT		03/15/2017		21,410,417							303,955	303,955			
1827801	IRVINE	CA		03/30/2017		45,760,750							738,485	738,485			
1827901	SAN ANTONIO	TX		04/26/2017		4,176,281							2,535,000	2,535,000			
1828401	COLUMBIA	SC		05/23/2017		10,619,683							252,459	252,459			
1828501	GILBERT	AZ		05/24/2017		14,003,837							344,792	344,792			
1828601	DRAPER	UT		05/25/2017		21,906,500							232,344	232,344			
1828701	PHOENIX	AZ		06/09/2017		8,779,578							212,456	212,456			
1828901	BIRMINGHAM	MI		06/15/2017		20,328,135							467,757	467,757			
1829001	LINONIA	MI		06/20/2017		4,334,666							94,484	94,484			
1829101	SUFFOLK	VA		06/23/2017		26,604,067							628,659	628,659			
1829201	SCOTTSDALE	AZ		06/29/2017		58,003,472							1,393,936	1,393,936			

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

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
1829301	HAYWARD	CA		07/06/2017		4,226,399							105,169	105,169			
1829801	WOODLAND HILLS	CA		07/13/2017		16,193,915							381,293	381,293			
1830101	KNOXVILLE	TN		08/30/2017		6,650,891							155,361	155,361			
1830201	NAPERVILLE	IL	S	08/30/2017		20,656,314							537,283	537,283			
1830301	LEHI	UT		09/26/2017		24,889,583							88,938	88,938			
1830801	GEORGETOWN	TX	S	10/26/2017		5,320,456							12,369	12,369			
1831001	RINCON	GA		11/14/2017		6,346,435							145,686	145,686			
1831101	FARMINGTON HILLS	MI		11/16/2017		6,735,154							207,026	207,026			
1831401	HUTCHINS	TX		11/21/2017		23,306,326							556,099	556,099			
1831501	HOUSTON	TX		12/04/2017		48,894,199							1,927,636	1,927,636			
1832001	NORTH SALT LAKE	UT		12/19/2017		7,057,525							161,074	161,074			
1832101	SAN DIEGO	CA		01/17/2018		4,160,021							70,458	70,458			
1832601	SPRING	TX		10/16/2014		13,618,672							259,895	259,895			
1832701	SPRING	TX		10/16/2014		17,565,942							331,193	331,193			
1832801	NEW YORK	NY		03/06/2018		20,831,974							500,546	500,546			
1832901	SOUTH JORDAN	UT		03/20/2018		40,228,566							904,534	904,534			
1833101	AMERICAN CANYON	CA		07/26/2016		27,214,803							574,438	574,438			
1833501	SANTA MONICA	CA		05/10/2018		5,345,005							116,270	116,270			
1834101	BRADENTON	FL		08/30/2018		30,353,452							7,352,571	7,352,571			
1834201	COLORADO SPRINGS	CO		08/30/2018		37,826,048							15,555,475	15,555,475			
1834601	PLANO	TX	S	09/28/2018		7,697,000							4,257,531	4,257,531			
1834701	CINCINNATI	OH		10/15/2018		7,769,189							175,666	175,666			
1835201	CARY	NC		09/02/2015		18,380,000							89,548	89,548			
1835501	HOUSTON	TX		09/13/2017		25,460,035							97,935	97,935			
318201	HOUSTON	TX		10/23/2012		24,296,453							487,425	487,425			
318204	HOUSTON	TX		05/05/2016		11,442,324							195,232	195,232			
318501	SAN ANTONIO	TX	S	12/13/2012		6,318,223							151,358	151,358			
320001	SCHAUMBURG	IL	S	05/15/2014		8,892,754							199,803	199,803			
320701	CIBOLO	TX	S	04/22/2015		4,756,166							100,903	100,903			
321401	DALLAS	TX	S	06/29/2015		22,189,952							491,199	491,199			
322001	MURPHY	TX	S	10/22/2015		4,835,993							108,495	108,495			
322501	HONOLULU	HI		12/18/2015		46,827,066							1,072,477	1,072,477			
322601	LOS ANGELES	CA		03/24/2016		14,794,028							321,960	321,960			
322801	MCKINNEY	TX	S	05/03/2016		29,506,233							2,289,781	2,289,781			
323601	SOUTH JORDAN	UT		08/17/2016		34,000,000							603,233	603,233			
324001	KANSAS CITY	MO		09/09/2016		7,132,629							144,445	144,445			
324101	HOUSTON	TX		10/18/2016		36,438,708							755,732	755,732			
324401	WILMER	TX	S	11/10/2016		13,312,310							236,189	236,189			
325101	AUSTIN	TX		06/07/2017		7,728,689							68,398	68,398			
325901	AUSTIN	TX		10/10/2017		12,563,231							49,584	49,584			
326001	FT MYERS	FL		10/17/2017		5,954,000							9,705	9,705			
327501	RICHMOND	TX		12/04/2018		9,715,349							2,619,105	2,619,105			
327502	RICHMOND	TX		12/04/2018		6,818,693							347,006	347,006			
0299999. Mortgages with partial repayments						2,717,142,845							101,659,308	101,659,308			
1808001	EAGAN	MN		01/24/2013		8,707,672		10,275			10,275		4,100,001	4,164,651		(4,585,297)	(4,585,297)
1814501	STERLING	VA		04/16/2014		7,363,444		21,349			21,349		6,281,624	7,384,794			
0499999. Mortgages transferred						16,071,116		31,625			31,625		10,381,625	11,549,445		(4,585,297)	(4,585,297)
0599999 - Totals						3,400,086,107	2,232,417	3,301,757			5,534,174		784,514,127	799,470,006		(4,585,297)	(4,585,297)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Mineral interest - Sovereign		Katy	TX	Sovereign Royalties		05/01/2000		19,541,168	3,477,187	3,477,187		(1,031,121)				3,512,943		
	Mineral interest - Roaring Fork		Gulf of Mexico	LA	Roaring Fork Field		04/17/2003		9,071,000								143,583		
	Mineral interest - Escambia		Escambia	AL	Escambia		12/15/2005		10,486,325	4,583,751	4,583,751		(594,624)				1,533,365		
0199999. Oil and Gas Production - Unaffiliated									39,098,493	8,060,938	8,060,938		(1,625,745)				5,189,891		XXX
	Mineral Rights 0015 - Connable		Duval County	TX	Connable		01/01/1992										130,788		
	Mineral Rights 0163 - Conn		Polk County	TX	Conn		12/31/2005										6,005		
	Mineral Rights 0164 - Culp		Lea County	NM	Culp		01/01/1992												
	Mineral Rights 0183 - Blount		Oklahoma County	OK	Blount		01/01/1992												
	Mineral Rights 0184 - Hillard		Ward County	TX	Hillard Energy Ltd														
	Mineral Rights 0185 - Charles		Borden County	TX	Charles Weiner for Texas Crude														
	Mineral Rights 0186 - Martin		Grayson County	TX	Martin K. Snell Survey		02/16/2010												
	Mineral Rights 0190 - Farleigh		Quay City	NM	Farleigh Trust		11/03/2009												
	Mineral Rights 0191 - Oxy		Ward County	TX	Oxy USA Inc Ogl														
	Mineral Rights 0194 - Anderson		McCullen County	TX	Anderson Survey A-697		01/31/2010										723,161		
	Mineral Rights 0195 - Fairmays		Chambers City	TX	Fairways														
	Mineral Rights 0196 - Kleinmann		Colorado City	TX	Kleimann N1/AKG		01/31/2010												
	Mineral Rights 0198 - SEM		Houston County	TX	SEM - John Gregory A-38												59		
	Mineral Rights 0200 - White Rock		Trinity County	TX	White Rock- Kames Ward A-29														
	Mineral Rights 0203 - Horace		Kent	TX	Horace Wade		12/31/2005										21,509		
	Mineral Rights 0205 - Sequitor		Houston County	TX	Sequitor-Hondo Aughinbough A-2												212		
	Mineral Rights 0208 - Cinco		Atascosa County	TX	Cinco Simmons Tract												32,475		
	Mineral Rights 0209 - Encana		Parker County	CO	Encana-Parker Cty														
	Mineral Rights 0210 - ETOCO		Houston County	TX	ETOCO		01/31/2011												
	Mineral Rights 0212 - Borzeman		Houston County	TX	Interstate/Borzeman		01/31/2012										107,969		
	Mineral Rights 0213 - Hondo		Walker County	TX	Hondo/Walker County														
	Mineral Rights 0214 - Davon		Angelina County	TX	Devon/Holloway A-305														
	Mineral Rights 0215 - ElTex		Houston County	TX	ElTex 73A24		01/31/2012												
	Mineral Rights 0216 - KHL		Walker County	TX	KHL T192-20		01/31/2012												
	Mineral Rights 0217 - Interstate		Parker County	CO	Interstate		01/31/2011												
	Mineral Rights 0218 - Etoco		Houston County	TX	Etoco		01/31/2011										6,733		
	Mineral Rights 0219 - ETE		Houston County	TX	East Texas Energy		01/31/2011												
	Mineral Rights 0220 - Chesapeake		Dimmit County	TX	Chesapeake Val.Korn Deep Rights												3,007,235		
	Mineral Rights 0221 - SWEPI		Ward County	TX	SWEPI/Shell HT&C RR												322,975		
	Mineral Rights 0222 - Interstate Explor		Houston County	TX	Interstate Explor-J. Gregory League A-38														
	Mineral Rights 0223 - Deadwood Cruz		Houston County	TX	Deadwood-Cruz A-26														
	Mineral Rights 0224 - Deadwood CJ		Houston County	TX	Deadwood-CJ. Forbes A-32														
	Mineral Rights 0225 - San Isidro		McMullen County	TX	San Isidro Development Co.														
	Mineral Rights 0226 - Fortuna Energy		Ward County	TX	Fortuna Energy Co.														
	Mineral Rights 0544 - Evan		Rusk County	TX	Evan		01/01/1992										25,018		
	Mineral Rights 1250 - Frost		Wise City	TX	Frost Sunbarger		01/30/2009												
	Mineral Rights 1312 - Yaborough		Ward Counties	TX	Yarborough		10/01/1985										1,233,080		
	Mineral Rights 1314 - Townshire		Bryan	TX	Townshire Minerals		10/01/1985										1,970		
	Mineral Rights 1315 - ASL		Las Animas County	CO	ASL Mineral														
	Mineral Rights 1329 - Bravo		Various	NM	Bravo Dome		08/14/2001										3,848		
	Mineral Rights 1400 Chesapeake		Canadian County	OK	Chesapeake Operating, LLC														
	Mineral Rights 1401 - DCP Midstream		Canadian County	CO	DCP Midstream, LP												4		
	Mineral Rights 1402 - Taylor Operating		Cleveland County	OK	Taylor Operating Company, LLC														
	Mineral Rights 1403 - Red Bluff		Canadian County	OK	Red Bludd Resources LLC												434		
	Mineral Rights 1404 - Stable Energy		Canadian County	OK	Stable Energy Resources														
	Mineral Rights 1405 - Superior Pipeline		Canadian County	OK	Superior Pipeline Co.												6,244		
	Mineral Rights 1406 - Unit Petroleum		Oklahoma County	OK	Unit Petrioleum Company												554		
	Mineral Rights 1407 - United Production		Canadian County	OK	United Production Co.												30,943		
	Mineral Rights 1408 - Aelus Alt. Energy		Canadian County	OK	Aeolus Alternative Energy														
	Mineral Rights 1409 - High Peak Energy																		
	Mineral Rights 1410 - Copperhead Resources																		

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Mineral Rights 1411 - BP America																		
	Mineral Rights 186 - Sojitz		Rusk County	TX	Sojitz Energy Ventures, Inc.														
0599999. Mineral Rights - Unaffiliated																	5,661,216		XXX
	TCCL 1 McMillan Eagle Partners, L.P.		Houston	TX	TCCL 1 McMillan Eagle Partners L.P.		02/26/2018			3,189,600	3,189,600		3,200				288,000		
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated										3,189,600	3,189,600		3,200				288,000		XXX
	IHOP Secured		Glendale	CA	IHOP	1FE	01/06/2005		8,891,551	1,616,061	1,616,061						163,040		
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated									8,891,551	1,616,061	1,616,061						163,040		XXX
	LOC to ANTAC, Inc.		Galveston	TX	ANTAC, Inc.		12/17/2009												
	LOC to American National Holdings, Inc.		Galveston	TX	ANH		02/05/1998												
	LOC to American National Life Insurance Company of Texas		Galveston	TX	ANTEX		07/01/2017												
	LOC to Garden State Life Insurance Company		Galveston	TX	GARDEN		07/01/2017												
	LOC to Standard Life Insurance Company		Galveston	TX	SLAICO		07/01/2017			5,000,651							9,023		
	LOC to American National Property & Casualty Company of Lousiana		Galveston	TX	ANPLA		09/01/2017												
	LOC to American National Property & Casualty Company		Galveston	TX	ANPCH		01/20/2012												
	LOC to American National General Insurance Company		Galveston	TX	ANGIC		09/01/2019												
	LOC to Pacific Property and Casualty Company		Galveston	TX	PACIFIC		09/01/2017												
	LOC to American National Lloyd's Insurance Company		Galveston	TX	LLOYDS														
	Note to American National Holdings, Inc.		Galveston	TX	ANH		02/05/1998		400,000,000	400,000,000	400,000,000						24,000,000		
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									400,000,000	400,000,000	405,000,651						24,009,023		XXX
	Historical Bldg - Kearns		Salt Lake City	UT	Kearns Building		01/01/1988		20,266,314	20,266,314	20,266,314	(231,936)							85.000
	Land - Proterra		Houston	TX	Parkside Capital		12/11/2006		51,242	51,242	51,242	56,368							6.600
	Land - Eagle IND		Houston	TX	Eagle Ind., LP		12/01/1999		37,727,647	37,727,647	37,727,647	(1,346,070)							99.000
	Land - Moody Rambin		Houston	TX	Parkside Capital Fund II		12/31/2014		1,591,881	1,591,881	1,591,881	195,645					50,000		6.000
2299999. Joint Venture Interests - Real Estate - Affiliated									59,637,084	59,637,084	59,637,084	(1,325,993)					50,000		XXX
	Equity Fund 7035 - Rutledge Partners, LP		Smyrna	GA	Rutledge Partners		03/01/1996		1,987,330	12,551,136	12,551,136	(650,275)							57.520
	Equity Fund 7038 - Lincolnshire Equity Partners II, LP		Dallas	TX	Lincolnshire Equity II, LLC		12/01/1998										314,109		
	Equity Fund 7039 - Starvest Partners, LP		New York	NY	Starvest Management Equity Fund		08/01/1999			5,356	5,356	(1,350)					7,371		3.333
	Equity Fund 7043 - Lexington Partners, LP		New York	NY	Lexington Partners		11/03/2005			788,192	788,192	(303,758)					331,460		0.569
	Equity Fund 7044 - Arlington Capital Partners II, LP		Washington	DC	Arlington Capital Partners		01/05/2006			51,034	51,034	(631,191)					736,783	155,619	1.709
	Equity Fund 7045 - Black Diamond Capital Partners I, LP		Austin	TX	Black Diamond Capital Partners		12/29/2006			110,661	110,661	(4,084,173)					4,048,426		6.944
	Equity Fund 7046 - Maranon Mezzanine Fund, LP		Chicago	IL	Maranon Capital		08/13/2009			448,808	448,808	(159,790)					189,174		4.894
	Equity Fund 7047 - Comvest Capital III, LP		West Palm Beach	FL	Comvest Capital		04/10/2015		5,238,026	5,238,026	5,238,026	(2,480,305)					3,172,877	1,987,525	4.057
	Equity Fund 7048 - Pinnacle IV, LP		Palo Alto	CA	Pinnacle Ventures		05/27/2015		11,998,662	12,334,212	12,334,212	(2,974,554)					3,390,998	2,291,738	22.497
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP		West Conshohocken	PA	Morgan Stanley AIP		07/19/2015		11,000,312	11,076,418	11,076,418	(2,708,893)					1,864,869	1,031,860	19.510
	Equity Fund 7050 - Crestline Specialty Lending, LP		Ft Worth	TX	Crestline Partners		03/15/2015		8,766,856	11,779,550	11,779,550	(576,247)					2,344,772	4,919,574	12.400
	Equity Fund 7051 - Shinnecock Income Fund, LP		Los Angeles	CA	Shinnecock Partners		12/01/2015		8,000,000	9,882,139	9,882,139	486,950							31.810
	Equity Fund 7053 - Monroe Capital Private Credit Fund II LP		Chicago	IL	Monroe Capital		04/15/2016		10,103,888	11,842,458	11,842,458	(762,188)					1,007,604	2,250,000	2.914
	Equity Fund 7055 - Greystar Equity Partners IX, LP		Charleston	SC	Greystar Equity Partners IX		04/26/2016		7,979,057	8,667,743	8,667,743	291,180					330,455	1,372,368	0.780
	Equity Fund 7059 - Arrowhead Capital Fund III, LP		Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017		1,201,575	1,180,946	1,180,946	43,257					3,676,571		1.650
	Equity Fund 7060 - Comvest Capital IV, LP		West Palm Beach	FL	Comvest Capital		03/29/2018		10,655,377	10,655,377	10,655,377	(251,556)					1,163,347	4,153,932	2.645

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Equity Fund 7061 - Pinnacle V, LP		Menlo Park	CA	Pinnacle Ventures		05/24/2018		9,367,861	9,367,861	9,367,861	(59,561)					607,206	4,982,812	28.125
	Equity Fund 7062 - Monroe Capital Private Credit Fund III LP		Chicago	IL	Monroe Capital		05/31/2018		13,947,282	14,175,964	14,175,964	(31,576)					760,367	5,878,286	3.601
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP		West Conshohocken	PA	Morgan Stanley AIP		06/21/2018		4,499,298	4,655,543	4,655,543	253,560						25,500,702	10.132
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP		New York	NY	Centre Lane Partners		10/31/2018		15,878,773	15,613,878	15,613,878	(264,894)					198,024	3,273,983	27.027
	Equity Fund 7071 - Metropolitan Partners Fund V, LP		New York	NY	Metropolitan Partners Fund V, GP		12/13/2018		19,405,836	19,405,836	19,405,836	206,027					1,657,306		16.715
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP		Chicago	IL	Maranon Capital		01/18/2019		16,397,699	16,397,699	16,397,699						305,022	3,150,000	24.908
	Equity Fund 7077 - CVC Credit Partners US Direct Lending Fund II,		New York	NY	CVC Credit Partners, LLC		09/24/2018		114,545	241,841	241,841	127,295						935,455	32.559
	Equity Fund 7079 - Arrowhead		Paramus	NJ	Arrowhead Partners GP, LLC		05/31/2019		4,679,298	4,679,298	4,679,298						96,241	14,687,341	6.752
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP		New York	NY	Metropolitan Partners Fund VI, GP		08/14/2019		8,000,000	8,006,196	8,006,196	6,196						32,000,000	26.274
	Equity Fund 7082 - First Eagle Direct Lending Fund I		New York	NY	First Eagle Direct Lending I GP, LLC		08/26/2019		17,660,446	17,856,885	17,856,885	196,439					208,794	2,339,554	18.467
	Equity Fund 7084 - Pizzuti Investors Fund III		Dover	DE	Pizzuti Investors Fund III GP, LLC		08/15/2019		8,100,000	8,100,000	8,100,000							29,400,000	
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP		Minneapolis	MN	Northstar Capital, LLC		10/30/2019		266,488	95,800	95,800	(170,688)						1,733,512	26.667
	Equity Fund 7087 - Comvest Credit Partners V, LP		West Palm Beach	FL	Comvest Capital		11/25/2019		6,000,000	5,842,866	5,842,866	(157,134)						24,000,000	12.903
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP		New York	NY	PineBridge Investments, LLC		12/06/2019		1,523,336	1,523,336	1,523,336						(375,495)	726,664	0.738
	Equity Fund 7091 - Parkside Capital Land Fund III, Ltd.		Houston	TX	Parkside Capital, LLC		11/20/2019		514,139	514,139	514,139							4,485,861	8.569
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP		Fort Lauderdale	FL	Deerpath Capital Management, LP		12/12/2019		1,676,647	1,676,647	1,676,647							28,323,353	23.952
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP		New York	NY	Neuberger Berman		12/26/2019		1,452,328	1,452,328	1,452,328						(97,599)	8,547,672	1.405
2599999. Joint Venture Interests - Other - Unaffiliated									206,415,059	226,218,173	226,218,173	(14,657,229)					22,262,111	211,804,382	XXX
	R4 Capital		New York	NY			04/24/2014		11,379,657	11,063,107	11,063,107		(4,244,487)						
	Centerline Capital Partnership XX		Denver	CO			12/22/2014		9,425,000	1	1								
	Centerline Capital Partnership XXXV		Denver	CO			12/22/2014		3,648,649	527,395	527,395		(243,100)						
	Summit VII		Seattle	WA			12/22/2014		5,533,129	290,464	290,464		(126,398)						
	Summit XIV		Seattle	WA			12/01/2014		1,450,000	9,657,480	9,657,480		(1,933,954)						
	WNC		Irvine	CA			12/22/2014		2,660,431	1,477,786	1,477,786		(1,091,935)						
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									34,096,866	23,016,233	23,016,233		(7,639,873)						XXX
55550D-CS-6	Dallas County Schools		Dallas	TX	Coastal Securities	1FE	08/13/2015		664,938	664,938	664,938						20,336		
	Crestline Direct Finance LP		Forth Worth	TX	Crestline Direct Finance		09/20/2018		142,840	142,840	142,840								
	Housing Auth. City of Meriden Lease			CT		1FE	10/25/2019		3,407,945	3,380,196	3,407,669		(276)						
	2201 Market Historical Tax Credit Investment		Galveston	TX	2201 Market Master Tenant LLC		06/04/2019		791,961	791,961	791,961							792,000	99.000
4699999. Any Other Class of Assets - Unaffiliated									5,007,684	4,979,935	5,007,408		(276)				20,336	792,000	XXX
4899999. Total - Unaffiliated									293,509,653	263,891,340	263,918,813	(14,657,229)	(9,265,894)				33,296,594	212,596,382	XXX
4999999. Total - Affiliated									459,637,084	462,826,684	467,827,335	(1,325,993)	3,200				24,347,023		XXX
5099999 - Totals									753,146,737	726,718,024	731,746,148	(15,983,222)	(9,262,694)				57,643,617	212,596,382	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	LOC to ANTAC, Inc.	Galveston	TX	ANTAC, Inc.	12/17/2009			25,550,000		
	LOC to American National Holdings, Inc.	Galveston	TX	ANH	02/05/1998			39,900,000		
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX	07/01/2017			1,450,000		
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017			13,010,000		
	LOC to American National Property & Casualty Company	Galveston	TX	ANPCH	01/20/2012			19,000,000		
	LOC to American National General Insurance Company	Galveston	TX	ANGIC	09/01/2019			500,000		
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated								99,410,000		XXX
	Historical Bldg - Kearns	Salt Lake City	UT	Kearns Building	01/01/1988			11,900,000		85.000
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999			1,664,500		99.000
	Land - Moody Rambin	Houston	TX	Parkside Capital Fund II	12/31/2014			440,000		6.000
2299999. Joint Venture Interests - Real Estate - Affiliated								14,004,500		XXX
	Equity Fund 7047 - Comvest Capital III, LP	West Palm Beach	FL	Comvest Capital	04/10/2015			1,041,167		4.057
	Equity Fund 7048 - Pinnacle IV, LP	Palo Alto	CA	Pinnacle Ventures	05/27/2015			3,796,836		22.497
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Morgan Stanley AIP	07/19/2015			1,641,824		19.510
	Equity Fund 7055 - Greystar Equity Partners IX, LP	Charleston	SC	Greystar Equity Partners IX	04/26/2016			691,651		0.780
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Arrowhead Partners GP, LLC	06/28/2017			645,199		1.650
	Equity Fund 7060 - Comvest Capital IV, LP	West Palm Beach	FL	Comvest Capital	03/29/2018			10,211,179		2.645
	Equity Fund 7061 - Pinnacle V, LP	Menlo Park	CA	Pinnacle Ventures	05/24/2018			5,062,500		28.125
	Equity Fund 7062 - Monroe Capital Private Credit Fund III LP	Chicago	IL	Monroe Capital	05/31/2018			9,121,714		3.601
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP	06/21/2018			2,249,298		10.132
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Centre Lane Partners	10/31/2018			17,243,243		27.027
	Equity Fund 7071 - Metropolitan Partners Fund V, LP	New York	NY	Metropolitan Partners Fund V, GP	12/13/2018			12,000,000		16.715
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP	Chicago	IL	Maranon Capital	01/18/2019		5,000,000	11,850,000		24.908
	Equity Fund 7079 - Arrowhead	Paramus	NJ	Arrowhead Partners GP, LLC	05/31/2019			4,620,762		6.752
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP	New York	NY	Metropolitan Partners Fund VI, GP	08/14/2019		8,000,000			26.274
	Equity Fund 7082 - First Eagle Direct Lending Fund I	New York	NY	First Eagle Direct Lending I GP, LLC	08/26/2019		16,100,743	1,559,703		18.467
	Equity Fund 7084 - Pizzuti Investors Fund III	Dover	DE	Pizzuti Investors Fund III GP, LLC	08/15/2019		5,523,967	2,576,033		0.000
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP	Minneapolis	MN	Northstar Capital, LLC	10/30/2019		266,488			26.667
	Equity Fund 7087 - Comvest Credit Partners V, LP	West Palm Beach	FL	Comvest Capital	11/25/2019		6,000,000			12.903
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	12/06/2019		1,315,538	207,798		0.738
	Equity Fund 7091 - Parkside Capital Land Fund III, Ltd.	Houston	TX	Parkside Capital, LLC	11/20/2019		514,139			8.569
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP	Fort Lauderdale	FL	Deerpath Capital Management, LP	12/12/2019		1,676,647			23.952
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Neuberger Berman	12/26/2019		2,232,877			1.405
2599999. Joint Venture Interests - Other - Unaffiliated							46,630,399	84,518,907		XXX
	R4 Capital	New York	NY	R4 Capital	04/24/2014			478,348		19.850
	Summit XIV	Seattle	WA	Summit Corporate Tax Credit	12/01/2014			875,469		20.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								1,353,817		XXX
	Housing Auth. City of Meriden Lease		CT	Direct Purchase	10/25/2019		3,407,945			
	2201 Market Historical Tax Credit Investment	Galveston	TX	2201 Market Master Tenant LLC	06/04/2019		791,961			
4699999. Any Other Class of Assets - Unaffiliated							4,199,906			XXX
4899999. Total - Unaffiliated							50,830,305	85,872,724		XXX
4999999. Total - Affiliated								113,414,500		XXX
5099999 - Totals							50,830,305	199,287,224		XXX

SCHEDULE BA - PART 3

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

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
	Mineral interest - Lake Raccouri	LaFourche Parish	LA	Lake Raccourci Jarvis Petroleum, Inc.	11/01/1999	12/31/2019	100,000							100,000			(100,000)	(100,000)	167,565
0199999. Oil and Gas Production - Unaffiliated							100,000							100,000			(100,000)	(100,000)	167,565
	Scottsdale 59 Mezz LLC	Denver	CO	Scottsdale 59 Mezz LLC	12/14/2016	05/13/2019	8,322,685		27,315			27,315		8,350,000	8,350,000				309,646
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated							8,322,685		27,315			27,315		8,350,000	8,350,000				309,646
	IHOP Secured	Glendale	CA	IHOP	01/06/2005	12/31/2019	761,150							761,150	761,150				
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							761,150							761,150	761,150				
	LOC to ANTAC, Inc.	Galveston	TX	ANTAC, Inc.	12/17/2009	12/31/2019	106,017,513				1,649,016	1,649,016		133,216,529	133,216,529				1,649,016
	LOC to American National Holdings, Inc.	Galveston	TX	ANH	02/05/1998	12/31/2019					3,526	3,526		39,903,526	39,903,526				3,526
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX	07/01/2017	12/31/2019					1,590	1,590		1,451,590	1,451,590				1,590
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017	12/31/2019					9,023	9,023		8,018,373	8,018,373				
	LOC to American National Property & Casualty Company	Galveston	TX	ANPCH	01/20/2012	12/31/2019					23,582	23,582		19,023,582	19,023,582				23,582
	LOC to American National General Insurance Company	Galveston	TX	ANGIC	09/01/2019	12/31/2019					151	151		500,151	500,151				151
	Note to American National Holdings, Inc.	Galveston	TX	ANH	01/09/2013	08/28/2019	100,000,000							100,000,000	100,000,000				3,953,425
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							206,017,513				1,686,888	1,686,888		302,113,751	302,113,751				5,631,290
	Land - Proterra	Houston	TX	Parkside Capital	12/11/2006	12/31/2019	531,148							531,148	531,148				
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999	12/31/2019	5,935,050							5,935,050	5,935,050				
	Land - Moody Rambin	Houston	TX	Parkside Capital Fund II	12/31/2014	12/31/2019	1,130,000							1,130,000	1,130,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							7,596,198							7,596,198	7,596,198				
	Equity Fund 7047 - Comvest Capital III, LP	West Palm Beach	FL	Return of Capital	11/03/2005	12/16/2019	637,485							637,485	637,485				
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Return of Capital	03/15/2015	12/05/2019	71,367							71,367	71,367				
	Equity Fund 7060 - Comvest Capital IV, LP	West Palm Beach	FL	Return of Capital	12/01/2015	12/18/2019	4,293,612							4,293,612	4,293,612				
	Equity Fund 7061 - Pinnacle V, LP	Menlo Park	CA	Return of Capital	04/15/2016	12/30/2019	1,704,014							1,704,014	1,704,014				
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	03/29/2018	10/11/2019	10,758,409							10,758,409	10,758,409				
	Equity Fund 7071 - Metropolitan Partners Fund V, LP	New York	NY	Return of Capital	05/24/2018	12/31/2019	800,191							800,191	800,191				
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP	Chicago	IL	Return of Capital	05/31/2018	12/26/2019	452,301							452,301	452,301				
	Equity Fund 7079 - Arrowhead	Paramus	NJ	Return of Capital	10/31/2018	12/09/2019	73,980							73,980	73,980				
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Return of Capital	12/26/2019	12/26/2019	780,549							780,549	780,549				
2599999. Joint Venture Interests - Other - Unaffiliated							19,571,908							19,571,908	19,571,908				
55550A-PA-7	Anadarko Petroleum Corporation	Woodlands	TX	Option 100	12/27/2016	01/01/2019	272,870							272,870	272,870				6,769
55550A-PC-3	Anadarko Petroleum Corporation	Woodlands	TX	Option 100	12/22/2015	01/01/2019	352,788							352,788	351,219		(1,569)	(1,569)	1,867
55550A-NA-9	Anadarko Petroleum Corporation	Woodlands	TX	Option 100	07/19/2016	01/01/2019	50,396							50,396	50,396				3,418
55550D-CS-6	Dallas County School	Dallas	TX	Option 100	08/13/2015	04/01/2019	(129,484)							(129,484)	(129,484)				3,694
4699999. Any Other Class of Assets - Unaffiliated							546,570							546,570	545,001		(1,569)	(1,569)	15,748
4899999. Total - Unaffiliated							20,979,628							20,979,628	20,878,059		(101,569)	(101,569)	183,313
4999999. Total - Affiliated							221,936,396		27,315		1,686,888	1,714,203		318,059,949	318,059,949				5,940,936
5099999 - Totals							242,916,024		27,315		1,686,888	1,714,203		339,039,577	338,938,008		(101,569)	(101,569)	6,124,249

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3134A4-NQ-3	FHLMC Bd				1	1,206,139	78.2610	1,707,652	2,182,000	1,338,502		49,594			0.000	6.273	MAT			02/23/2017	01/15/2030
31358D-DG-6	FNMA Bd				1	729,101	78.7280	1,038,421	1,319,000	809,113		29,979			0.000	6.273	MAT			02/23/2017	01/15/2030
90366J-AA-5	USG Assets LLC M-2				1PL	85,000,000	100.0000	85,000,000	85,000,000	85,000,000					2.530	2.544	MON	88,377	1,918,469	12/20/2018	06/25/2020
912828-3X-6	United States Treasury Bd	M			1	497,656	100.6710	503,355	500,000	499,098		784			2.250	2.414	FA	4,249	11,072	02/22/2018	02/15/2021
912828-4B-3	United States Treasury Bd	SD			1	169,788	100.8700	171,479	170,000	169,913		71			2.375	2.418	MS	1,198	4,038	03/15/2018	03/15/2021
912828-4G-2	United States Treasury Bd	SD			1	843,293	100.9630	858,186	850,000	847,011		2,252			2.375	2.655	AO	4,302	20,188	05/02/2018	04/15/2021
912828-K5-8	United States Treasury Bd	SD			1	199,375	99.9090	199,818	200,000	199,927		219			1.375	1.486	AO	468	2,750	06/15/2017	04/30/2020
912828-M4-9	United States Treasury Bd	C			1	1,297,359	100.7130	1,309,269	1,300,000	1,298,489		515			1.875	1.917	AO	4,152	24,375	10/13/2017	10/31/2022
912828-N8-9	United States Treasury Bd	SD			1	107,319	99.7230	109,695	110,000	109,021		886			1.375	2.213	JJ	633	1,513	01/22/2018	01/31/2021
912828-W8-9	United States Treasury Bd	C			1	1,079,303	100.6200	1,087,098	1,080,400	1,079,936		200			1.875	1.895	MS	5,147	20,258	04/10/2017	03/31/2022
912828-XU-9	United States Treasury Bd	SD			1	10,007	99.9690	9,997	10,000	10,000		(2)			1.500	1.475	JD	7	150	07/21/2017	06/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						91,139,340	XXX	91,994,970	92,721,400	91,361,010		84,498			XXX	XXX	XXX	108,533	2,002,813	XXX	XXX
831628-CY-6	Small Business Administration SBA Pool 100087 (25)			4	1FE	1,355,414	105.5230	1,306,934	1,238,525	1,321,434		(4,802)			4.575	3.701	MON	944	56,661	12/31/2019	09/25/2036
83190A-EF-6	Small Business Administration SBA Pool 504			4	1FE	873,672	101.3200	829,231	818,428	833,424		(5,760)			4.018	2.606	MON	2,740	32,635	10/22/2012	08/01/2022
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,229,086	XXX	2,136,165	2,056,953	2,154,858		(10,562)			XXX	XXX	XXX	3,684	89,296	XXX	XXX
0599999. Total - U.S. Government Bonds						93,368,426	XXX	94,131,135	94,778,353	93,515,868		73,936			XXX	XXX	XXX	112,217	2,092,109	XXX	XXX
448814-EJ-8	Hydro-Quebec Deb		A		1FE	5,000,000	125.8340	6,291,700	5,000,000	5,000,000					8.050	8.050	JJ	194,542	402,500	06/24/1994	07/07/2024
857524-AA-0	Republic of Poland Bd		D		1FE	9,883,100	104.3050	10,430,500	10,000,000	9,981,093		13,654			5.125	5.277	AO	99,652	512,500	04/14/2011	04/21/2021
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						14,883,100	XXX	16,722,200	15,000,000	14,981,093		13,654			XXX	XXX	XXX	294,194	915,000	XXX	XXX
1099999. Total - All Other Government Bonds						14,883,100	XXX	16,722,200	15,000,000	14,981,093		13,654			XXX	XXX	XXX	294,194	915,000	XXX	XXX
010411-CX-0	Alabama ST GO			2	1FE	5,995,900	124.7230	6,236,150	5,000,000	5,928,501		(67,399)			5.000	2.630	MN	41,667	220,833	04/05/2019	11/01/2038
20772G-5P-9	Connecticut St Ser A GO			2	1FE	3,076,650	100.7940	3,023,820	3,000,000	3,002,389		(9,340)			5.027	4.701	AO	37,703	150,810	05/11/2010	04/01/2024
419791-YR-3	Hawaii ST Ser-DX GO				1FE	2,555,688	111.3080	2,866,181	2,575,000	2,567,854		1,535			5.100	5.176	FA	54,719	131,325	04/06/2010	02/01/2024
419792-WY-8	Hawaii ST GO			2	1FE	5,945,650	122.4760	6,123,800	5,000,000	5,873,542		(72,108)			5.000	2.570	JJ	125,000	125,000	04/02/2019	01/01/2038
546417-CL-8	Louisiana St GO			2	1FE	5,994,050	124.6570	6,232,850	5,000,000	5,928,269		(65,781)			5.000	2.700	MS	83,333	127,083	04/01/2019	03/01/2038
57582P-WK-2	Massachusetts St Ser E GO			2	1FE	6,155,631	103.0380	6,331,685	6,145,000	6,145,000		(1,285)			4.200	4.176	JD	21,508	258,090	12/08/2010	12/01/2021
594610-7A-9	Michigan ST Ser A GO			2	1FE	3,003,540	103.6510	3,109,530	3,000,000	3,000,549		(405)			4.650	4.635	AO	29,450	139,500	04/14/2011	04/15/2022
594610-7B-7	Michigan ST Ser A GO	C		2	1FE	3,003,960	103.9510	3,118,530	3,000,000	3,000,618		(455)			4.800	4.783	AO	30,400	144,000	04/14/2011	04/15/2023
605580-6K-0	Mississippi ST Ser C GO	CF			1FE	1,000,000	106.4350	1,064,350	1,000,000	1,000,000					4.131	4.131	MN	6,885	41,310	10/21/2010	11/01/2022
677521-HM-1	Ohio ST Ser E GO				1FE	3,000,000	103.7850	3,113,550	3,000,000	3,000,000					4.261	4.261	FA	53,263	127,830	11/23/2010	08/01/2021
677522-YQ-1	Ohio St Public Facs Ser C GO			2	1FE	5,761,550	118.2620	5,913,100	5,000,000	5,686,170		(75,380)			5.000	2.550	FA	104,167	125,000	04/04/2019	02/01/2038
70914P-MX-7	Pennsylvania ST Ser B GO			2	1FE	1,985,120	100.9490	2,018,980	2,000,000	1,995,258		1,286			4.600	4.678	MN	15,333	92,000	05/26/2010	05/01/2023
70914P-MY-5	Pennsylvania ST Ser B GO			2	1FE	2,987,760	100.9820	3,029,460	3,000,000	2,995,270		962			4.700	4.741	MN	23,500	141,000	05/19/2010	05/01/2024
93974C-RC-6	Washington St GO	M			1FE	5,000,000	111.2000	5,560,000	5,000,000	5,000,000					4.669	4.669	FA	97,271	233,450	06/02/2010	08/01/2024
956553-B8-3	West Virginia St GO			2	1FE	4,804,080	123.6310	4,945,240	4,000,000	4,744,722		(59,358)			5.000	2.530	JD	16,665	200,000	03/27/2019	12/01/2036
97705L-A6-4	Wisconsin St GO	CF		2	1FE	2,999,849	102.9230	3,087,690	3,000,000	3,000,050		(10)			4.200	4.200	MN	21,000	126,000	08/24/2010	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						63,269,428	XXX	65,774,916	58,720,000	62,868,192		(347,738)			XXX	XXX	XXX	761,864	2,383,231	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						63,269,428	XXX	65,774,916	58,720,000	62,868,192		(347,738)			XXX	XXX	XXX	761,864	2,383,231	XXX	XXX
005482-Y5-7	Adams & Arapahoee Cnty CO Sch GO			2	1FE	1,235,000	102.1800	1,261,923	1,235,000	1,235,000					4.386	4.386	JD	4,514	54,167	12/09/2010	12/01/2020
005482-Y6-5	Adams & Arapahoee Cnty CO Sch GO			2	1FE	845,000	102.2220	863,776	845,000	845,000					4.536	4.536	JD	3,194	38,329	12/09/2010	12/01/2021
013595-PZ-0	Albuquerque NM Muni Sch Dist GO	C		2	1FE	4,093,360	101.3730	4,054,920	4,000,000	4,009,123		(15,175)			4.400	4.000	FA	73,333	176,000	11/05/2013	08/01/2026
015302-H9-6	Alexandria VA Build America GO			2	1FE	700,000	101.4090	709,863	700,000	700,000					4.500	4.500	JJ	15,750	31,500	06/29/2010	07/01/2023
015302-J2-9	Alexandria VA Build America GO	C		2	1FE	3,700,000	101.4580	3,753,946	3,700,000	3,700,000					4.600	4.600	JJ	85,100	170,200	06/29/2010	07/01/2024
022447-P2-6	Alvin TX ISD GO			2	1FE	2,395,269	112.9040	2,506,469	2,220,000	2,382,145		(13,124)			4.000	2.981	FA	33,547	33,053	03/15/2019	02/15/2037
022447-UP-9	Alvin TX ISD GO			2	1FE	1,510,000	100.2640	1,513,986	1,510,000	1,510,000					4.080	4.080	FA	23,274	61,608	09/16/2010	02/15/2023
03588E-4J-9	Anne Arundel Cnty MD GO			2	1FE	3,054,600	100.8160	3,024,480	3,000,000	3,001,700		(6,641)			5.100	4.868	AO	38,250	153,000	03/29/2010	04/01/2022
03588H-YE-0	Anne Arundel Cnty MD GO			2	1FE	2,718,505	126.8360	2,822,101	2,225,000	2,688,598		(29,907)			5.000	2.570	AO	27,813	52,226	04/09/2019	10/01/2039
052430-QP-3	Austin TX Indep Sch Dist GO			2	1FE	5,422,523	113.7900	5,700,879	5,010,000	5,394,815		(27,708)			4.000	2.979	FA	145,290		03/21/2019	08/01/2039
054375-RP-7	Avondale MI ISD GO				1FE	500,000	100.7390	503,695	500,000	500,000					4.350	4.350	MN	3,625	21,750	10/08/2010	05/01/2020
05914F-HY-9	Baltimore Cnty MD GO	CF			1FE	3,000,000	107.3520	3,220,560	3,000,000	3,000,000					4.000	4.000	MN	20,000	120,000	10/26/2010	11/01/2023
090874-NJ-3	Birdville TX Indep Sch Dist GO			2	1FE	2,159,840	113.0000	2,260,000	2,000,000	2,147,699		(12,141)			4.000	2.970	FA	30,222	41,778	03/21/2019	02/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
100853-MF-4	Boston Mass GO			2	1FE	2,469,926	100.9200	2,492,724	2,470,000	2,469,993		2			5.000	5.000	AO	30,875	123,500	04/09/2010	04/01/2023
106025-GW-3	Brazoria Cnty TX GO			2	1FE	1,094,129	100.5940	1,076,356	1,070,000	1,070,523		(3,077)			5.294	4.993	MS	18,882	56,646	04/28/2010	03/01/2024
143735-RG-5	Carol Stream IL Pk Dist Ser C GO			2	1FE	1,000,000	102.2910	1,022,910	1,000,000	1,000,000					4.750	4.750	MN	7,917	47,500	09/28/2010	11/01/2022
145231-4X-1	Carroll TX ISD Ser A GO			2	1FE	500,000	100.3000	501,500	500,000	500,000					4.159	4.159	FA	7,856	20,795	09/14/2010	02/15/2023
150528-RT-6	Cedar Rapids IA GO		CF	2	1FE	816,334	101.4750	816,874	805,000	807,214		(1,508)			3.200	3.000	JD	2,147	25,760	05/15/2013	06/01/2025
160357-UZ-0	Charleston SC GO		CF	2	1FE	2,200,000	101.1490	2,225,278	2,200,000	2,200,000					4.000	4.000	MS	29,333	88,000	09/01/2010	09/01/2024
235219-CA-8	Dallas TX GO			2	1FE	1,000,000	100.2780	1,002,780	1,000,000	1,000,000					4.510	4.510	FA	17,038	45,100	11/10/2010	02/15/2023
235308-QL-0	Dallas TX ISD GO		CF		1FE	5,062,500	103.1180	5,155,900	5,000,000	5,008,410		(7,159)			4.600	4.445	FA	86,889	230,000	11/16/2010	02/15/2021
244127-XG-6	Deer Park TX ISD GO				1FE	1,000,000	100.3170	1,003,170	1,000,000	1,000,000					4.496	4.496	FA	16,985	44,960	07/21/2010	02/15/2023
249218-AW-8	Denver CO Public Schs Cops GO				1FE	4,762,842	102.9290	4,873,688	4,735,000	4,746,476		(2,701)			2.948	2.883	JD	6,204	139,588	05/03/2013	12/15/2023
25476F-XR-4	District of Columbia GO			2	1FE	6,064,050	124.7470	6,237,350	5,000,000	5,994,013		(70,037)			5.000	2.579	AO	52,778	162,500	03/28/2019	10/15/2038
265138-HU-4	Duncanville Tex Indpt Sch Dist GO		C	2	1FE	1,347,781	106.0310	1,314,784	1,240,000	1,277,778		(11,385)			4.000	2.971	FA	18,738	49,600	04/03/2013	02/15/2026
35880C-UA-0	Frisco TX ISD GO			2	1FE	2,376,329	111.2760	2,453,636	2,205,000	2,359,307		(17,021)			4.000	2.750	FA	33,320	44,100	04/01/2019	08/15/2036
359496-HC-3	Fruitport MI Cmnty Schs Constr GO			2	1FE	1,500,000	101.2290	1,518,435	1,500,000	1,500,000					6.000	6.000	MN	15,000	90,000	05/19/2010	05/01/2024
387460-JF-6	Granite Sch Dist UT GO		CF	2	1FE	2,050,000	101.1400	2,073,370	2,050,000	2,050,000					4.669	4.669	JD	7,976	95,715	05/05/2010	06/01/2023
403755-V6-5	Gwinnett Cnty GA School Dist GO			2	1FE	1,802,022	125.9920	1,858,382	1,475,000	1,779,586		(22,436)			5.000	2.450	FA	30,729	31,753	03/27/2019	02/01/2038
406360-MW-4	Hallsville TX ISD Build Americ GO			2	1FE	1,004,530	100.3580	1,003,580	1,000,000	1,000,075		(600)			5.020	4.957	FA	18,964	50,200	04/07/2010	02/15/2022
412486-4Z-2	Harford Cnty Md GO		CF	2	1FE	5,108,150	101.5120	5,075,600	5,000,000	5,006,712		(12,951)			5.125	4.850	JJ	128,125	256,250	06/02/2010	07/01/2024
414005-XU-7	Harris Cnty TX GO			2	1FE	1,779,405	121.8530	1,827,795	1,500,000	1,756,928		(22,477)			5.000	2.550	AO	18,750	75,000	03/27/2019	10/01/2037
418420-EM-3	Hastings MI Area Sch Sys GO			2	1FE	560,000	100.2480	561,389	560,000	560,000					5.000	5.000	MN	4,667	28,000	09/16/2010	05/01/2023
489645-PH-8	Kennett PA Cons Sch Dist GO			2	1FE	486,896	100.0000	487,500	487,500	487,256		52			5.430	5.444	FA	10,000	26,471	04/05/2010	02/15/2024
498531-NJ-7	Klein TX ISD GO			2	1FE	4,868,081	124.4360	5,058,323	4,065,000	4,820,501		(47,580)			5.000	2.681	FA	84,688	47,425	04/03/2019	02/01/2039
549188-04-5	Lubbock TX GO			2	1FE	2,294,603	112.4840	2,384,661	2,120,000	2,282,982		(11,621)			4.000	2.929	FA	56,769		04/09/2019	02/15/2038
562333-FG-4	Manchester NH Ser B GO		CF	2	1FE	1,036,045	101.1870	1,032,107	1,020,000	1,020,828		(1,926)			4.900	4.701	JD	4,165	49,980	06/03/2010	06/01/2024
616141-2V-8	Moorhead MN Ser A GO			2	1FE	610,000	100.2200	611,342	610,000	610,000					4.600	4.600	FA	11,692	28,060	08/10/2010	02/01/2024
645020-ZX-9	New Haven CT Ser A-2 GO				2FE	511,250	100.2920	501,460	500,000	500,120		(1,409)			5.700	5.405	FA	11,875	28,500	02/04/2010	02/01/2020
655867-JC-4	Norfolk VA GO		CF		1FE	1,000,000	106.5460	1,065,460	1,000,000	1,000,000					4.950	4.950	MS	16,500	49,500	01/14/2010	03/01/2022
655867-JD-2	Norfolk VA GO		CF		1FE	1,000,000	109.2360	1,092,360	1,000,000	1,000,000					5.050	5.050	MS	16,833	50,500	01/14/2010	03/01/2023
670692-QE-5	NYE CNTY Nevada GO				1FE	1,810,000	100.6760	1,822,236	1,810,000	1,810,000					4.300	4.300	MN	12,972	77,830	10/14/2010	05/01/2020
696089-YK-1	Palatine IL Build America Bond GO			2	1FE	533,379	102.7860	539,627	525,000	525,938		(978)			5.000	4.798	JD	2,188	26,250	08/10/2010	12/01/2024
717095-7D-9	Pflugerville TX ISD GO			2	1FE	2,905,150	118.5090	2,962,725	2,500,000	2,866,318		(38,832)			5.000	2.411	FA	47,222	40,625	04/01/2019	02/15/2037
717095-7F-4	Pflugerville TX ISD GO			2	1FE	4,621,020	117.9510	4,718,040	4,000,000	4,561,669		(59,351)			5.000	2.511	FA	75,556	65,000	03/28/2019	02/15/2039
735524-MW-7	Port Vancouver WA Ser B GO			2	1FE	1,562,906	103.0680	1,582,094	1,535,000	1,544,075		(2,924)			3.414	3.200	JD	4,367	52,405	11/08/2012	12/01/2026
763682-YY-1	Richland Cnty SC Sch Dist GO			2	1FE	3,619,623	100.8760	3,601,273	3,570,000	3,572,091		(6,123)			4.350	4.171	MN	25,883	155,295	11/10/2010	05/01/2022
791434-VS-9	St Louis Cnty MO Sch Dist R6 GO			2	1FE	4,910,000	100.2150	4,920,557	4,910,000	4,910,000					4.625	4.625	FA	94,620	227,088	06/18/2010	02/01/2023
833085-Z4-8	Snohomish Co WA GO		CF	2	1FE	1,821,402	101.3060	1,869,096	1,845,000	1,834,469		1,974			2.625	2.750	JD	4,036	48,431	10/18/2012	12/01/2024
862337-FD-9	Stoughton WI Area Sch Dist GO		C		1FE	3,337,947	106.6410	3,476,497	3,260,000	3,283,843		(6,896)			4.500	4.251	MS	48,900	146,700	09/08/2010	03/01/2023
89453P-J3-4	Travis Cnty TX GO			2	1FE	7,226,040	124.8010	7,488,060	6,000,000	7,146,696		(79,344)			5.000	2.638	MS	219,167		03/29/2019	03/01/2039
929831-PJ-8	Waco TX GO			2	1FE	3,300,008	114.3370	3,447,261	3,015,000	3,279,425		(20,581)			4.000	2.781	FA	87,100		03/20/2019	02/01/2033
968717-QR-2	Will Cnty IL Cmnty Cons Sch Di GO				1FE	1,000,000	101.7800	1,017,800	1,000,000	1,000,000					4.250	4.250	AO	10,625	42,500	10/21/2010	10/01/2020
974450-VG-0	Winnebago Cnty IL GO			2	1FE	675,000	100.1820	676,229	675,000	675,000					4.500	4.500	JD	83	30,375	09/03/2010	12/30/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						123,961,445	XXX	126,646,807	116,702,500	122,932,306		(551,585)			XXX	XXX	XXX	1,902,326	3,851,513	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						123,961,445	XXX	126,646,807	116,702,500	122,932,306		(551,585)			XXX	XXX	XXX	1,902,326	3,851,513	XXX	XXX
010268-BA-7	Alabama Federal Aid Highway Fi Rev			2	1FE	2,342,600	119.4340	2,388,680	2,000,000	2,311,891		(30,709)			5.000	2.450	MS	33,333	50,000	04/10/2019	09/01/2036
100873-AG-3	Boston MA Hsg Auth Rev			2	1FE	1,012,488	100.1930	976,882	975,000	975,000		(4,921)			5.800	5.275	JJ	28,275	56,550	08/17/2010	01/01/2022
127170-AL-2	Cache OK Edl Facs Auth Ser A Rev				1FE	1,208,370	102.1670	1,200,462	1,175,000	1,177,796		(4,026)			5.607	5.238	MS	21,961	65,882	07/23/2010	09/01/2020
155839-DM-2	Central WA Univ Sys Rev			2	1FE	1,675,000	100.9480	1,690,879	1,675,000	1,675,000					5.000	5.000	MN	13,958	83,750	11/05/2010	05/01/2022
196632-KY-8	Colorado Springs CO Utils Rev			2	1FE	1,350,000	101.7580	1,373,733	1,350,000	1,350,000					4.097	4.097	MN	7,067	55,310	09/30/2010	11/15/2022
239007-CL-9	Davis Cnty UT Mun Bldg Auth Le Rev				1FE	700,000	102.0050	714,035	700,000	700,000					4.250	4.250	MN	4,958	29,750	10/06/2010	11/01/2022
254845-GL-8	District Columbia Wtr & Swr Au Rev				1FE	2,000,000	101.4450	2,028,900	2,000,000	2,000,000					4.068	4.068	AO	20,340	81,360	10/21/2010	10/01/2020
26678P-AV-2	Durham NC Ltd Oblg Build Ameri Rev			2	1FE	560,000	101.9840	571,110	560,000	560,000					4.630	4.630	AO	6,482	25,928	07/22/2010	10/01/2022
270618-CJ-8	East Baton Rouge LA SWR COMMN Rev			2	1FE	2,827,226	100.2380	2,801,652	2,795,000	2,795,338		(3,994)			4.753	4.605	FA	55,353	132,846	05/26/2010	02/01/2023
358782-BK-5	Frisco TX Econ Dev Corp Rev			2	1FE	1,415,000	101.7370	1,439,579	1,415,000	1,415,000					2.820	2.820	FA	15,074	39,903	09/10/2012	02/15/2023
365716-AP-4	Garfield Cnty Okla Edl Facs Rev			2	1FE	1,750,000	111.7030	1,954,803	1,750,000	1,750,000					6.000	6.000	MS	35,000	105,000	06/02/2010	09/01/2024
373541-2H-3	Georgia ST Muni Elec Auth Rev				1FE	3,034,830	104.1270	3,123,810	3,000,000	3,008,225		(3,858)			4.430	4.285	JJ	66,450	132,900	01/18/2012	01/01/2022
388502-AL-0	Granville Cnty NC Pub Facs Rev			2	1FE	495,000	101.5860	502,851	495,000	495,000					4.600	4.600	MS	7,590	22,770	08/12/2010	09/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
388502-AM-8	Granville Cnty NC Pub Facs Rev			2	1FE	495,000	101.6350	503,093	495,000	495,000					4.700	4.700	MS	7,755	23,265	08/12/2010	09/01/2022
438701-RB-2	Honolulu HI City & Cnty Wastewtr Rev			2	1FE	750,000	101.2530	759,398	750,000	750,000					4.373	4.373	JJ	16,399	32,798	10/27/2010	07/01/2021
45506D-W9-2	Indiana ST Fin Auith Rev			2	1FE	3,642,060	125.3660	3,760,980	3,000,000	3,600,660		(41,400)			5.000	2.520	FA	62,500	77,917	04/11/2019	02/01/2037
45506D-X2-6	Indiana ST Fin Auith Rev			2	1FE	4,838,240	124.7620	4,990,480	4,000,000	4,782,952		(55,288)			5.000	2.570	FA	83,333	103,889	04/04/2019	02/01/2038
462590-KT-6	Iowa St Student Loan Liquidity Rev			2	1FE	1,000,000	104.4150	1,044,150	1,000,000	1,000,000					3.745	3.745	JD	3,121	37,450	10/19/2016	12/01/2028
462590-KU-3	Iowa St Student Loan Liquidity Rev			2	1FE	1,000,000	105.0350	1,050,350	1,000,000	1,000,000					3.895	3.895	JD	3,246	38,950	10/19/2016	12/01/2029
462590-LK-4	Iowa St Student Loan Liquidity Rev			2	1FE	1,435,000	105.0920	1,508,070	1,435,000	1,435,000					3.875	3.875	JD	4,634	55,606	10/19/2016	12/01/2028
462590-LL-2	Iowa St Student Loan Liquidity Rev			2	1FE	1,000,000	105.7100	1,057,100	1,000,000	1,000,000					4.025	4.025	JD	3,354	40,250	10/19/2016	12/01/2029
46613P-3W-4	Jea Fl Water & Sewer Rev			2	1FE	5,352,950	110.2710	5,513,550	5,000,000	5,325,586		(27,364)			4.000	3.050	AO	50,000	100,000	04/02/2019	10/01/2039
485429-AN-4	Kansas ST Dev Fin Auth Rev			2	1FE	1,000,000	100.9860	1,009,860	1,000,000	1,000,000					5.350	5.350	MN	8,917	53,500	07/13/2010	05/01/2024
49151E-7C-1	Kentucky St Property Bld Ser C Rev				1FE	1,411,908	111.1210	1,333,452	1,200,000	1,309,041		(16,504)			5.373	3.630	MN	10,746	64,476	01/25/2013	11/01/2025
57420P-GQ-3	Maryland St Economic Dev Corp Rev			2	1FE	1,798,847	101.7010	1,845,873	1,815,000	1,808,197		1,421			2.900	2.991	JD	4,386	52,635	10/22/2012	06/01/2024
59334P-HM-2	Miami Dade Cnty Fl Transit Rev			2	1FE	5,440,550	113.6750	5,683,750	5,000,000	5,414,616		(25,934)			4.000	2.991	JJ	100,000	37,778	04/01/2019	07/01/2039
594012-AM-8	Miamisburg OH Kettering Med Cn Rev			2	1FE	500,000	102.7860	513,930	500,000	500,000					4.378	4.379	JD	1,824	21,890	08/29/2012	12/01/2027
613357-AN-2	Montgomery Cnty MD Rev			2	1FE	1,500,000	106.8070	1,602,105	1,500,000	1,500,000					4.140	4.140	MN	10,350	62,100	11/19/2013	11/01/2026
616183-HF-9	Moorhead MN Pub Util Ser C Rev			2	1FE	1,129,722	100.1970	1,137,236	1,135,000	1,133,502		487			4.300	4.350	MN	8,134	48,805	09/29/2010	11/01/2022
63968A-QK-4	Nebraska Pub Pwr Dist Rev				1FE	500,000	102.1430	510,715	500,000	500,000					4.180	4.180	JJ	10,450	20,900	09/29/2010	01/01/2021
64469N-AB-5	New Hampshire St Fed Hwy Rev				1FE	1,000,000	103.3070	1,033,070	1,000,000	1,000,000					4.134	4.134	MS	13,780	41,340	11/05/2010	09/01/2021
64469N-AC-3	New Hampshire St Fed Hwy Rev				1FE	1,100,000	105.3760	1,159,136	1,100,000	1,100,000					4.334	4.334	MS	15,891	47,674	11/05/2010	09/01/2022
64469N-AE-9	New Hampshire St Fed Hwy Rev				1FE	1,000,000	107.9800	1,079,800	1,000,000	1,000,000					4.584	4.584	MS	15,280	45,840	11/08/2010	09/01/2023
649710-WK-5	New York City NY TransFin Auth Rev				1FE	2,993,370	101.4810	3,044,430	3,000,000	2,998,100		702			2.560	2.586	FA	32,000	76,800	08/08/2012	08/01/2022
649710-WL-3	New York City NY TransFin Auth Rev				1FE	10,973,820	101.7630	11,193,930	11,000,000	10,990,499		2,491			2.710	2.735	FA	124,208	298,100	08/08/2012	08/01/2023
649710-WM-1	New York City NY TransFin Auth Rev				1FE	1,992,900	102.4180	2,048,360	2,000,000	1,996,970		610			2.850	2.886	FA	23,750	57,000	08/08/2012	08/01/2024
64971X-DL-9	New York City NY Transistional Rev			2	1FE	5,311,162	122.3660	5,463,642	4,465,000	5,250,376		(60,787)			5.000	2.635	MN	37,208	223,250	04/05/2019	05/01/2037
64972H-QY-1	New York NY City Transitional Rev				1FE	1,500,000	105.0580	1,575,870	1,500,000	1,500,000					5.404	5.404	JJ	37,378	81,060	11/19/2010	07/15/2021
649902-P5-6	New York ST Dorm Auth St Rev				1FE	4,879,550	108.0140	5,400,700	5,000,000	4,963,143		10,622			4.904	5.163	FA	92,631	245,200	04/05/2010	02/15/2023
658308-AC-5	North Carolina St Tpk Auth Rev				1FE	3,000,000	104.1160	3,123,480	3,000,000	3,000,000					4.250	4.250	JJ	63,750	127,500	10/15/2010	01/01/2022
678514-AW-0	Oklahoma Cap Imp Auth St Hwy Rev			2	1FE	1,000,000	101.2430	1,012,430	1,000,000	1,000,000					4.392	4.392	JJ	21,960	43,920	08/25/2010	07/01/2022
678514-BA-7	Oklahoma Cap Imp Auth St Hwy Rev			2	1FE	1,000,000	101.1980	1,011,980	1,000,000	1,000,000					4.242	4.242	JJ	21,210	42,420	08/25/2010	07/01/2021
68607D-NC-5	Oregon St Dpt Transn Hwy Usert Rev				1FE	800,000	108.2880	866,304	800,000	800,000					4.883	4.883	MN	4,992	39,064	04/01/2010	11/15/2022
68607V-Y8-2	Oregon ST Dept of Admin Svcs Rev			2	1FE	1,826,205	125.7000	1,885,500	1,500,000	1,805,184		(21,021)			5.000	2.520	AO	18,750	35,417	04/04/2019	04/01/2037
68607V-Y9-0	Oregon ST Dept of Admin Svcs Rev			2	1FE	1,212,550	125.2150	1,252,150	1,000,000	1,198,885		(13,665)			5.000	2.570	AO	12,500	23,611	04/05/2019	04/01/2038
74443D-DU-2	Public Fin Auth WI Eductnl Fac Rev			2	2FE	750,000	107.8470	808,853	750,000	750,000					5.130	5.130	JD	3,206	38,475	07/26/2018	06/01/2028
74443D-DV-0	Public Fin Auth WI Eductnl Fac Rev			2	2FE	1,500,000	108.5650	1,628,475	1,500,000	1,500,000					5.660	5.660	JD	7,075	84,900	07/26/2018	06/01/2038
74444K-AL-8	Public Fin Auth WI Healthcare Rev			2	1FE	2,250,000	100.1270	2,252,858	2,250,000	2,250,000					3.750	3.750	MON	7,031	67,266	02/08/2019	02/01/2022
74526Q-K8-4	Puerto Rico Elec Pwr Auth Rev				6FE	36,163	76.0000	83,600	110,000	48,339		12,176			5.000	71.987	JJ	2,750	2,750	06/04/2019	07/01/2021
74526Q-LR-1	Puerto Rico Elec Pwr Auth Rev	SD			1FE	126,575	102.4910	122,989	120,000	121,424		(527)			5.000	4.493	JJ	3,000	6,000	06/21/2007	07/01/2022
751120-AE-6	Raleigh NC Ltd Oblig Rev	CF		2	1FE	500,000	101.1500	505,750	500,000	500,000					4.658	4.658	JD	1,941	23,290	08/13/2010	06/01/2024
783186-NF-2	Rutgers St Univ NJ Rev				1FE	1,000,000	102.7580	1,027,580	1,000,000	1,000,000					4.126	4.126	MN	6,877	41,260	11/04/2010	05/01/2021
837545-GC-0	S Dakota Conservancy Dist Rev				1FE	750,000	103.9590	779,693	750,000	750,000					4.384	4.384	FA	13,700	32,880	12/15/2010	08/01/2021
880557-7L-1	Tennessee St Sch Bd Auth Rev			2	1FE	625,000	100.7770	629,856	625,000	625,000					4.000	4.000	MN	4,167	25,000	09/02/2010	05/01/2023
882854-Q2-1	Texas St Wtr Dev Brd Ser A Rev			2	1FE	5,481,150	114.6610	5,733,050	5,000,000	5,448,281		(32,869)			4.000	2.840	AO	42,222	202,222	04/03/2019	10/15/2037
89602N-VE-1	Triborough Brdg & Tunl Auth NY Rev	C			1FE	5,018,150	105.9550	5,297,750	5,000,000	5,005,218		(1,676)			4.250	4.211	MN	27,153	212,500	10/21/2010	11/15/2022
91428L-FE-1	University Hawaii Rev			2	1FE	2,000,000	101.8930	2,037,860	2,000,000	2,000,000					4.561	4.561	AO	22,805	91,220	09/22/2010	10/01/2022
914460-FS-4	University Mn Rev	M		4	1FE	1,000,000	108.1490	1,081,490	1,000,000	1,000,000					4.455	4.455	FA	18,563	44,550	09/17/2010	08/01/2025
915217-WM-1	Univ of Virginia VA Univ Reven Rev			2	1FE	5,739,415	121.8020	5,870,856	4,820,000	5,659,791		(79,624)			5.000	2.370	AO	60,250	241,000	03/27/2019	04/01/2038
91802R-EK-1	Utility Debt Securitization Au Rev			2	1FE	4,151,750	123.3710	4,299,479	3,485,000	4,101,737		(50,013)			5.000	2.530	JD	7,744	174,250	04/09/2019	12/15/2039
927747-BE-4	Virginia Beach VA Storm Wtr Ut Rev			2	1FE	698,418	101.8540	702,793	690,000	690,877		(969)			4.250	4.100	MN	3,747	29,325	11/10/2010	11/15/2022
927781-VS-0	Virginia College Bldg Auth VA Rev				1FE	5,000,000	105.7900	5,289,500	5,000,000	5,000,000					4.350	4.350	MS	72,500	217,500	10/28/2010	09/01/2022
928172-4R-3	Virginia St Pub Bldg Auth Rev			2	1FE	5,440,950	114.0130	5,700,650	5,000,000	5,413,429		(27,521)			4.000	3.001	FA	83,333	66,111	04/02/2019	08/01/2037
928172-WB-7	Virginia St Pub Bldg Auth Rev				1FE	5,000,000	105.9020	5,295,100	5,000,000	5,000,000					4.400	4.400	FA	91,667	220,000	11/10/2010	08/01/2022
977100-AC-0	Wisconsin ST Gen Ser A Rev	C			1FE	1,775,613	112.3290	1,847,812	1,645,000	1,709,951		(8,536)			5.700	4.966	MN	15,628	92,625	08/09/2010	05/01/2026
977123-W9-5	Wisconsin St Transportation Rev			2	1FE	5,883,881	124.6370	6,076,054	4,875,000	5,810,954		(72,927)			5.000	2.481	JJ	121,875	58,906	04/02/2019	07/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						147,481,413	XXX	152,814,298	139,705,000	146,755,962		(555,624)			XXX	XXX	XXX	1,857,512	5,154,384	XXX	XXX
31358F-CQ-0	FNMA 1990 117 E (25)			4	1	2,002	101.5420	2,166	2,133	2,108		12			8.950	10.507	MON	16	191	09/25/1990	10/25/2020
3136A6-UL-6	FNR 2012-63 BT (25)			4	1	15,346,094	101.6910	15,253,722	15,000,000	15,294,305		(6,742)			3.000	2.555	MON	37,500	450,000	08/15/2012	03/25/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3137A3-AF-6	FHR 3754 MB (15)	CF		4	1	3,409,022	101.7430	3,598,358	3,536,720	3,425,748		2,475			4.000	4.639	MON	11,789	141,469	04/07/2011	01/15/2039
3137A3-U6-4	FHR 3773 PB (15)	CF		4	1	4,693,124	103.5740	5,327,864	5,144,030	4,906,409		22,037			3.500	5.892	MON	15,003	180,041	01/26/2011	12/15/2025
3137A3-WD-7	FHR 3774 DW (15)	CF		4	1	6,704,700	102.5070	7,542,162	7,357,695	7,009,146		39,060			3.500	5.635	MON	21,460	257,519	02/15/2011	12/15/2025
3137A5-4H-4	FHR 3784 GW (15)	CF		4	1	5,799,067	101.4730	6,452,909	6,359,226	6,068,537		33,498			3.500	5.466	MON	18,548	222,573	02/15/2011	01/15/2026
3137A5-HP-2	FHR 3787 AY (15)	CF		4	1	4,143,873	102.9560	4,609,170	4,476,838	4,300,539		20,808			3.500	5.151	MON	13,057	156,689	04/06/2011	01/15/2026
3137A7-DZ-0	FHR 3804 CY (15)	CF		4	1	1,161,564	101.3030	1,293,296	1,276,663	1,216,573		7,198			3.500	5.421	MON	3,724	44,683	02/14/2011	02/15/2026
3137A7-EV-8	FHR 3804 GY ((15)	CF		4	1	9,297,021	102.4770	10,645,830	10,388,512	9,816,476		68,268			3.500	5.768	MON	30,300	363,598	02/17/2011	02/15/2026
3137A7-RG-7	FHR 3817 GW (15)	CF		4	1	6,545,379	102.3500	7,243,580	7,077,281	6,796,471		29,037			3.500	5.256	MON	20,642	247,705	04/05/2011	03/15/2026
3137AP-VQ-0	FHR 4054 B (15)			4	1	10,625,000	102.7150	10,271,518	10,000,000	10,303,052		(33,785)			3.000	1.613	MON	25,000	300,000	07/30/2012	03/15/2026
3137FG-N6-8	FHR 4809 HT 4809 HT			4	1	10,861,702	105.7660	11,081,059	10,477,000	10,767,880		(9,448)			4.500	4.272	MON	20,954	471,465	09/21/2018	09/15/2044
3137GA-JB-4	FHR 3748 D (15)	CF		4	1	1,715,072	103.2870	1,829,328	1,771,112	1,722,813		985			4.000	4.547	MON	5,904	70,844	04/05/2011	11/15/2039
31392R-VE-8	FHR 2492 PG (15)	CF		4	1	513,522	102.4020	532,934	520,434	518,282		339			6.000	6.218	MON	2,602	31,226	07/29/2002	08/15/2022
31392T-YB-7	FHR 2478 BH (15)			4	1	397,761	102.2940	410,348	401,146	399,814		143			6.000	6.153	MON	2,006	24,069	07/31/2002	08/15/2022
31393N-QT-9	FHR 2599 VB (15)			4	1	189,313	103.7020	194,593	187,646	187,635		(100)			5.500	5.405	MON	860	10,320	04/28/2003	02/15/2023
31393V-F9-7	FHR 2629 DC	CF		4	1	537,468	103.7630	550,810	530,833	531,341		(370)			5.000	4.858	MON	2,212	26,542	06/27/2003	06/15/2023
31395G-2K-7	FHR 2864 NW (15)			4	1	276,781	101.7550	282,610	277,735	277,102		39			5.250	5.342	MON	1,215	14,581	09/20/2004	06/15/2021
31396V-6S-2	FNR 2007-50 DM (25)			4	1	48,784	109.8660	55,154	50,201	49,103		14			5.500	6.118	MON	230	2,761	07/18/2007	06/25/2037
31397Q-F8-6	FNMA 2011-18 VB (24)	CF		4	1	633,547	99.8230	632,428	633,547	633,547					4.000	3.945	MON	2,112	25,342	06/28/2011	11/25/2027
31397S-RW-6	FNMA 2011-24 (25)	CF		4	1	6,689,667	101.7070	7,749,226	7,619,143	7,125,970		52,010			3.000	5.703	MON	19,048	228,574	03/29/2011	04/25/2026
31398M-PG-5	FNMA 2010-13 JB (25)	CF		4	1	2,865,644	101.6470	3,059,242	3,009,661	2,937,300		7,859			4.000	5.185	MON	10,032	120,386	04/20/2010	03/25/2025
31398N-F7-4	FNMA 2010-112 (24)	CF		4	1	1,190,247	103.2490	1,229,355	1,190,665	1,188,880		(172)			4.000	3.981	MON	3,969	47,627	12/14/2010	10/25/2025
31398P-W2-1	FNR 2010-39 LY (25)	CF		4	1	2,471,244	106.7660	2,523,875	2,363,943	2,428,710		(4,332)			5.000	4.173	MON	9,850	118,197	05/04/2010	05/25/2030
31398Q-5P-8	FHR 3669 BU (14)	CF		4	1	1,679,369	105.3080	1,767,397	1,678,320	1,677,807		(115)			4.500	4.493	MON	6,294	75,524	05/06/2010	05/01/2030
38377F-MF-5	GNMA 2010 56 MD (20)	CF		4	1	628,556	101.0180	606,702	600,591	620,872		(393)			5.000	4.183	MON	2,502	30,030	05/10/2010	03/20/2039
38377R-4T-9	GNR 2010 160 LX (20)	CF		4	1	6,095,703	102.4670	6,186,137	6,037,217	6,079,593		(3,429)			4.500	4.228	MON	22,640	271,675	01/21/2011	06/20/2029
38377V-CX-0	GNR 2011-51 DW (20)	CF		4	1	9,656,250	102.3550	10,235,514	10,000,000	9,722,150		14,509			4.000	4.897	MON	33,333	400,000	04/12/2011	09/20/2029
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						114,177,476	XXX	121,167,287	117,968,292	116,008,163		239,405			XXX	XXX	XXX	342,802	4,333,631	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						261,658,889	XXX	273,981,585	257,673,292	262,764,125		(316,219)			XXX	XXX	XXX	2,200,314	9,488,015	XXX	XXX
00036A-AB-1	AARP Bd			1	1FE	4,065,720	145.4490	4,363,470	3,000,000	3,949,217		(65,070)			7.500	4.000	MN	37,500	225,000	03/01/2018	05/01/2031
00038A-AB-9	ABB Treasury Center USA 144A				1FE	14,809,500	103.1630	15,474,450	15,000,000	14,966,360		21,977			4.000	4.160	JD	26,667	600,000	10/12/2011	06/15/2021
001055-AJ-1	AFLAC Inc Bd	C			1FE	35,967,030	104.3560	37,568,160	36,000,000	35,991,957		3,562			4.000	4.011	FA	544,000	1,440,000	02/10/2012	02/15/2022
001055-AL-6	AFLAC Inc Bd				1FE	2,968,860	105.2340	3,157,020	3,000,000	2,987,839		3,238			3.625	3.751	JD	4,833	108,750	07/23/2013	06/15/2023
00108W-AH-3	AEP Texas Inc Bd			2	1FE	4,979,487	108.6960	5,434,800	5,000,000	4,981,402		1,915			3.950	4.002	JD	16,458	197,500	01/17/2019	06/01/2028
001192-AJ-2	Southern Co Gas Capital Bd			2	2FE	9,848,300	102.0550	10,205,500	10,000,000	9,970,036		16,731			3.500	3.683	MS	103,056	350,000	09/15/2011	09/15/2021
00206R-AX-0	A T & T Inc Bd				2FE	7,000,050	103.2500	7,227,500	7,000,000	7,000,036		(25)			4.450	4.450	MN	39,803	311,500	04/27/2011	05/15/2021
00206R-BN-1	A T & T Inc Bd			2	2FE	14,507,400	101.5470	15,232,050	15,000,000	14,838,128		52,334			2.625	3.014	JD	32,813	393,750	02/12/2013	12/01/2022
00206R-CE-0	A T & T Inc Bd			2	2FE	9,929,150	106.3570	10,635,700	10,000,000	9,966,870		7,123			3.900	3.987	MS	119,167	390,000	03/06/2014	03/11/2024
00206R-CQ-3	A T & T Inc Bd			1	2FE	831,457	113.0280	842,059	745,000	831,322		(136)			4.750	4.025	MN	4,522		12/03/2019	05/15/2046
00206R-DC-3	A T & T Inc Bd			2	2FE	15,940,200	108.3840	16,257,600	15,000,000	15,515,762		(117,942)			4.450	3.522	AO	166,875	667,500	03/17/2016	04/01/2024
00287Y-AC-3	Abbvie Inc 144A	C			2FE	25,038,150	102.0660	25,516,500	25,000,000	25,010,892		(3,721)			2.900	2.884	MN	110,764	725,000	05/30/2013	11/06/2022
00287Y-AQ-2	Abbvie Inc Bd			1	2FE	7,462,612	105.5440	8,085,726	7,661,000	7,497,694		26,639			3.600	4.045	MN	36,007	275,796	10/03/2018	05/14/2025
00287Y-AV-1	Abbvie Inc Bd			1	2FE	2,338,643	110.6860	2,828,027	2,555,000	2,345,421		6,779			4.300	5.042	MN	14,343	109,865	03/06/2019	05/14/2036
00287Y-AY-5	Abbvie Inc Bd			1	2FE	9,732,150	103.5180	10,351,800	10,000,000	9,787,185		29,141			3.200	3.576	MN	41,778	320,000	02/22/2018	05/14/2026
00287Y-BF-5	Abbvie Inc Bd			1	2FE	11,645,640	110.5570	13,266,840	12,000,000	11,680,200		29,953			4.250	4.620	MN	66,583	589,333	11/29/2018	11/14/2028
004548-AA-7	Crestline Direct Finance LP Note- Looking Glass I Holdings				5IF	2,518,091	98.2900	2,527,154	2,571,120	2,528,094		7,866			6.000	6.419	JD	4,714	313,747	09/20/2018	09/20/2024
00724F-AB-7	Adobe Inc Bd				1FE	30,445,933	100.2030	29,137,028	29,078,000	29,092,642		(173,430)			4.750	4.134	FA	575,502	1,381,205	03/03/2011	02/01/2020
007944-AC-5	Advent Health System Bd				1FE	9,745,350	102.6930	10,269,300	10,000,000	9,896,595		29,118			3.378	3.720	MS	112,600	337,800	09/27/2013	03/01/2023
008252-AM-0	Affiliated Managers Group Bd				1FE	25,077,980	107.0880	26,772,000	25,000,000	25,036,152		(7,877)			4.250	4.211	FA	401,389	1,062,500	02/12/2014	02/15/2024
00846U-AJ-0	Agilent Technologies Inc Bd				2FE	24,016,569	104.9350	25,883,267	24,666,000	24,404,556		67,159			3.875	4.200	JJ	440,733	955,808	08/15/2013	07/15/2023
00912X-AY-0	Air Lease Corp Bd			2	2FE	9,590,000	103.5610	10,356,100	10,000,000	9,616,152		26,152			3.625	4.200	JD	30,208	362,500	05/08/2019	12/01/2027
009158-AT-3	Air Products & Chemicals Inc Bd				1FE	9,959,300	102.0810	10,208,100	10,000,000	9,986,199		4,221			2.750	2.797	FA	113,056	275,000	01/30/2013	02/03/2023
009158-AV-8	Air Products & Chemicals Inc Bd			2	1FE	4,995,750	105.2620	5,263,100	5,000,000	4,997,888		420			3.350	3.360	JJ	70,257	167,500	08/05/2014	07/31/2024
013078-AA-8	Alberto-Culver Co Bd				1FE	1,999,180	101.2350	2,024,700	2,000,000	1,999,959		95			5.150	5.155	JD	8,583	103,000	05/18/2010	06/01/2020
015271-AG-4	Alexandia Real Estate Bd			1	2FE	15,759,928	112.7000	17,092,082	15,166,000	15,665,919		(43,839)			4.500	4.069	JJ	286,258	682,470	05/02/2018	07/30/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
017175-AB-6	Alleghany Corp Nt				2FE	22,261,354	102.4500	22,334,100	21,800,000	21,842,004		(57,141)			5.625	5.342	MS	361,063	1,226,250	06/21/2011	09/15/2020
017175-AC-4	Alleghany Corp Sr Nt				2FE	5,290,600	106.4280	5,321,400	5,000,000	5,085,130		(31,789)			4.950	4.222	JD	2,750	247,500	08/15/2012	06/27/2022
018490-AQ-5	Allergan Inc Sr Nt			2	2FE	5,509,680	100.7870	5,543,285	5,500,000	5,503,314		(1,019)			2.800	2.779	MS	45,344	154,000	03/14/2013	03/15/2023
021441-AF-7	Altera Corp Bd				1FE	15,877,900	107.7760	17,244,160	16,000,000	15,947,014		12,339			4.100	4.193	MN	83,822	656,000	01/30/2014	11/15/2023
02209S-BD-4	Altria Group Inc Bd			1	2FE	4,192,018	111.4110	4,474,266	4,016,000	4,183,180		(8,839)			4.800	4.232	FA	73,359	96,384	06/10/2019	02/14/2029
023135-AJ-5	Amazon com Inc Bd			2	1FE	37,848,143	101.9930	40,115,887	39,332,000	38,842,396		158,795			2.500	2.949	MN	87,404	983,300	05/30/2013	11/29/2022
023135-BC-9	Amazon com Inc Bd			2	1FE	9,985,749	105.8220	10,582,200	10,000,000	9,988,144		1,351			3.150	3.168	FA	112,875	315,000	06/06/2018	08/22/2027
023135-BF-2	Amazon com Inc Bd			2	1FE	10,026,441	113.5520	11,355,200	10,000,000	10,025,301		(956)			3.875	3.855	FA	138,854	387,500	06/06/2018	08/22/2037
025816-BD-0	American Express Co Sr Nt				2FE	9,839,700	101.9300	10,193,000	10,000,000	9,948,388		16,728			2.650	2.835	JD	21,347	265,000	01/25/2013	12/02/2022
0258M0-EL-9	American Express Credit Bd			2	1FE	4,958,000	106.1950	5,309,750	5,000,000	4,967,774		3,806			3.300	3.400	MN	26,583	165,000	05/11/2017	05/03/2027
026351-AU-0	American General Corp Bd				2FE	10,060,080	123.6270	10,498,405	8,492,000	9,779,762		(201,275)			7.500	4.386	JJ	293,682	636,900	08/07/2018	07/15/2025
029163-AD-4	Munich Re America Bd			1	1FE	6,014,172	128.9300	6,138,357	4,761,000	5,889,089		(81,152)			7.450	3.567	JD	15,764	262,873	09/13/2019	12/15/2026
03073E-AL-9	AmerisourceBergen Corp Bd				2FE	9,861,500	104.0210	10,402,100	10,000,000	9,923,790		15,830			3.400	3.590	MN	43,444	340,000	11/03/2015	05/15/2024
03073E-AP-0	AmerisourceBergen Corp Bd			1	2FE	9,815,800	104.4800	10,448,000	10,000,000	9,846,380		16,220			3.450	3.673	JD	15,333	345,000	02/08/2018	12/15/2027
03076C-AG-1	Ameriprise Financial Inc Bd				1FE	5,004,000	106.7950	5,339,750	5,000,000	5,002,174		(408)			3.700	3.690	AO	39,056	185,000	09/18/2014	10/15/2024
031162-BM-1	Amgen Inc Nt				2FE	14,958,000	103.1570	15,473,550	15,000,000	14,990,884		4,607			3.875	3.909	MN	74,271	581,250	11/07/2011	11/15/2021
031162-BV-1	Amgen Inc Bd			2	2FE	5,029,600	105.6890	5,284,450	5,000,000	5,014,649		(3,185)			3.625	3.549	MN	19,635	181,250	12/05/2014	05/22/2024
035240-AL-4	Anheuser Busch Inbev Bd			1	2FE	22,796,290	110.0070	25,301,610	23,000,000	22,818,211		17,925			4.000	4.113	AO	199,333	920,000	10/02/2018	04/13/2028
036752-AB-9	Anthem Inc Bd			1	2FE	11,931,910	105.8610	12,340,217	11,657,000	11,914,805		(10,842)			3.650	3.319	JD	35,457	349,615	10/16/2019	12/01/2027
036752-AG-8	Anthem Inc Bd			1	2FE	12,450,900	108.6170	13,034,040	12,000,000	12,432,626		(16,512)			4.101	3.566	MS	164,040	287,070	09/05/2019	03/01/2028
037389-AW-3	Aon Corp Nt				2FE	22,012,630	102.1540	22,381,941	21,910,000	21,920,016		(12,892)			5.000	4.937	MS	276,918	1,095,500	02/15/2011	09/30/2020
037389-BB-8	Aon Corp Bd			1	2FE	15,285,700	112.7440	16,911,600	15,000,000	15,269,037		(16,507)			4.500	4.248	JD	30,000	697,500	05/02/2019	12/15/2028
037389-BC-6	Aon Corp Bd			1	2FE	3,677,089	107.1240	3,687,208	3,442,000	3,670,596		(6,493)			3.750	2.913	MN	21,154	64,538	09/11/2019	05/02/2029
037411-BD-6	Apache Corp Sr Nt			2	2FE	4,929,921	100.3100	5,015,500	5,000,000	4,976,599		7,274			2.625	2.787	JJ	60,521	131,250	02/11/2013	01/15/2023
037411-BE-4	Apache Corp Bd			1	2FE	3,612,140	104.4860	3,657,010	3,500,000	3,607,560		(4,580)			4.375	3.948	AO	32,326	76,563	07/16/2019	10/15/2028
037411-BF-1	Apache Corp Bd			1	2FE	5,006,050	103.7100	5,185,500	5,000,000	5,006,140		90			4.250	4.234	JJ	113,333		07/26/2019	01/15/2030
03765H-AA-9	Apollo Management Holdings 144A				1FE	20,795,093	105.9060	21,779,569	20,565,000	20,691,465		(25,882)			4.000	3.847	MN	70,835	822,600	11/29/2017	05/30/2024
03765H-AD-3	Apollo Management Holdings 144A			1	1FE	3,039,164	112.2740	3,255,946	2,900,000	3,031,634		(7,530)			4.872	4.253	FA	53,375	73,784	05/08/2019	02/15/2029
038222-AF-2	Applied Materials Inc Nt	C			1FE	15,501,905	103.4830	16,039,865	15,500,000	15,500,401		281			4.300	4.298	JD	29,622	666,500	09/14/2011	06/15/2021
038222-AJ-4	Applied Materials Inc Bd			2	1FE	6,074,409	109.0040	6,578,391	6,035,000	6,059,270		(3,852)			3.900	3.819	AO	58,841	235,365	10/08/2015	10/01/2025
039483-BB-7	Archer Daniels Midland Co Bd				1FE	14,635,390	102.9430	14,926,735	14,500,000	14,519,199		(15,722)			4.479	4.361	MS	216,485	649,455	04/11/2011	03/01/2021
04010L-AU-7	Ares Capital Corp Bd			2	2FE	16,149,988	101.5030	16,534,839	16,290,000	16,203,938		25,678			3.500	3.681	FA	223,309	570,150	12/08/2017	02/10/2023
04010L-AV-5	Ares Capital Corp Bd			1	2FE	10,939,810	104.4620	11,490,820	11,000,000	10,955,109		7,587			4.250	4.339	MS	155,833	467,500	02/01/2018	03/01/2025
04621W-AC-4	Assured Guaranty US Hldg Bd			1	2FE	7,086,040	111.2200	7,324,949	6,586,000	6,989,918		(59,097)			5.000	3.510	JJ	164,650	250,000	09/05/2019	07/01/2024
04621X-AD-0	Assurant Inc Bd				2FE	8,497,885	119.7860	8,392,207	7,006,000	8,335,341		(64,166)			6.750	4.875	FA	178,653	472,905	05/04/2017	02/15/2034
04621X-AF-5	Assurant Inc Sr Nt				2FE	15,954,526	104.5810	17,044,611	16,298,000	16,166,177		37,552			4.000	4.273	MS	191,954	651,920	11/18/2015	03/15/2023
04621X-AJ-7	Assurant Inc Bd			1	2FE	5,086,600	109.5930	5,479,650	5,000,000	5,074,194		(7,469)			4.900	4.676	MS	63,972	245,000	04/13/2018	03/27/2028
04621X-AM-0	Assurant Inc Bd			1	2FE	5,125,243	101.4450	5,148,334	5,075,000	5,124,027		(1,216)			3.700	3.583	FA	67,286		09/06/2019	02/22/2030
04686J-AA-9	Athene Holding Bd			1	2FE	27,603,098	103.5120	28,905,726	27,925,000	27,645,879		25,524			4.125	4.272	JJ	540,756	1,090,031	05/16/2019	01/12/2028
048303-CE-9	Atlantic City Electric Co Bd				1FE	4,992,400	102.3530	5,117,650	5,000,000	4,998,857		872			4.350	4.369	AO	54,375	217,500	03/29/2011	04/01/2021
052769-AB-2	Autodesk Inc Sr Nt			2	2FE	14,618,436	103.4430	15,037,509	14,537,000	14,558,058		(8,280)			3.600	3.537	JD	23,259	523,332	01/10/2014	12/15/2022
053332-AL-6	Autozone Inc Nt				2FE	14,375,457	101.1510	14,869,197	14,700,000	14,665,805		37,697			4.000	4.275	MN	75,133	588,000	11/16/2010	11/15/2020
053332-AP-7	Autozone Inc Sr Nt			2	2FE	4,968,650	102.9230	5,146,150	5,000,000	4,988,110		3,125			3.125	3.197	JJ	72,049	156,250	04/19/2013	07/15/2023
05348E-AP-4	Avalonbay Communities Inc Bd			2	1FE	2,995,020	101.5230	3,045,690	3,000,000	2,999,425		532			3.950	3.969	JJ	54,642	118,500	11/09/2010	01/15/2021
05348E-BA-6	Avalonbay Communities Inc Bd			2	1FE	4,960,900	105.3440	5,267,200	5,000,000	4,969,952		3,524			3.350	3.443	MN	21,403	167,500	05/09/2017	05/15/2027
053611-AF-6	Avery Dennison Corp Nt				2FE	13,785,043	100.7980	13,243,849	13,139,000	13,164,097		(84,812)			5.375	4.698	AO	149,091	706,221	08/10/2011	04/15/2020
053611-AG-4	Avery Dennison Corp Sr Nt			2	2FE	4,707,400	101.7620	5,088,100	5,000,000	4,888,755		31,010			3.350	4.080	AO	35,361	167,500	06/25/2013	04/15/2023
05369A-AA-9	Aviation Capital Group 144A			2	2FE	17,454,334	100.6450	17,768,875	17,655,000	17,492,217		17,665			3.500	3.636	MN	102,988	617,925	10/31/2017	11/01/2027
05369A-AD-3	Aviation Capital Group 144A			2	2FE	4,870,400	104.5430	5,227,150	5,000,000	4,890,017		17,046			4.125	4.576	FA	85,938	206,250	11/07/2018	08/01/2025
054561-AJ-4	AXA Equitable Holdings I Bd			1	2FE	9,552,063	108.5610	10,856,100	10,000,000	9,589,497		37,434			4.350	4.959	AO	85,792	435,000	01/16/2019	04/20/2028
05526D-BB-0	Bat Capital Corp Bd			2	2FE	9,544,400	102.0680	10,206,800	10,000,000	9,572,358		27,958			3.557	4.219	FA	134,376	177,850	05/29/2019	08/15/2027
05526D-BH-7	Bat Capital Corp Bd			1	2FE	4,975,950	101.2240	5,061,200	5,000,000	4,976,589		639			3.462	3.519	MS	55,296		09/05/2019	09/06/2029
05531G-AA-9	BB&T Corp MTN				1FE	6,951,420	103.7660	7,263,620	7,000,000	6,987,461		5,286			3.950	4.035	MS	76,038	276,500	03/15/2012	03/22/2022
05541T-AM-3	BGC Partners Inc Bd				2FE	12,301,485	99.8350	12,349,590	12,370,000	12,302,390		905			3.750	3.876	AO	121,123		12/09/2019	10/01/2024
05565E-AY-1	BMW US Capital LLC 144A			1	1FE	4,939,400	107.9600	5,398,000	5,000,000	4,948,073		5,221			3.750	3.898	AO	41,146	187,500	04/30/2018	04/12/2028
05565E-BJ-3	BMW US Capital LLC 144A			1	1FE	11,018,672	107.3990	11,729,045	10,921,000	11,015,604		(3,067)			3.625	3.510	AO	80,277	197,943	09/04/2019	04/18/2029
05567Y-AA-7	Burlington Northern Santa Fe Bd			4	1FE	1,599,290	104.3290	1,678,694	1,609,039	1,606,767		720			4.967	5.067	AO	19,980	87,058	04/29/2008	04/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
06048W-E4-8	Bank of America Corp Bd			2	1	4,975,000	98.0750	4,903,745	5,000,000	4,975,091		91			3.250	3.293	MN	21,667		12/05/2019	11/13/2034
06048W-VR-8	Bank of America Corp Bd			2	1FE	15,000,000	101.0630	15,159,450	15,000,000	15,000,000					4.000	4.000	JJ	251,667	600,000	01/26/2018	01/30/2038
06048W-VY-3	Bank of America Corp Bd			2	1FE	10,000,000	101.1320	10,113,200	10,000,000	10,000,000					4.000	4.000	MS	103,333	400,000	03/26/2018	03/28/2033
06048W-XD-7	Bank of America Corp Bd			2	1FE	4,996,250	97.9150	4,895,750	5,000,000	5,034,741		(36,358)			4.000	4.549	FA	68,333	200,000	08/27/2018	08/28/2030
060505-DL-5	Bank of America Corp Bd				2FE	1,296,718	130.3760	1,440,655	1,105,000	1,279,314		(5,929)			6.500	5.133	MS	21,148	71,825	11/16/2016	09/15/2037
06051G-FL-8	Bank of America Corp Bd				2FE	5,048,950	109.0660	5,453,300	5,000,000	5,032,940		(4,111)			4.250	4.138	AO	40,729	212,500	10/28/2015	10/22/2026
06051G-FS-3	Bank of America Corp Bd				1FE	5,126,050	107.4660	5,373,300	5,000,000	5,077,586		(12,352)			3.875	3.566	FA	80,729	193,750	10/28/2015	08/01/2025
06051G-GC-7	Bank of America Corp Bd			2	2FE	15,416,800	108.3970	16,259,550	15,000,000	15,324,823		(40,567)			4.183	3.822	MN	62,745	627,450	09/08/2017	11/25/2027
06406G-AA-9	Bank of NY Mellon Corp Bd			2	1FE	2,600,262	102.4820	2,767,014	2,700,000	2,619,029		7,743			3.000	3.396	AO	13,725	81,000	07/06/2017	10/30/2028
06406H-BY-4	Bank of New York Mellon Bd			2	1FE	11,991,960	102.7380	12,328,560	12,000,000	11,998,402		882			3.550	3.558	MS	115,967	426,000	09/16/2011	09/23/2021
066836-AA-5	Baptist Health South Nt				1FE	5,081,950	104.1650	5,208,250	5,000,000	5,015,483		(9,021)			4.590	4.390	FA	86,700	229,500	05/19/2011	08/15/2021
070101-AH-3	Basin Electric Pwr Coop 144A			2	1FE	12,502,392	113.3470	13,889,541	12,254,000	12,492,754		(4,853)			4.750	4.619	AO	105,095	582,065	12/05/2017	04/26/2047
07177M-AB-9	Baxalta Inc Bd			2	2FE	9,921,519	107.7300	10,773,000	10,000,000	9,949,245		8,102			4.000	4.104	JD	8,889	425,000	05/27/2016	06/23/2025
07274N-AL-7	Bayer US Finance II LLC 144A			1	2FE	4,862,450	109.1080	5,455,400	5,000,000	4,875,929		10,907			4.375	4.718	JD	9,722	218,750	10/10/2018	12/15/2028
07274N-AW-3	Bayer US Finance II LLC 144A			2	2FE	13,504,617	103.1950	14,306,955	13,864,000	13,584,283		55,372			3.375	3.864	JJ	215,759	467,910	07/10/2018	07/15/2024
073730-AG-8	Beam Inc Bd				2FE	4,828,900	101.7990	5,089,950	5,000,000	4,919,913		21,325			3.250	3.749	JD	7,222	162,500	06/09/2015	06/15/2023
075887-AW-9	Becton Dickinson Nt				2FE	13,104,280	100.9450	14,132,300	14,000,000	13,907,124		103,698			3.250	4.040	MN	61,931	455,000	12/14/2010	11/12/2020
075896-AB-6	Bed Bath & Beyond Inc Bd			2	3FE	6,899,426	76.6820	5,601,620	7,305,000	6,935,737		16,279			4.915	5.421	FA	149,600	359,041	09/20/2017	08/01/2034
084423-AR-3	WR Berkley Corp Bd				2FE	15,401,099	102.2470	15,377,949	15,040,000	15,071,919		(43,499)			5.375	5.064	MS	238,029	808,400	02/17/2011	09/15/2020
084423-AS-1	WR Berkley Corp Sr Nt				2FE	4,981,000	105.4520	5,272,600	5,000,000	4,995,025		2,095			4.625	4.673	MS	68,090	231,250	03/13/2012	03/15/2022
084664-BT-7	Berkshire Hathaway Inc. Sr Nt				1FE	10,313,700	102.7270	10,272,700	10,000,000	10,087,312		(35,232)			3.000	2.618	MN	38,333	300,000	01/17/2013	05/15/2022
084670-BJ-6	Berkshire Hathaway Inc Sr Nt				1FE	9,953,800	103.3000	10,330,000	10,000,000	9,984,103		4,801			3.000	3.054	FA	116,667	300,000	01/30/2013	02/11/2023
09062X-AF-0	Biogen Idec Inc Bd			2	1FE	10,058,000	108.7530	10,875,300	10,000,000	10,035,403		(5,625)			4.050	3.978	MS	119,250	405,000	09/15/2015	09/15/2025
092113-AH-2	Black Hills Corp Bd			2	2FE	10,208,906	106.0060	10,802,011	10,190,000	10,198,668		(2,000)			4.250	4.226	MN	37,293	433,075	12/03/2013	11/30/2023
09256B-AD-9	Blackstone Holdings Fina 144A				1FE	1,962,120	107.5710	2,151,420	2,000,000	1,986,626		3,868			4.750	4.984	FA	35,889	95,000	08/14/2012	02/15/2023
093662-AE-4	Block Financial Corp Bd			2	2FE	3,630,874	107.2780	3,756,876	3,502,000	3,542,724		(16,086)			5.500	4.966	MN	32,102	192,610	10/10/2013	11/01/2022
099724-AJ-5	BorgWarner Inc Bd			2	2FE	3,020,015	104.5930	3,335,471	3,189,000	3,087,150		17,245			3.375	4.062	MS	31,691	107,629	11/09/2015	03/15/2025
101033-AB-2	Boston Medical Ctr Corp Bd			1	2FE	4,846,900	101.3080	5,065,400	5,000,000	4,869,353		12,502			3.912	4.282	JJ	97,800	195,600	03/09/2018	07/01/2028
10112R-AS-3	Boston Properties LP Bd				1FE	10,715,650	102.3480	11,258,280	11,000,000	10,953,520		32,099			4.125	4.446	MN	57,979	453,750	03/31/2011	05/15/2021
10112R-AU-8	Boston Properties LP Sr Nt			2	1FE	8,378,920	104.7860	8,382,880	8,000,000	8,119,360		(39,842)			3.850	3.292	FA	128,333	308,000	11/14/2012	02/01/2023
10112R-AX-2	Boston Properties LP Bd			2	2FE	4,813,700	105.9430	5,297,150	5,000,000	4,837,574		23,076			3.650	4.262	FA	76,042	182,500	12/17/2018	02/01/2026
10112R-AY-0	Boston Properties LP Bd			1	2FE	5,662,260	101.4060	6,084,360	6,000,000	5,731,586		34,691			2.750	3.500	AO	41,250	165,000	12/19/2017	10/01/2026
10112R-BA-1	Boston Properties LP Bd				2FE	8,980,595	113.3420	9,552,464	8,428,000	8,946,403		(34,192)			4.500	3.684	JD	31,605	382,421	04/17/2019	12/01/2028
10604P-AC-7	Brazoria Cnty TX Indl Dev Corp Rev			2	1	2,500,000	108.1330	2,703,325	2,500,000	2,500,000					7.000	7.000	MS	19,931		11/13/2019	03/01/2039
10922N-AC-7	Brighthouse Financial Inc 144A			2	2FE	26,489,418	99.7420	26,930,340	27,000,000	26,570,251		48,523			3.700	3.948	JD	24,975	999,000	04/25/2018	06/22/2027
110122-AT-5	Bristol Myers Squibb Co Sr Nt				1FE	10,852,018	100.6390	11,638,900	11,565,000	11,349,893		79,290			2.000	2.751	FA	96,375	231,300	03/14/2013	08/01/2022
110122-BG-2	Bristol Myers Squibb Co Bd			2	1FE	7,998,765	103.3190	8,265,520	8,000,000	7,998,925		160			3.250	3.255	FA	98,222		11/20/2019	08/15/2022
110122-BH-0	Bristol Myers Squibb Co 144a			2	1FE	5,748,494	103.9160	6,032,324	5,805,000	5,750,736		2,242			3.550	3.928	FA	77,852		11/20/2019	08/15/2022
11271R-AA-7	Brookfield Finance LLC Bd			2	1FE	2,914,600	107.2380	3,077,731	2,870,000	2,901,783		(7,060)			4.000	3.706	AO	28,700	114,800	02/21/2018	04/01/2024
115236-AB-7	Brown & Brown Inc Bd			2	2FE	6,235,289	110.0140	6,801,065	6,182,000	6,232,182		(3,107)			4.500	4.390	MS	81,912	142,186	04/03/2019	03/15/2029
118230-AK-7	Buckeye Partners Sr Nt			2	3FE	4,740,728	100.5420	4,826,016	4,800,000	4,776,336		6,138			4.150	4.303	JJ	99,600	199,200	07/23/2013	07/01/2023
118230-AQ-4	Buckeye Partners Bd			1	3FE	4,823,550	96.5880	4,829,400	5,000,000	4,856,065		17,428			3.950	4.438	JD	16,458	197,500	02/08/2018	12/01/2026
120568-AX-8	Bunge Ltd Finance Corp Bd			2	2FE	12,569,180	100.0020	13,000,260	13,000,000	12,671,444		42,532			3.250	3.682	FA	159,611	325,000	10/30/2019	08/15/2026
120568-AZ-3	Bunge Ltd Finance Corp Bd			2	2FE	21,709,740	102.8280	22,622,160	22,000,000	21,756,258		26,135			3.750	3.916	MS	220,000	825,000	08/02/2018	09/25/2027
12189L-AF-8	Burlington North Santa Fe Nt				1FE	2,992,590	102.3200	3,069,600	3,000,000	2,998,570		801			3.450	3.479	MS	30,475	103,500	08/17/2011	09/15/2021
12189L-AL-5	Burlington North Santa Fe Sr Nt			2	1FE	3,983,200	102.7740	4,110,960	4,000,000	3,995,021		1,765			3.050	3.099	MS	40,667	122,000	08/16/2012	09/01/2022
12189T-AR-5	Burlington Northern Santa Fe Bd			1	1FE	13,844,200	145.9650	14,596,500	10,000,000	13,420,885		(254,454)			7.950	3.971	FA	300,333	795,000	04/19/2018	08/15/2030
12503M-AA-6	Cboe Global Market Inc Bd			1	1FE	4,881,100	107.3760	5,368,800	5,000,000	4,893,660		12,560			3.650	4.000	JJ	85,674	182,500	01/08/2019	01/12/2027
12505B-AC-4	CBRE Services Inc Bd			1	2FE	11,609,626	112.5060	12,236,153	10,876,000	11,432,984		(99,343)			5.250	4.099	MS	168,125	570,990	03/20/2018	03/15/2025
12505B-AD-2	CBRE Services Inc Bd			1	2FE	5,274,950	111.4610	5,573,050	5,000,000	5,216,383		(31,731)			4.875	4.046	MS	81,250	243,750	02/12/2018	03/01/2026
12541W-AA-8	CH Robinson Worldwide Bd			1	2FE	9,925,000	109.1530	10,915,300	10,000,000	9,935,739		6,334			4.200	4.293	AO	88,667	420,000	04/19/2018	04/15/2028
125509-BM-0	Cigna Corp Bd				2FE	1,989,480	101.3630	2,027,260	2,000,000	1,999,405		1,259			5.125	5.192	JD	4,556	102,500	05/12/2010	06/15/2020
125509-BN-8	Cigna Corp Sr Nt				2FE	7,654,574	101.6680	7,818,269	7,690,000	7,686,163		3,810			4.375	4.429	JD	14,953	336,438	12/15/2011	12/15/2020
125523-AH-3	Cigna Corp Bd			2	2FE	7,369,667	110.8460	7,502,057	6,768,000	7,351,282		(18,385)			4.375	3.205	AO	62,510	148,050	09/06/2019	10/15/2028
125523-AL-4	Cigna Corp Bd			2	2FE	11,529,477	102.2080	11,697,706	11,445,000	11,513,981		(15,496)			4.500	3.855	MS	151,646		10/09/2019	03/15/2021
125523-AU-4	Cigna Corp Bd				2FE	7,782,701	103.7340	8,298,720	8,000,000	7,790,685		7,984			3.250	3.801	AO	54,889	130,000	10/09/2019	04/15/2025
125523-AY-6	Cigna Corp				2FE	15,066,412	101.4650	15,620,537	15,395,000	15,074,473		8,060			3.050	3.356	AO	99,127	234,774	10/09/2019	10/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-CX-6	CVS Health Corp Bd			1	2FE	31,417,190	109.2120	33,855,720	31,000,000	31,421,804		(6,393)			4.300	4.088	MS	355,467	1,204,000	09/03/2019	03/25/2028
126650-CY-4	CVS Health Corp Bd			1	2FE	9,734,300	113.5270	11,352,700	10,000,000	9,741,276		6,976			4.780	4.998	MS	127,467	478,000	03/18/2019	03/25/2038
12665U-AA-2	CVS Pass-Through Trust 144A			2	2FE	17,477,506	106.4750	17,525,981	16,460,184	17,404,344		(40,225)			4.704	3.950	MON	45,167	580,715	06/21/2019	01/10/2036
12673P-AE-5	CA Inc Bd			2	2FE	5,058,200	105.1580	5,257,900	5,000,000	5,023,985		(6,390)			4.500	4.347	FA	85,000	225,000	01/07/2014	08/15/2023
12673P-AJ-4	CA Inc Bd			2	2FE	21,186,800	109.0410	21,808,200	20,000,000	20,943,405		(115,775)			4.700	3.919	MS	276,778	940,000	10/30/2017	03/15/2027
127055-AH-4	Cabot Corp Sr Nt				2FE	16,129,214	102.9320	16,530,879	16,060,000	16,081,803		(8,090)			3.700	3.643	JJ	274,001	594,220	05/30/2013	07/15/2022
133131-AS-1	Camden Property Trust Sr Nt			2	1FE	4,624,693	108.1250	4,649,375	4,300,000	4,410,680		(31,670)			4.875	4.013	JD	9,317	209,625	04/17/2012	06/15/2023
133131-AU-6	Camden Property Trust Bd				1FE	6,504,843	107.3630	6,856,201	6,386,000	6,440,935		(12,293)			4.250	4.017	JJ	125,148	271,405	03/20/2014	01/15/2024
134429-AW-9	Campbell Soup Co Bd				2FE	21,791,865	103.0520	22,568,388	21,900,000	21,883,429		12,255			4.250	4.311	AO	196,492	930,750	04/11/2011	04/15/2021
134429-AY-5	Campbell Soup Co Sr Nt				2FE	3,973,680	101.2060	4,048,240	4,000,000	3,992,536		2,757			2.500	2.575	FA	41,389	100,000	07/30/2012	08/02/2022
134429-BG-3	Campbell Soup Co Bd			1	2FE	5,000,000	108.5310	5,426,550	5,000,000	5,000,000					4.150	4.150	MS	61,097	207,500	03/13/2018	03/15/2028
138616-AC-1	Cantor Fitzgerald 144A				2FE	10,000,000	108.1680	10,816,800	10,000,000	10,000,000					6.500	6.500	JD	25,278	650,000	06/12/2015	06/17/2022
14020A-AM-6	Capital Impact Partners Bd			1	1FE	5,000,000	101.5770	5,078,850	5,000,000	5,000,000					3.600	3.600	FMAN	23,000	180,000	02/20/2018	02/15/2028
14020A-AQ-7	Capital Impact Partners Bd				1FE	5,000,000	100.6900	5,034,500	5,000,000	5,000,000					3.800	3.800	MJSD	8,444	190,000	03/19/2018	03/15/2028
14040H-BJ-3	Capital One Financial Corp Bd			2	2FE	3,978,800	107.9200	4,316,800	4,000,000	3,986,553		1,993			4.200	4.266	AO	28,933	168,000	12/04/2015	10/29/2025
14040H-BK-0	Capital One Financial Corp Bd			2	2FE	3,882,240	105.3370	4,213,480	4,000,000	3,905,175		12,302			3.750	4.166	JJ	63,750	150,000	02/07/2018	07/28/2026
14040H-BW-4	Capital One Financial Corp Bd			1	2FE	4,847,650	107.4850	5,374,250	5,000,000	4,871,841		13,087			3.800	4.177	JJ	79,694	190,000	02/14/2018	01/31/2028
140420-NB-2	Capital One Bank USA Bd				2FE	15,095,957	103.3190	16,202,486	15,682,000	15,414,626		78,965			3.375	3.961	FA	199,946	529,268	09/10/2015	02/15/2023
14149Y-AY-4	Cardinal Health Inc Bd				2FE	18,464,183	102.6870	19,869,935	19,350,000	19,006,898		98,559			3.200	3.792	MS	182,320	619,200	09/15/2014	03/15/2023
141781-AY-0	Cargill Inc 144A				1FE	6,180,132	103.2270	5,858,132	5,675,000	5,759,997		(59,821)			4.307	3.180	MN	31,911	244,422	03/07/2012	05/14/2021
142339-AE-0	Carlisle Cos Inc Nt				2FE	29,865,000	102.4080	30,722,400	30,000,000	29,983,907		16,029			5.125	5.183	JD	68,333	1,537,500	12/06/2010	12/15/2020
142339-AF-7	Carlisle Cos Inc Sr Nt			2	2FE	9,968,700	103.1640	10,316,400	10,000,000	9,989,755		3,317			3.750	3.788	MN	47,917	375,000	11/15/2012	11/15/2022
14309U-AA-0	Carlyle Holdings Finance 144A				2FE	22,855,136	103.3440	23,820,792	23,050,000	22,984,101		19,566			3.875	3.974	FA	372,161	893,188	11/17/2015	02/01/2023
14314D-AA-1	Carlyle Finance Sub LLC 144A			1	2FE	15,297,415	99.7320	15,458,460	15,500,000	15,302,198		4,783			3.500	3.657	MS	153,708		09/18/2019	09/19/2029
144285-AK-9	Carpenter Technology Corp Sr Nt			2	2FE	1,457,625	103.6990	1,555,485	1,500,000	1,483,929		4,594			4.450	4.819	MS	22,250	66,750	07/05/2013	03/01/2023
14916R-AC-8	Catholic Health Initiatives Bd				2FE	5,095,100	101.8700	5,093,500	5,000,000	5,029,646		(9,934)			2.950	2.731	MN	24,583	147,500	11/01/2012	11/01/2022
14916R-AF-1	Catholic Health Initiatives Bd				2FE	2,997,660	105.6320	3,168,960	3,000,000	2,999,009		251			4.200	4.210	FA	52,500	126,000	01/15/2014	08/01/2023
15361G-AW-5	Central Hudson Gas & Electric Bd				1FE	7,000,000	101.5050	7,105,350	7,000,000	7,000,000					4.150	4.150	AO	72,625	290,500	12/02/2010	04/01/2021
17275R-AH-5	Cisco Systems Inc Nt				1FE	16,956,820	100.0860	17,014,620	17,000,000	16,999,792		5,291			4.450	4.482	JJ	348,831	756,500	01/13/2010	01/15/2020
17288X-AA-2	Citadel Lp 144A			1	2FE	11,685,425	106.1280	12,204,720	11,500,000	11,624,565		(37,980)			5.375	4.978	JJ	281,590	618,125	09/14/2018	01/17/2023
17288X-AB-0	Citadel Lp 144A			1	2FE	6,259,500	105.2830	6,580,188	6,250,000	6,258,930		(570)			4.875	4.851	JJ	88,867		09/17/2019	01/15/2027
172967-KU-4	Citigroup Inc Bd				2FE	11,380,820	109.0910	12,000,010	11,000,000	11,316,094		(30,795)			4.125	3.730	JJ	196,625	453,750	10/31/2017	07/25/2028
17298C-G4-4	Citigroup Inc Bd			2	1FE	15,000,000	101.9640	15,294,600	15,000,000	15,000,000					4.200	4.200	AO	152,250	630,000	04/02/2018	04/04/2038
17298C-GQ-5	Citigroup Inc Bd			2	1FE	10,000,000	101.3910	10,139,100	10,000,000	10,000,000					4.500	4.525	JAJO	76,250	337,500	01/25/2019	01/30/2034
17298C-GV-4	Citigroup Inc Step-up			2	1FE	4,000,000	100.3420	4,013,680	4,000,000	4,000,000					3.500	3.500	MN	12,056	70,000	05/29/2019	05/31/2031
17326Y-CZ-7	Citigroup Global Markets Step up			2	1FE	4,997,500	99.1500	4,957,500	5,000,000	5,001,712		4,212			4.000	4.109	MS	56,111	100,000	03/18/2019	03/20/2031
17326Y-L7-9	Citigroup Global Markets Bd			2	2FE	5,000,000	100.0640	5,003,200	5,000,000	5,000,000					4.000	4.020	FMAN	29,444	150,000	02/06/2019	02/08/2029
17326Y-SU-1	Citigroup Global Markets Bd			2	1FE	5,000,000	97.5390	4,876,950	5,000,000	5,000,000					4.000	4.000	FMAN	18,333	150,000	02/26/2019	08/28/2027
174610-AK-1	Citizens Financial Group Bd			1	2FE	15,054,259	107.4440	16,116,600	15,000,000	15,043,964		(6,456)			4.300	4.243	JD	50,167	645,000	04/19/2018	12/03/2025
178566-AC-9	City National Corp Bd				1FE	10,239,432	102.2930	10,024,714	9,800,000	9,838,318		(52,316)			5.250	4.679	MS	151,492	514,500	10/12/2010	09/15/2020
189054-AS-8	Clorox Co Sr Nt				2FE	4,954,850	103.3410	5,167,050	5,000,000	4,990,164		4,971			3.800	3.910	MN	24,278	190,000	11/14/2011	11/15/2021
189054-AU-3	Clorox Co Bd			2	2FE	14,973,050	105.8180	15,872,700	15,000,000	14,985,537		2,627			3.500	3.521	JD	23,333	525,000	12/05/2014	12/15/2024
19122T-AB-5	Coca-Cola Enterprises Nt				2FE	2,989,980	102.7610	3,082,830	3,000,000	2,998,096		1,077			4.500	4.540	MS	45,000	135,000	02/15/2011	09/01/2021
19828J-AA-6	Columbia Property Trust Bd			2	2FE	11,659,098	105.2940	12,496,292	11,868,000	11,691,679		28,740			4.150	4.470	AO	123,131	492,522	01/10/2019	04/01/2025
19828J-AB-4	Columbia Property Trust Bd				2FE	7,502,427	102.4680	7,942,295	7,751,000	7,531,690		22,157			3.650	4.142	FA	106,878	196,206	04/09/2019	08/15/2026
20030N-BF-7	Comcast Corp Sr Nt				1FE	11,980,320	102.8460	12,341,520	12,000,000	11,993,421		2,044			2.850	2.869	JJ	157,700	342,000	01/08/2013	01/15/2023
200339-DX-4	Comerica Bank Bd				1FE	1,794,240	107.2020	1,876,035	1,750,000	1,777,297		(4,338)			4.000	3.688	JJ	29,944	70,000	11/03/2015	07/27/2025
200340-AQ-0	Comerica Inc Bd				1FE	11,457,305	105.3840	12,144,452	11,524,000	11,483,642		5,307			3.800	3.861	JJ	193,411	437,912	09/12/2014	07/22/2026
20268J-AB-9	Commonspirit Health Bd			2	2FE	4,998,800	100.6700	5,033,500	5,000,000	4,998,945		145			3.347	3.349	AO	60,432		11/05/2019	10/01/2029
20453K-AA-3	Compass Bank Bd			2	2FE	9,367,800	105.0210	10,502,100	10,000,000	9,614,547		63,010			3.875	4.709	AO	87,188	387,500	10/09/2015	04/10/2025
205887-AR-3	Conagra Brands Inc Bd			1	2FE	3,506,760	126.0550	3,781,650	3,000,000	3,456,121		(40,978)			7.000	4.847	AO	52,500	210,000	10/02/2018	10/01/2028
205887-BR-2	Conagra Brands Inc Bd			2	2FE	10,155,680	103.0700	10,876,977	10,553,000	10,392,649		48,490			3.200	3.729	JJ	146,335	337,696	09/18/2014	01/25/2023
208251-AE-8	Conoco Inc Bd				1FE	7,642,504	135.9100	9,929,585	7,306,000	7,571,106		(20,359)			6.950	6.425	AO	107,195	507,767	02/17/2016	04/15/2029
20826F-AA-4	ConocoPhillips Company Sr Nt	C		2	1FE	9,771,500	101.1140	10,111,400	10,000,000	9,925,319		23,976			2.400	2.664	JD	10,667	240,000	01/25/2013	12/15/2022
20826F-AG-1	ConocoPhillips Company Bd			2	1FE	13,138,351	104.7320	14,109,495	13,472,000	13,273,531		32,795			3.350	3.654	MN	57,668	451,312	08/27/2015	05/15/2025
20826F-AQ-9	ConocoPhillips Company Bd			2	1FE	3,000,120	115.0510	3,451,530	3,000,000	3,000,109		(11)			4.950	4.949	MS	43,725	148,500	03/04/2016	03/15/2026
209111-EZ-2	Consolidated Edison Co Bd				1FE	1,995,660	101.1540	2,023,080	2,000,000	1,999,760		511			4.450	4.477	JD	3,956	89,000	06/02/2010	06/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-AY-4	Constellation Brands Inc Bd			1	2FE	4,761,800	105.7730	5,288,650	5,000,000	4,796,041		20,683			3.600	4.198	FA	68,000	180,000	04/30/2018	02/15/2028
216871-AE-3	Cooper Industries Inc Nt				2FE	14,678,474	101.3340	14,338,761	14,150,000	14,218,239		(69,595)			3.875	3.357	JD	24,369	548,313	08/16/2012	12/15/2020
219023-AF-5	Corn Products Int'l Inc Bd				2FE	8,105,850	102.0640	8,165,120	8,000,000	8,010,781		(12,462)			4.625	4.458	MN	61,667	370,000	11/18/2010	11/01/2020
219350-AH-8	Corning Inc Bd				2FE	5,796,300	124.5710	6,228,550	5,000,000	5,737,675		(58,625)			6.850	4.838	MS	114,167	342,500	01/18/2019	03/01/2029
22003B-AH-9	Corporate Office Prop LP Bd			2	2FE	12,497,760	107.6140	12,913,680	12,000,000	12,227,818		(52,265)			5.250	4.710	FA	238,000	630,000	03/20/2014	02/15/2024
224044-CF-2	Cox Communications Inc Bd			2	2FE	9,446,800	110.7300	11,073,000	10,000,000	9,501,166		21,196			4.800	5.284	FA	200,000	480,000	05/09/2017	02/01/2035
224399-AR-6	Crane Co. Bd			2	2FE	29,198,995	106.9700	30,764,572	28,760,000	28,952,396		(46,747)			4.450	4.254	JD	56,881	1,279,820	04/03/2014	12/15/2023
22552F-2M-3	Credit Suisse AG London Step up			2	1FE	10,000,000	100.1070	10,010,700	10,000,000	10,000,000					3.750	3.750	MS	111,458	187,500	03/12/2019	03/14/2029
22576L-AA-9	Crescent Private Partners Note				5IF	11,422,359	100.0000	11,422,359	11,422,359	11,422,359					5.000	5.031	MJSD	1,586		12/31/2019	04/01/2029
22822R-BD-1	Crown Castle Towers LLC 144A			2	1FE	4,960,000	103.9820	5,199,100	5,000,000	4,976,555		3,866			3.663	3.789	MON	8,140	183,150	06/02/2015	05/15/2025
22966R-AB-2	Cubesmart LP Bd			2	2FE	5,065,950	106.4680	5,323,400	5,000,000	5,029,224		(7,076)			4.375	4.204	JD	9,722	218,750	03/25/2014	12/15/2023
23248Q-AA-4	CVC Credit Partners U.S. Direc Senior Note - 144A				2PL	3,436,364	100.0000	3,436,364	3,436,364	3,436,364					6.000	6.000	MJSD	573	205,758	09/24/2018	08/06/2026
23248Q-AB-2	CVC Credit Partners U.S. Direc Junior Note- 144A				2PL	267,273	100.0000	267,273	267,273	267,273					6.000	6.000	MJSD	312	16,003	09/24/2018	08/06/2026
23282Q-AJ-9	Cytec Industries Inc Sr Nt				2FE	4,965,150	100.6380	5,031,900	5,000,000	4,987,383		3,599			3.500	3.583	AO	43,750	175,000	02/26/2013	04/01/2023
23311R-AE-6	DCP Midstream LLC 144A			2	3FE	32,394,708	102.9750	31,651,426	30,737,000	31,051,182		(199,532)			4.750	4.041	MS	369,057	1,460,008	09/28/2012	09/30/2021
23355L-AA-4	DXC Technology Co Bd				2FE	6,521,829	104.9960	6,824,740	6,500,000	6,512,341		(4,188)			4.450	4.375	MS	85,168	289,250	08/07/2017	09/18/2022
23355L-AD-8	DXC Technology Co Bd				2FE	20,142,274	107.6770	21,540,784	20,005,000	20,106,075		(11,496)			4.750	4.666	AO	200,606	950,238	01/14/2019	04/15/2027
233851-AF-1	Daimler Finance NA LLC 144A				1FE	4,951,750	102.8410	5,142,050	5,000,000	4,990,375		5,353			3.875	3.993	MS	57,049	193,750	09/07/2011	09/15/2021
233851-DF-8	Daimler Finance NA LLC 144A				1FE	5,313,150	106.1740	5,308,700	5,000,000	5,309,037		(4,113)			3.750	2.935	FA	67,188		11/08/2019	08/22/2028
233851-DW-1	Daimler Finance NA LLC 144A				1FE	10,147,148	101.1330	10,113,300	10,000,000	10,144,088		(3,059)			3.100	2.927	FA	117,111		09/30/2019	08/15/2029
237194-AE-5	Darden Restaurants Inc Bd				2FE	2,241,800	113.2090	2,264,180	2,000,000	2,218,747		(9,077)			6.000	4.984	FA	45,333	120,000	04/27/2017	08/15/2035
237194-AH-8	Darden Restaurants Inc Bd				2FE	12,432,300	122.4910	12,249,100	10,000,000	12,234,452		(80,087)			6.800	4.903	AO	143,556	680,000	04/26/2017	10/15/2037
237194-AL-9	Darden Restaurants Inc Bd			2	2FE	10,991,054	104.5150	10,970,940	10,497,000	10,980,578		(10,477)			3.850	3.142	MN	67,356	202,067	10/28/2019	05/01/2027
24422E-RT-8	John Deere Capital Corp Sr Nt	SD			1FE	23,797,455	102.4520	24,084,416	23,508,000	23,602,309		(29,093)			2.800	2.663	JJ	281,574	658,224	01/28/2013	01/27/2023
249030-AC-1	DENTSPLY International Inc Nt				2FE	7,473,975	102.8360	7,712,700	7,500,000	7,494,997		2,923			4.125	4.168	FA	116,875	309,375	08/16/2011	08/15/2021
25271C-AM-4	Diamond Offshore Drilling Bd			2	5FE	9,805,800	85.2910	8,529,100	10,000,000	9,910,581		21,337			3.450	3.702	MN	57,500	345,000	09/12/2014	11/01/2023
25389J-AT-3	Digital Realty Trust LP Bd			2	2FE	13,046,947	110.6960	13,113,048	11,846,000	13,002,634		(44,314)			4.450	3.097	JJ			09/10/2019	07/15/2028
254010-AA-9	Dignity Health Bd				2FE	5,137,433	101.8360	5,208,911	5,115,000	5,122,100		(2,364)			3.125	3.073	MN	26,641	159,844	10/31/2012	11/01/2022
25466A-AE-1	Discover Bank Bd				2FE	5,078,100	107.9930	5,399,650	5,000,000	5,051,593		(7,184)			4.250	4.060	MS	63,750	212,500	01/19/2016	03/13/2026
254687-CZ-7	Walt Disney Co (The) Bd				1FE	10,004,702	106.9870	10,698,700	10,000,000	10,004,702					3.700	3.688	MS	108,944		11/22/2019	09/15/2024
25470D-AE-9	Discovery Communications Bd				2FE	2,981,310	103.2780	3,098,340	3,000,000	2,996,736		2,125			4.375	4.453	JD	5,833	131,250	06/13/2011	06/15/2021
25470D-AH-2	Discovery Communications Bd				2FE	3,834,160	102.9010	4,116,040	4,000,000	3,924,974		21,275			3.250	3.870	AO	32,500	130,000	06/08/2015	04/01/2023
256677-AD-7	Dollar General Corp BD			2	2FE	19,458,540	108.8530	21,226,335	19,500,000	19,472,839		3,689			4.150	4.175	MN	134,875	809,250	11/06/2015	11/01/2025
257375-AE-5	Dominion Gas Hldgs LLC BD			2	2FE	5,945,535	103.6850	6,346,559	6,121,000	6,040,618		19,080			3.550	3.922	MN	36,216	217,296	08/06/2014	11/01/2023
257375-AH-8	Dominion Gas Hldgs LLC Bd			2	2FE	5,055,200	104.9770	5,248,850	5,000,000	5,030,322		(5,800)			3.600	3.460	JD	8,000	180,000	06/05/2015	12/15/2024
257559-AH-7	Domtar Corp Bd				2FE	14,967,150	103.5040	15,525,600	15,000,000	14,991,426		3,550			4.400	4.427	AO	165,000	660,000	03/07/2012	04/01/2022
260543-CJ-0	Dow Chemical Co (The) Bd			2	2FE	9,816,300	104.9980	10,499,800	10,000,000	9,904,617		18,041			3.500	3.721	AO	87,500	350,000	09/18/2014	10/01/2024
26054L-D6-7	Dow Chemical Co BD			2	2FE	10,000,000	100.3940	10,039,400	10,000,000	10,000,000					3.600	3.600	JD	16,000	360,000	06/01/2015	06/15/2025
26054L-E7-4	Dow Chemical Co Bd			2	2FE	5,000,000	100.0830	5,004,150	5,000,000	5,000,000					3.900	3.900	JD	8,667	195,000	06/22/2015	06/15/2025
26078J-AD-2	Dowdupont Inc Bd			1	2FE	5,636,800	113.4880	5,674,400	5,000,000	5,628,520		(8,280)			4.725	3.056	MN	21,656	118,125	11/12/2019	11/15/2028
26078J-AE-0	Dowdupont Inc Bd			2	2FE	5,369,600	119.2890	5,964,450	5,000,000	5,359,476		(10,124)			5.319	4.729	MN	33,983	256,346	02/20/2019	11/15/2038
264399-ED-4	Duke Energy Corp Bd				1FE	3,120,456	137.1290	3,153,967	2,300,000	3,016,989		(44,036)			6.450	3.420	AO	31,318	148,350	08/01/2017	10/15/2032
26441Y-AY-3	Duke Realty Bd				2FE	6,066,253	106.2750	6,524,222	6,139,000	6,096,556		7,689			3.750	3.906	JD	19,184	230,213	10/28/2015	12/01/2024
26442C-AJ-3	Duke Energy Carolinas Bd				1FE	1,995,300	101.0340	2,020,680	2,000,000	1,999,741		551			4.300	4.329	JD	3,822	86,000	06/02/2010	06/15/2020
268648-AN-2	EMC Corp Sr Nt				3FE	17,713,340	102.2490	18,404,820	18,000,000	17,883,879		31,415			3.375	3.577	JD	50,625	607,500	10/29/2014	06/01/2023
26875P-AE-1	EOG Resources Inc Bd				1FE	9,973,400	101.0000	10,100,000	10,000,000	9,998,657		3,131			4.400	4.433	JD	36,667	440,000	05/17/2010	06/01/2020
26875P-AG-6	EOG Resources Inc Bd				1FE	11,949,120	102.4280	12,291,360	12,000,000	11,993,453		5,794			4.100	4.152	FA	205,000	492,000	11/18/2010	02/01/2021
26875P-AK-7	EOG Resources Inc Sr Nt			2	1FE	8,163,517	101.8600	8,304,646	8,153,000	8,156,593		(1,099)			2.625	2.610	MS	63,016	214,016	01/14/2013	03/15/2023
26882P-BE-1	ERAC USA Finance Co 144A				2FE	6,290,450	141.3510	7,067,550	5,000,000	6,256,963		(33,487)			7.000	4.871	AO	73,889	350,000	03/21/2019	10/15/2037
26884L-AB-5	EQT Corp Bd				2FE	11,933,445	103.2440	12,164,208	11,782,000	11,817,160		(17,665)			4.875	4.706	MN	73,392	574,373	07/30/2012	11/15/2021
26884T-AH-5	ERAC USA Finance Company 144A				2FE	8,583,169	102.8710	9,057,792	8,805,000	8,726,636		26,053			3.300	3.637	AO	61,342	290,565	11/05/2013	10/15/2022
26884U-AC-3	EPR Properties Bd			2	2FE	9,340,000	109.2790	9,835,110	9,000,000	9,263,808		(33,289)			4.750	4.244	JD	19,000	427,500	08/16/2017	12/15/2026
269246-BS-2	E*Trade Financial Corp Bd			1	2FE	10,363,400	108.7640	10,876,400	10,000,000	10,365,442		2,042			4.500	3.960	JD	13,750	337,500	12/04/2019	06/20/2028
26969P-AA-6	Eagle Materials Inc Bd			1	2FE	1,681,793	103.8150	1,764,855	1,700,000	1,684,550		1,964			4.500	4.662	FA	31,875	76,500	07/27/2018	08/01/2026
277432-AK-6	Eastman Chemical Co Nt				2FE	6,983,210	101.8320	7,128,240	7,000,000	6,997,952		1,884			4.500	4.529	JJ	145,250	315,000	12/07/2010	01/15/2021
277432-AN-0	Eastman Chemical Co Sr Nt			2	2FE	10,178,500	103.4960	10,349,600	10,000,000	10,050,198		(20,530)			3.600	3.373	FA	136,000	360,000	01/17/2013	08/15/2022
278062-AC-8	Eaton Corp Bd				2FE	6,978,473	102.0170	7,141,190	7,000,000	6,992,621		2,467			2.750	2.789	MN	31,549	192,500	11/14/2013	11/02/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278265-AE-3	Eaton Vance Corp Bd			2	1FE	6,297,679	104.9440	6,579,989	6,270,000	6,284,705		(2,254)			3.500	3.456	AO	51,815	219,450	01/07/2019	04/06/2027
278642-AC-7	eBay Inc Bd			2	2FE	19,985,274	100.6480	21,659,450	21,520,000	21,370,015		183,471			3.250	4.159	AO	147,651	699,400	04/01/2011	10/15/2020
28932M-AA-3	Elm Rd Generating Station 144A			4	1FE	6,025,623	111.3290	6,708,266	6,025,623	6,025,623					5.209	5.209	FA	122,062	313,875	02/03/2010	02/11/2030
29250R-AU-0	Enbridge Energy Partners LP Bd			2	2FE	2,118,940	103.0450	2,060,900	2,000,000	2,024,047		(15,814)			4.200	3.349	MS	24,733	86,000	05/30/2013	09/15/2021
29255*-AC-5	Crestline Direct Finance LP Note- Encompass Digital Media				4PL	3,245,856	99.0100	3,254,402	3,286,943	3,254,632		7,049			8.123	8.431	MON	2,967	291,627	09/28/2018	09/28/2023
29273R-AS-8	Energy Transfer Partners LP Bd			2	2FE	2,824,110	102.4290	3,072,870	3,000,000	2,932,019		20,167			3.600	4.394	FA	45,000	108,000	01/17/2014	02/01/2023
29273R-BG-3	Energy Transfer Partners LP Bd			2	2FE	8,856,945	108.2650	10,285,175	9,500,000	9,079,835		56,985			4.750	5.624	JJ	208,076	451,250	09/29/2015	01/15/2026
29336U-AB-3	Enlink Midstream Partner Bd			2	3FE	11,385,969	97.2590	11,729,435	12,060,000	11,682,990		77,350			4.400	5.230	AO	132,660	530,640	11/05/2015	04/01/2024
29364D-AQ-3	Entergy Ark Inc Bd			2	1FE	5,677,460	101.5520	6,172,331	6,078,000	6,023,015		46,738			3.750	4.587	FA	86,105	227,925	03/29/2011	02/15/2021
29364D-AS-9	Entergy Ark Inc Bd			2	1FE	9,992,800	106.1650	10,616,500	10,000,000	9,996,356		746			3.700	3.709	JD	30,833	370,000	03/10/2014	06/01/2024
29364W-AK-4	Entergy Louisiana LLC Bd				1FE	6,647,090	114.4990	6,640,942	5,800,000	6,208,016		(75,573)			5.400	3.793	MN	52,200	313,200	07/24/2013	11/01/2024
29364W-AM-0	Entergy Louisiana LLC Bd			2	1FE	13,924,130	108.9710	14,166,230	13,000,000	13,571,497		(87,241)			4.440	3.593	JJ	266,153	577,200	09/15/2015	01/15/2026
29364W-AR-9	Entergy Louisiana LLC Bd			2	1FE	3,033,510	102.6960	3,080,880	3,000,000	3,010,751		(3,772)			3.300	3.160	JD	8,250	99,000	05/30/2013	12/01/2022
29364W-AS-7	Entergy Louisiana LLC Bd				1FE	1,105,027	106.3230	1,169,553	1,100,000	1,102,081		(517)			4.050	3.994	MS	14,850	44,550	08/22/2013	09/01/2023
29379V-AZ-6	Enterprise Products Oper Sr Nt			2	2FE	12,983,260	103.4620	13,801,831	13,340,000	13,163,921		49,962			3.350	3.787	MS	131,584	446,890	02/24/2016	03/15/2023
29379V-BE-2	Enterprise Products Oper Bd			2	2FE	7,699,300	106.7140	8,537,120	8,000,000	7,820,420		30,744			3.750	4.242	FA	113,333	300,000	11/17/2015	02/15/2025
29379V-BH-5	Enterprise Products Oper Bd			2	2FE	9,744,950	106.4430	10,644,300	10,000,000	9,840,081		22,603			3.700	3.997	FA	139,778	370,000	06/26/2015	02/15/2026
29379V-BL-6	Enterprise Products Oper Bd			2	2FE	3,278,447	107.9290	3,395,446	3,146,000	3,241,608		(12,117)			3.950	3.450	FA	46,945	124,267	10/28/2016	02/15/2027
294752-AH-3	Equity One Inc Bd			2	2FE	7,280,438	104.1580	7,895,176	7,580,000	7,468,111		35,868			3.750	4.302	MN	36,321	284,250	03/20/2014	11/15/2022
29717P-AJ-6	Essex Portfolio LP Bd			2	2FE	12,801,761	102.9600	12,682,613	12,318,000	12,400,766		(82,287)			5.200	4.480	MS	188,602	640,536	08/29/2014	03/15/2021
29717P-AL-1	Essex Portfolio LP Bd			2	2FE	2,861,422	102.8820	3,086,460	3,000,000	2,937,318		18,990			3.375	4.114	JJ	46,688	101,250	09/28/2015	01/15/2023
30161M-AG-8	Exelon Generation Co Bd				2FE	5,208,950	120.6030	6,030,150	5,000,000	5,196,338		(5,145)			6.250	5.910	AO	78,125	312,500	05/04/2017	10/01/2039
30161M-AH-6	Exelon Generation Co Bd			2	2FE	9,232,140	100.9750	9,314,944	9,225,000	9,228,923		(13,464)			4.000	3.849	AO	92,250	369,000	01/06/2016	10/01/2020
30251B-AA-6	FMR LLC 144A				1FE	5,137,560	105.8910	5,294,550	5,000,000	5,029,823		(14,958)			5.350	5.011	MN	34,181	267,500	06/28/2011	11/15/2021
309588-AC-5	Farmers Exchange Capital Bd				2	5,432,438	122.2920	5,168,039	4,226,000	5,210,741		(95,823)			7.050	3.826	MN	49,656	297,933	08/11/2017	07/15/2028
313747-AT-4	Federal Realty Investments Tr Bd			2	1FE	3,413,568	101.6190	3,805,632	3,745,000	3,615,475		34,840			2.750	3.840	JD	8,582	102,988	08/02/2013	06/01/2023
313747-AU-1	Federal Realty Investments Tr Bd			2	1FE	4,973,200	105.9000	5,295,000	5,000,000	4,988,064		2,671			3.950	4.015	JJ	91,069	197,500	01/07/2014	01/15/2024
313747-AY-3	Federal Realty Investments Tr Bd			2	1FE	6,876,550	103.6530	7,255,710	7,000,000	6,903,393		11,033			3.250	3.459	JJ	104,903	227,500	07/06/2017	07/15/2027
31620R-AH-8	Fidelity National Title Bd			1	2FE	2,337,821	108.3350	2,426,704	2,240,000	2,333,008		(4,812)			4.500	3.914	FA	38,080	50,400	06/19/2019	08/15/2028
316773-CL-2	Fifth Third Bancorp Sr Nt			2	2FE	2,074,600	103.1120	2,062,240	2,000,000	2,019,476		(8,743)			3.500	3.023	MS	20,611	70,000	02/12/2013	03/15/2022
316773-CP-3	Fifth Third Bancorp Bd			2	2FE	27,836,162	107.4600	30,051,189	27,965,000	27,908,252		12,479			4.300	4.355	JJ	551,144	1,202,495	02/07/2014	01/16/2024
337915-AA-0	First Merit Corporation Sr Nt				2FE	13,722,058	105.4760	14,278,286	13,537,000	13,615,378		(23,599)			4.350	4.147	FA	240,451	588,860	12/08/2014	02/04/2023
33829T-AA-4	Five Corners Funding Trs 144A				1FE	18,058,990	108.5560	19,540,080	18,000,000	18,026,202		(6,094)			4.419	4.378	MN	101,637	795,420	01/17/2014	11/15/2023
340711-AT-7	Florida Gas Transmission 144A				2FE	15,249,972	101.6900	14,643,360	14,400,000	14,456,668		(101,971)			5.450	4.701	JJ	361,880	784,800	11/03/2010	07/15/2020
343412-AC-6	Fluor Corp Bd			2	2FE	10,099,600	102.0930	10,209,300	10,000,000	10,056,203		(10,777)			3.500	3.371	JD	15,556	350,000	09/15/2015	12/15/2024
343412-AF-9	Fluor Corp Bd			2	2FE	14,077,125	100.6640	14,344,620	14,250,000	14,095,808		14,451			4.250	4.401	MS	178,323	632,542	09/25/2018	09/15/2028
343498-AB-7	Flowers Foods Inc Bd			2	2FE	9,508,360	102.0350	10,203,500	10,000,000	9,642,989		45,038			3.500	4.111	AO	87,500	350,000	11/21/2016	10/01/2026
34354P-AC-9	Flowserve Corp Bd			2	2FE	5,995,500	101.9930	6,119,580	6,000,000	5,998,379		562			3.500	3.511	MS	61,833	210,000	12/08/2014	09/15/2022
34354P-AD-7	Flowserve Corp Bd				2FE	4,750,000	103.2560	4,904,660	4,750,000	4,750,000					4.000	4.000	MN	24,278	190,000	11/19/2015	11/15/2023
345370-BY-5	Ford Motor Co Bd				3FE	5,770,400	111.3580	5,567,900	5,000,000	5,663,977		(59,950)			6.625	4.752	AO	82,813	331,250	03/07/2018	10/01/2028
345370-CA-6	Ford Motor Co Bd				3FE	6,302,900	118.7170	5,935,850	5,000,000	6,118,733		(70,687)			7.450	4.890	JJ	170,729	372,500	04/06/2017	07/16/2031
345397-YT-4	Ford Motor Credit Co Bd			2	2FE	4,883,750	96.9490	4,847,450	5,000,000	4,903,347		10,266			3.815	4.106	MN	31,262	190,750	01/26/2018	11/02/2027
34540T-JV-5	Ford Motor Credit Co LLC Bd			2	3FE	5,000,000	98.8900	4,944,500	5,000,000	5,000,000					4.100	4.100	FA	74,597	205,000	08/24/2015	08/20/2025
34540T-KP-6	Ford Motor Credit Co LLC Bd			2	3FE	10,000,000	97.8660	9,786,600	10,000,000	10,000,000					4.300	4.300	FA	156,472	430,000	02/08/2016	02/20/2026
34540T-LB-6	Ford Motor Credit Co LLC Bd			2	2FE	5,000,000	98.3540	4,917,700	5,000,000	5,000,000					4.250	4.250	MS	59,618	212,500	03/07/2016	03/20/2026
34540T-RY-0	Ford Motor Credit Co LLC Bd			2	3FE	10,000,000	93.3900	9,339,000	10,000,000	10,000,000					3.850	3.850	MS	108,014	385,000	09/11/2017	09/20/2027
354613-AJ-0	Franklin Resources Inc Bd				1FE	10,417,447	102.1700	10,559,270	10,335,000	10,359,727		(8,713)			2.800	2.708	MS	85,206	289,380	02/01/2013	09/15/2022
35671D-AU-9	Freeport-McMoran Inc Sr Nt			2	3FE	9,812,900	101.4280	10,142,800	10,000,000	9,952,593		20,626			3.550	3.780	MS	118,333	355,000	05/18/2012	03/01/2022
35671D-AZ-8	Freeport-McMoran Inc Bd			2	3FE	10,719,673	102.0310	11,478,488	11,250,000	11,042,600		58,710			3.875	4.498	MS	128,359	435,938	11/05/2013	03/15/2023
361448-AL-7	GATX Corp Sr Nt				2FE	15,172,650	103.8150	15,572,250	15,000,000	15,032,033		(21,491)			4.850	4.692	JD	60,625	727,500	06/04/2012	06/01/2021
361448-AN-3	GATX Corp Bd				2FE	6,336,240	105.6820	6,340,920	6,000,000	6,135,111		(51,568)			4.750	3.781	JD	12,667	285,000	11/06/2015	06/15/2022
361448-AQ-6	GATX Corp Sr Nt				2FE	1,111,745	104.4200	1,206,051	1,155,000	1,138,357		4,673			3.900	4.381	MS	11,386	45,045	08/15/2013	03/30/2023
361448-AW-3	GATX Corp Bd			2	2FE	15,956,970	102.8630	17,486,710	17,000,000	16,354,714		108,294			3.250	4.061	MS	139,660	552,500	02/17/2016	03/30/2025
361448-BA-0	GATX Corp Bd			2	2FE	3,471,682	103.0530	3,774,831	3,663,000	3,500,352		16,338			3.500	4.144	MS	37,749	128,205	03/16/2018	03/15/2028
362311-AG-7	GTE California Inc Bd				4FE	6,706,230	93.1250	5,587,500	6,000,000	6,453,201		(48,696)			6.750	5.490	MN	51,750	405,000	01/23/2014	05/15/2027
362333-AH-9	GTE Florida Inc Bd				5FE	5,959,081	92.7840	4,746,829	5,116,000	5,683,213		(55,425)			6.860	5.163	FA	146,232	350,958	10/23/2014	02/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
369550-AU-2	General Dynamics Corp Sr Nt			2	1FE	7,283,448	101.0770	7,606,044	7,525,000	7,447,855		25,538			2.250	2.623	MN	21,634	169,313	01/17/2013	11/15/2022
369622-SM-8	General Electric Capital Corp Bd	C			2FE	10,797,500	103.1480	10,314,800	10,000,000	10,117,133		(100,966)			5.300	4.209	FA	206,111	530,000	04/04/2012	02/11/2021
36962G-4Y-7	General Electric Capital Corp Bd				2FE	10,113,150	102.2500	10,225,000	10,000,000	10,014,657		(13,840)			4.625	4.476	JJ	223,542	462,500	08/11/2011	01/07/2021
36962G-5J-9	General Electric Capital Corp Sr Nt				2FE	12,441,600	104.2580	12,510,960	12,000,000	12,095,428		(50,218)			4.650	4.185	AO	114,700	558,000	01/18/2012	10/17/2021
36962G-6F-6	General Electric Capital Corp Sr Nt				2FE	1,124,453	102.2150	1,124,365	1,100,000	1,107,375		(2,607)			3.150	2.888	MS	10,973	34,650	11/01/2012	09/07/2022
370334-CH-5	General Mills Inc Bd			1	2FE	9,464,939	115.8010	11,494,407	9,926,000	9,477,505		12,567			4.550	4.928	AO	92,836	451,633	03/19/2019	04/17/2038
37045V-AH-3	General Motors Co Bd			1	2FE	5,193,200	103.3410	5,167,050	5,000,000	5,178,616		(7,887)			5.000	4.670	AO	62,500	250,000	01/24/2018	04/01/2035
37045V-AJ-9	General Motors Co Bd				2FE	9,797,500	100.9030	10,090,300	10,000,000	9,807,047		3,559			5.200	5.340	AO	130,000	520,000	04/21/2017	04/01/2045
37045V-AN-0	General Motors Co Bd			2	2FE	10,234,450	104.5540	10,455,400	10,000,000	10,190,417		(21,421)			4.200	3.905	AO	105,000	420,000	10/27/2017	10/01/2027
37045X-BT-2	General Motors Finl. Co Bd			2	2FE	5,143,300	105.1040	5,255,200	5,000,000	5,113,269		(14,230)			4.350	3.967	JJ	99,083	217,500	10/25/2017	01/17/2027
37046A-AY-1	General Motors Finl Co Bd			2	2FE	10,000,000	99.6950	9,969,500	10,000,000	10,000,000					3.900	3.900	JD	11,917	390,000	12/18/2017	12/20/2027
372917-AS-3	Genzyme Corp Sr Nt				1FE	20,831,920	101.4110	20,282,200	20,000,000	20,047,649		(101,436)			5.000	4.465	JD	44,444	1,000,000	01/05/2011	06/15/2020
37331N-AD-3	Georgia Pacific LLC 144A				1FE	5,391,991	104.6890	5,778,833	5,520,000	5,467,300		13,595			3.734	4.026	JJ	95,043	206,117	11/22/2013	07/15/2023
375558-AQ-6	Gilead Sciences Inc Bd				1FE	22,675,889	102.5700	23,155,178	22,575,000	22,591,139		(12,360)			4.500	4.440	AO	253,969	1,015,875	11/30/2011	04/01/2021
375558-BF-9	Gilead Sciences Inc Bd			1	1FE	5,017,150	107.6150	5,380,750	5,000,000	5,010,982		(1,607)			3.650	3.609	MS	60,833	182,500	11/06/2015	03/01/2026
378272-AF-5	Glencore Funding LLC 144A				2FE	2,877,510	104.2730	3,128,190	3,000,000	2,948,842		13,524			4.125	4.671	MN	10,656	123,750	02/12/2014	05/30/2023
378272-AQ-1	Glencore Funding LLC 144a			2	2FE	12,944,450	104.1320	13,537,160	13,000,000	12,954,782		4,850			3.875	3.927	AO	89,556	503,750	10/30/2017	10/27/2027
38141G-RD-8	Goldman Sachs Group Inc Bd				1FE	19,515,950	104.1630	20,832,600	20,000,000	19,824,012		53,021			3.625	3.933	JJ	320,208	725,000	07/23/2013	01/22/2023
38141G-VM-3	Goldman Sachs Group Inc Bd				1FE	1,981,880	106.5480	2,130,960	2,000,000	1,991,528		1,826			4.000	4.112	MS	26,222	80,000	03/11/2014	03/03/2024
38150A-5E-1	Goldman Sachs Group Inc. Bd			2	1FE	20,000,000	100.0540	20,010,800	20,000,000	20,000,000					4.000	4.000	MN	68,889	800,000	11/28/2017	11/30/2037
38150A-CV-5	Goldman Sachs Group Inc. Step up			2	1FE	10,000,000	99.7560	9,975,600	10,000,000	10,000,000					3.500	3.500	JD	18,472	175,000	06/10/2019	06/12/2031
38150A-D5-1	Goldman Sachs Group Inc. Step up			2	1FE	10,000,000	99.2080	9,920,800	10,000,000	10,000,000					3.000	3.000	JJ	125,833		07/29/2019	07/31/2029
402479-CA-5	Gulf Power Co Bd				1FE	14,997,600	100.6250	15,093,750	15,000,000	14,999,916		284			4.750	4.752	AO	150,417	712,500	04/06/2010	04/15/2020
402479-CC-1	Gulf Power Co Sr Nt				1FE	1,331,174	101.8970	1,324,661	1,300,000	1,308,781		(3,532)			3.100	2.804	MN	5,149	40,300	02/11/2013	05/15/2022
402524-AD-4	Gulf South Pipeline Bd			2	2FE	5,027,000	103.1880	5,159,400	5,000,000	5,026,879		16,669			4.000	3.697	JD	8,889	200,000	06/14/2012	06/15/2022
402740-AD-6	Gulfstream Natural Gas 144A			2	2FE	25,540,040	108.1060	27,567,030	25,500,000	25,525,112		(4,031)			4.600	4.579	MS	345,383	1,173,000	12/01/2015	09/15/2025
40414L-AG-4	HCP Inc Sr Nt			2	2FE	7,736,720	102.3550	8,188,400	8,000,000	7,922,673		28,105			3.150	3.545	FA	105,000	252,000	08/14/2012	08/01/2022
40414L-AJ-8	HCP Inc Bd				2FE	3,957,800	106.7050	4,268,200	4,000,000	3,981,482		4,300			4.250	4.381	MN	21,722	170,000	11/08/2013	11/15/2023
40414L-AK-5	HCP Inc Bd				2FE	4,928,050	106.9160	5,345,800	5,000,000	4,959,537		8,667			4.200	4.415	MS	70,000	210,000	02/18/2016	03/01/2024
406216-BG-5	Halliburton Co Bd			2	2FE	15,579,339	106.7320	16,727,039	15,672,000	15,606,320		21,292			3.800	3.869	MN	76,096	557,536	09/04/2019	11/15/2025
406216-BJ-9	Halliburton Co Bd			2	2FE	3,118,193	113.0790	3,928,364	3,474,000	3,161,155		11,850			4.850	5.721	MN	21,529	168,489	02/03/2016	11/15/2035
41020V-AA-9	John Hancock Life Ins Co Bd			1	1FE	9,226,997	116.8320	9,346,568	8,000,000	9,004,585		(219,473)			7.375	4.037	FA	222,889	590,000	12/20/2018	02/15/2024
410867-AF-2	Hanover Insurance Group Bd			1	2FE	4,469,720	107.8180	4,645,878	4,309,000	4,450,277		(12,067)			4.500	3.883	AO	40,936	165,645	09/16/2019	04/15/2026
413086-AH-2	Harman Intl Industries Inc Bd			2	2FE	8,901,783	106.6010	9,646,324	9,049,000	8,954,703		15,218			4.150	4.369	MN	47,985	375,534	05/21/2018	05/15/2025
42217K-BA-3	Welltower Inc Bd			2	2FE	5,060,300	104.3470	5,217,350	5,000,000	5,021,313		(6,654)			3.750	3.598	MS	55,208	187,500	05/30/2013	03/15/2023
42217K-BC-9	Welltower Inc Bd			2	2FE	5,572,270	107.9760	5,938,680	5,500,000	5,532,928		(7,758)			4.500	4.328	JJ	114,125	247,500	01/28/2014	01/15/2024
42217K-BF-2	Welltower Inc Bd			2	2FE	4,965,300	107.6420	5,382,100	5,000,000	4,978,824		3,427			4.000	4.088	JD	16,667	200,000	10/30/2015	06/01/2025
423074-AM-5	H J Heinz Co Bd				2FE	4,936,900	100.5620	5,028,100	5,000,000	4,987,804		6,882			3.125	3.274	MS	47,309	156,250	09/07/2011	09/12/2021
427866-AR-9	Hershey Co (The) Bd				1FE	4,991,950	102.0710	5,103,550	5,000,000	4,999,108		936			4.125	4.145	JD	17,188	206,250	12/08/2010	12/01/2020
42809H-AF-4	Hess Corp Bd			2	3FE	10,202,100	102.2200	10,681,990	10,450,000	10,322,424		25,295			3.500	3.795	JJ	168,651	365,750	11/19/2014	07/15/2024
428236-BF-9	Hewlett-Packard Co Bd				2FE	4,975,950	101.4520	5,072,600	5,000,000	4,997,399		2,739			3.750	3.808	JD	15,625	187,500	12/01/2010	12/01/2020
428236-BM-4	Hewlett-Packard Co Sr Nt				2FE	6,985,930	103.0030	7,210,210	7,000,000	6,997,626		1,592			4.300	4.325	JD	25,083	301,000	05/25/2011	06/01/2021
428236-BQ-5	Hewlett-Packard Co Sr Nt				2FE	21,327,580	103.7520	21,787,920	21,000,000	21,065,361		(36,542)			4.375	4.183	MS	270,521	918,750	11/09/2011	09/15/2021
428236-BV-4	Hewlett-Packard Co Sr Nt				2FE	5,278,350	104.5440	5,227,200	5,000,000	5,063,299		(30,820)			4.650	3.965	JD	14,208	232,500	01/05/2012	12/09/2021
428236-BX-0	Hewlett-Packard Co Sr Nt				2FE	2,993,130	104.4650	3,133,950	3,000,000	2,997,948		704			4.050	4.077	MS	35,775	121,500	03/07/2012	09/15/2022
42824C-AW-9	HP Enterprise Co Bd			2	2FE	16,289,763	111.1200	17,779,200	16,000,000	16,223,669		(40,071)			4.900	4.582	AO	165,511	784,000	10/13/2017	10/15/2025
42824C-AY-5	HP Enterprise Co Bd			2	2FE	5,177,100	120.2850	6,014,250	5,000,000	5,169,940		(2,783)			6.350	6.085	AO	67,028	317,500	04/07/2017	10/15/2045
431116-AB-8	Highmark Inc 144A				1FE	8,087,695	102.8850	8,230,800	8,000,000	8,015,419		(10,693)			4.750	4.603	MN	48,556	380,000	02/15/2012	05/15/2021
437076-AT-9	Home Depot (The) Inc Nt				1FE	9,874,840	100.9620	10,096,200	10,000,000	9,989,213		14,785			3.950	4.107	MS	116,306	395,000	12/08/2010	09/15/2020
440327-AK-0	Horace Mann Educators Bd				2FE	7,004,944	105.5410	6,996,313	6,629,000	6,964,064		(18,331)			4.500	3.544	JD	24,859	205,403	10/23/2019	12/01/2025
44106M-AQ-5	Hospitality Properties Trust Sr Nt			2	2FE	4,919,750	105.1860	5,259,300	5,000,000	4,974,824		8,746			5.000	5.208	FA	94,444	250,000	08/09/2012	08/15/2022
44106M-AT-9	Hospitality Properties Trust Bd			2	2FE	4,165,662	102.8670	4,320,414	4,200,000	4,181,302		4,952			4.500	4.587	MS	55,650	99,000	09/12/2019	03/15/2025
443510-AF-9	Hubbell Inc Bd				2FE	4,958,700	103.8550	5,192,750	5,000,000	4,988,394		3,763			3.625	3.711	MN	23,160	181,250	11/08/2010	11/15/2022
443510-AJ-1	Hubbell Inc Bd			1	2FE	3,062,211	102.7380	3,374,943	3,285,000	3,081,502		19,291			3.500	4.416	FA	43,435	114,975	01/18/2019	02/15/2028
444859-BD-3	Humana Inc Bd			2	2FE	2,020,030	106.2850	2,136,329	2,010,000	2,015,274		(1,038)			3.850	3.787	AO	19,346	77,385	12/08/2014	10/01/2024
448579-AG-7	Hyatt Hotels Corp Bd			1	2FE	11,813,100	108.5290	13,023,480	12,000,000	11,832,971		15,712			4.375	4.570	MS	154,583	567,292	11/02/2018	09/15/2028
44891A-AK-3	Hyundai Capital America 144A			1	2FE	11,941,303	97.1340	12,750,780	13,127,000	12,170,594		121,455			2.750	3.994	MS	94,259	360,993	01/30/2018	09/27/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44891A-AW-7	Hyundai Capital America 144A				2FE	4,970,850	104.4660	5,223,300	5,000,000	4,977,221		6,054			4.125	4.269	JD	13,177	206,250	12/10/2018	06/08/2023
44891A-BD-8	Hyundai Capital America 144A			1	2FE	5,016,450	101.4440	5,072,200	5,000,000	5,016,086		(364)			3.500	3.446	MN	29,653		10/29/2019	11/02/2026
45167R-AE-4	Idex Corp Bd				2FE	11,895,660	101.7440	12,209,280	12,000,000	11,987,882		12,132			4.500	4.609	JD	24,000	540,000	12/08/2010	12/15/2020
45167R-AF-1	Idex Corp Bd			2	2FE	24,937,250	102.8790	25,719,750	25,000,000	24,985,603		6,921			4.200	4.231	JD	46,667	1,050,000	12/08/2011	12/15/2021
45686X-CE-1	Ingersoll Rand Co Bd			2	2FE	5,335,431	116.9250	5,364,519	4,588,000	4,588,047		36			6.230	(19.284)	MN	36,523	285,832	04/19/2018	11/19/2027
458140-AJ-9	Intel Corp Bd				1FE	3,990,480	102.7670	4,110,680	4,000,000	3,998,113		1,031			3.300	3.328	AO	33,000	132,000	09/14/2011	10/01/2021
458140-AM-2	Intel Corp Sr Nt				1FE	22,162,331	102.4840	22,930,795	22,375,000	22,305,256		22,314			2.700	2.811	JD	26,850	604,125	01/25/2013	12/15/2022
45822P-AA-3	Integrys Enery Group Inc Bd				2FE	10,417,630	101.5540	10,663,170	10,500,000	10,491,581		9,729			4.170	4.269	MN	72,975	437,850	03/17/2011	11/01/2020
45866F-AA-2	Intercontinentalexchange Bd				1FE	13,002,340	106.6470	13,864,166	13,000,000	13,001,053		(253)			4.000	3.998	AO	109,778	520,000	10/09/2013	10/15/2023
459902-AS-1	International Gaming Tech Bd				3FE	905,982	101.2500	906,188	895,000	895,635		(1,344)			5.500	5.340	JD	2,188	49,225	06/07/2010	06/15/2020
459902-AT-9	International Gaming Tech Bd			2	3FE	15,694,159	102.7500	15,588,203	15,171,000	15,392,895		(55,875)			5.350	4.897	AO	171,348	811,649	01/10/2014	10/15/2023
460690-BH-2	Interpublic Group Cos Bd			1	2FE	7,574,621	103.7020	7,855,427	7,575,000	7,574,977		356			4.000	4.000	MS	89,217	303,000	01/08/2019	03/15/2022
461070-AP-9	Interstate Power & Light Bd			1	2FE	9,984,000	109.6540	10,965,400	10,000,000	9,985,808		1,448			4.100	4.119	MS	108,194	410,000	10/17/2018	09/26/2028
465685-AK-1	ITC Holdings Corp Bd			1	2FE	10,379,262	103.1370	10,766,471	10,439,000	10,392,024		6,376			3.250	3.328	JD	942	339,268	01/09/2018	06/30/2026
465685-AP-0	ITC Holdings Corp 144A			2	2FE	6,435,659	104.3300	6,781,450	6,500,000	6,444,770		5,904			3.350	3.473	MN	27,824	217,750	06/18/2018	11/15/2027
46625H-JH-4	JP Morgan Chase & Co Sr Nt				1FE	14,998,800	103.2150	15,482,250	15,000,000	14,999,591		125			3.200	3.201	JJ	208,000	480,000	01/17/2013	01/25/2023
46625H-JX-9	JP Morgan Chase & Co Bd				1FE	5,013,550	105.9880	5,299,400	5,000,000	5,007,427		(1,545)			3.625	3.588	MN	24,167	181,250	08/27/2015	05/13/2024
46625H-MN-7	JP Morgan Chase & Co Bd			2	1FE	10,252,900	107.9900	10,799,000	10,000,000	10,150,869		(25,402)			3.900	3.585	JJ	179,833	390,000	09/22/2015	07/15/2025
46625H-RY-8	JP Morgan Chase & Co Bd			2	1FE	10,231,700	107.7980	10,779,800	10,000,000	10,179,356		(21,961)			3.782	3.494	FA	157,583	378,200	07/17/2017	02/01/2028
47233J-AB-4	Jefferies Group LLC Bd			2	2FE	2,000,000	99.2260	1,984,520	2,000,000	2,000,000					4.000	4.000	MN	7,778	80,000	05/16/2016	05/26/2026
47233J-AC-2	Jefferies Group LLC Bd			2	2FE	5,000,000	100.1610	5,008,050	5,000,000	5,000,000					4.250	4.250	JJ	94,444	212,500	07/18/2016	07/21/2031
480200-AA-5	Jones Lang LaSalle Inc Bd			2	2FE	13,351,190	104.4230	13,606,317	13,030,000	13,165,250		(47,774)			4.400	3.981	MN	73,258	573,320	11/06/2015	11/15/2022
48203R-AJ-3	Juniper Networks Inc Bd			1	2FE	4,067,280	107.5820	4,303,280	4,000,000	4,051,282		(8,641)			4.350	4.075	JD	7,733	174,000	02/01/2018	06/15/2025
48203R-AM-6	Juniper Networks Inc BD			2	2FE	31,620,725	104.0750	32,627,513	31,350,000	31,613,323		(7,401)			3.750	3.644	FA	408,203		09/05/2019	08/15/2029
48248D-AE-0	KLA Tencor Corp Bd			2	2FE	10,184,000	109.7340	10,973,400	10,000,000	10,107,658		(20,659)			4.650	4.389	MN	77,500	465,000	01/08/2016	11/01/2024
48249D-AA-9	KKR Group Fin Co 144A			2	1FE	15,611,641	122.2020	17,523,767	14,340,000	15,545,659		(28,458)			5.500	4.879	FA	328,625	669,350	03/01/2019	02/01/2043
48252A-AA-9	KKR Grp Fin Co VI LLC 144A			1	1FE	5,107,650	106.5700	5,328,500	5,000,000	5,103,378		(4,272)			3.750	3.487	JJ	93,750		07/11/2019	07/01/2029
487836-BD-9	Kellogg Co Bd				2FE	19,827,400	101.8510	20,370,200	20,000,000	19,980,336		19,786			4.000	4.106	JD	35,556	800,000	12/08/2010	12/15/2020
48856@-AA-0	Crestline Direct Finance LP Note- Kemberton Holdings, LLC				5IF	1,750,389	98.4000	1,757,533	1,786,111	1,758,144		6,249			7.000	7.487	AO	31,257	144,911	10/01/2018	10/01/2023
49271V-AC-4	Keurig Dr Pepper Inc			2	2FE	1,665,089	118.1770	2,009,009	1,700,000	1,665,752		663			4.985	5.156	MN	8,475	42,373	06/05/2019	05/25/2038
49327M-2K-9	Key Bank NA Bd				1FE	4,837,900	105.4460	5,272,300	5,000,000	4,904,341		15,681			3.300	3.693	JD	13,750	165,000	06/24/2015	06/01/2025
49427R-AK-8	Kilroy Realty Bd			2	2FE	11,400,039	109.1070	11,947,217	10,950,000	11,327,068		(32,869)			4.250	3.810	FA	175,808	465,375	09/25/2017	08/15/2029
494550-BJ-4	Kinder Morgan Energy Partners Sr Nt				2FE	4,419,230	103.8660	4,504,668	4,337,000	4,357,332		(8,827)			4.150	3.922	MS	59,995	179,986	12/13/2011	03/01/2022
494550-BQ-8	Kinder Morgan Energy Partners Bd			2	2FE	14,052,100	103.7500	15,562,500	15,000,000	14,598,077		99,193			3.500	4.298	MS	175,000	525,000	11/20/2013	09/01/2023
497266-AC-0	Kirby Corporation Bd			1	2FE	9,974,070	105.7260	10,572,600	10,000,000	9,978,398		2,171			4.200	4.232	MS	140,000	420,000	02/27/2018	03/01/2028
500255-AU-8	Kohls Corp Bd			2	2FE	16,866,063	106.2720	18,070,491	17,004,000	16,915,651		13,546			4.250	4.355	JJ	329,216	722,670	02/16/2016	07/17/2025
501044-DJ-7	Kroger Co Bd			2	2FE	14,947,350	107.0550	16,058,250	15,000,000	14,958,066		4,701			3.700	3.743	FA	231,250	555,000	10/30/2017	08/01/2027
50540R-AJ-1	Laboratory Corp of Amer Hldgs Nt				2FE	18,829,360	101.5640	19,297,160	19,000,000	18,981,597		20,206			4.625	4.740	MN	112,285	878,750	02/10/2011	11/15/2020
50540R-AN-2	Laboratory Corp of Amer Hldgs Bd				2FE	3,884,240	105.8260	4,233,040	4,000,000	3,949,539		11,852			4.000	4.361	MN	26,667	160,000	11/08/2013	11/01/2023
512807-AN-8	Lam Research Corp Bd			2	2FE	7,039,492	106.7450	7,680,303	7,195,000	7,104,483		15,307			3.800	4.071	MS	80,504	273,410	06/19/2015	03/15/2025
52107Q-AK-1	Lazard Group LLC Bd			1	1FE	9,058,560	108.9380	9,804,420	9,000,000	9,055,825		(2,735)			4.375	4.289	MS	120,313	196,875	05/10/2019	03/11/2029
521865-AY-1	Lear Corp Bd			2	2FE	9,993,200	100.9820	10,098,200	10,000,000	9,994,942		654			3.800	3.808	MS	111,889	285,000	08/09/2019	09/15/2027
521865-BA-2	Lear Corp Bd			1	2FE	4,980,900	103.3210	5,166,050	5,000,000	4,982,023		1,123			4.250	4.297	MN	27,153	114,514	04/30/2019	05/15/2029
524660-AW-7	Leggett & Platt Inc Sr Nt			2	2FE	3,240,445	101.9210	3,312,433	3,250,000	3,247,173		1,014			3.400	3.435	FA	41,744	110,500	08/08/2012	08/15/2022
524660-AX-5	Leggett & Platt Inc Bd			2	2FE	2,519,450	103.8810	2,597,025	2,500,000	2,510,237		(1,975)			3.800	3.704	MN	12,139	95,000	12/05/2014	11/15/2024
524660-AZ-0	Leggett & Platt Inc Bd			1	2FE	8,042,660	109.3070	8,744,560	8,000,000	8,040,860		(1,800)			4.400	4.329	MS	103,644	183,822	05/15/2019	03/15/2029
526602-AE-7	Leonard Wood Family Comm 144A			1	2FE	5,364,347	110.7970	5,354,286	4,832,519	5,358,440		(4,874)			5.909	5.045	JJ	131,672	114,221	10/04/2019	07/15/2040
529043-AC-5	Lexington Realty Trust Bd			1	2FE	10,567,286	102.9940	10,833,939	10,519,000	10,544,683		(7,333)			4.250	4.168	JD	19,869	447,058	03/01/2018	06/15/2023
53079E-AW-4	Liberty Mutual Group 144A				2FE	5,039,950	106.0630	5,303,150	5,000,000	5,011,338		(4,509)			4.950	4.846	MN	41,250	247,500	08/14/2012	05/01/2022
53079Q-AC-1	Liberty Mutual Insurance Bd				2	6,389,400	126.4730	6,323,660	5,000,000	6,354,799		(34,601)			7.875	3.375	AO	83,125		10/17/2019	10/15/2026
53117C-AN-2	Liberty Property LP Sr Nt			2	2FE	2,072,202	104.6380	2,145,079	2,050,000	2,055,882		(2,459)			4.125	3.990	JD	3,758	84,563	06/13/2012	06/15/2022
53117C-AP-7	Liberty Property LP Bd			2	2FE	4,652,750	103.9550	5,197,750	5,000,000	4,855,779		37,951			3.375	4.282	JD	7,500	168,750	01/28/2014	06/15/2023
53227J-AA-2	Life Storage LP Bd			1	2FE	21,949,922	105.4500	23,488,988	22,275,000	22,004,058		28,272			3.875	4.055	JD	38,363	863,156	02/08/2018	12/15/2027
534187-BD-0	Lincoln National Corp Bd				2FE	5,277,687	106.4680	5,642,804	5,300,000	5,290,697		2,309			4.000	4.052	MS	70,667	212,000	12/06/2013	09/01/2023
534187-BE-8	Lincoln National Corp Bd				2FE	12,361,440	104.0860	13,531,180	13,000,000	12,607,666		66,793			3.350	4.000	MS	135,489	435,500	02/04/2016	03/09/2025
534187-BF-5	Lincoln National Corp Bd			2	2FE	3,808,773	105.6550	4,201,899	3,977,000	3,830,360		17,891			3.625	4.244	MS	43,650	144,166	10/12/2018	12/12/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
534187-BH-1	Lincoln National Corp Bd			1	2FE	19,352,298	106.5600	20,768,544	19,490,000	19,373,133		12,018			3.800	3.887	JD	61,718	740,620	03/20/2018	03/01/2028
548661-CT-2	Lowes Companies Inc Bd				2FE	14,994,000	101.8450	15,276,750	15,000,000	14,999,064		697			3.750	3.755	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	Lowes Companies Inc Sr Nt				2FE	10,060,400	103.0060	10,300,600	10,000,000	10,013,070		(6,623)			3.800	3.727	MN	48,556	380,000	11/17/2011	11/15/2021
548661-CW-5	Lowes Companies Inc Sr Nt			2	2FE	5,135,050	102.4270	5,121,350	5,000,000	5,032,465		(15,208)			3.120	2.791	AO	32,933	156,000	08/16/2012	04/15/2022
55336V-AK-6	MPLX LP Bd			2	2FE	5,023,900	105.0160	5,250,800	5,000,000	5,018,728		(2,270)			4.125	4.063	MS	68,750	206,250	07/11/2017	03/01/2027
55336V-AR-1	MPLX LP BD			1	2FE	5,249,350	103.5340	5,176,700	5,000,000	5,241,145		(8,205)			4.000	3.306	MS	58,889	100,000	09/05/2019	03/15/2028
55448Q-AQ-9	Mack-Cali Realty Sr Nt			2	3FE	16,356,224	101.6360	16,508,735	16,243,000	16,263,843		(11,866)			4.500	4.420	AO	154,309	730,935	09/05/2013	04/18/2022
55448Q-AS-5	Mack-Cali Realty Bd			2	3FE	5,311,560	98.2550	5,895,300	6,000,000	5,723,944		74,010			3.150	4.640	MN	24,150	189,000	09/24/2013	05/15/2023
55616X-AL-1	Macys Retail Holdings Bd			2	2FE	12,359,637	101.0110	12,943,550	12,814,000	12,563,837		50,671			3.625	4.113	JD	38,709	464,508	09/15/2015	06/01/2024
55907R-AA-6	Magellan Midstream Partn Bd				2FE	13,980,172	102.4350	14,328,608	13,988,000	13,987,261		404			4.250	4.255	FA	247,704	594,490	09/14/2011	02/01/2021
559222-AR-5	Magna International Inc. Bd			2	1FE	8,005,100	108.3550	8,668,400	8,000,000	8,002,846		(598)			4.150	4.141	AO	83,000	332,000	09/25/2015	10/01/2025
565849-AK-2	Marathon Oil Corp Bd			2	2FE	4,348,750	101.6630	5,083,150	5,000,000	4,704,676		94,684			2.800	5.065	MN	23,333	140,000	12/09/2015	11/01/2022
565849-AL-0	Marathon Oil Corp Bd			2	2FE	30,196,595	105.8850	34,412,625	32,500,000	31,042,923		221,042			3.850	4.775	JD	104,271	1,251,250	01/26/2016	06/01/2025
56585A-AD-4	Marathon Petroleum Corp Sr Nt				2FE	8,421,280	103.5430	8,283,440	8,000,000	8,062,296		(50,999)			5.125	4.432	MS	136,667	410,000	01/23/2012	03/01/2021
56585A-AG-7	Marathon Petroleum Corp BD			2	2FE	9,817,300	105.0170	10,501,700	10,000,000	9,904,457		18,192			3.625	3.849	MS	106,736	362,500	12/08/2014	09/15/2024
56585A-AH-5	Marathon Petroleum Corp Bd			2	2FE	6,944,104	109.8020	8,157,191	7,429,000	6,967,281		9,016			4.750	5.199	MS	103,903	352,878	07/14/2017	09/15/2044
56585A-BC-5	Marathon Petroleum Corp Bd			2	2FE	5,264,297	113.2550	5,662,750	5,000,000	5,245,522		(18,775)			5.125	4.276	JD	11,389	256,250	05/22/2019	12/15/2026
56607V-AA-8	Marble PT LN FING LTD 144A				1PL	2,000,000	102.2500	2,045,000	2,000,000	2,000,000					7.500	7.500	MN	18,750	149,583	11/15/2018	11/16/2025
571748-AZ-5	Marsh and McLennan Cos Bd			2	1FE	5,343,438	107.4440	5,758,998	5,360,000	5,349,439		1,484			3.750	3.786	MS	59,742	201,000	11/06/2015	03/14/2026
571748-BG-6	Marsh and McLennan Cos Bd			1	1FE	5,038,150	113.9510	5,697,550	5,000,000	5,035,609		(2,541)			4.375	4.279	MS	64,410	145,833	01/14/2019	03/15/2029
573284-AT-3	Martin Marietta Material Bd			1	2FE	4,680,800	103.8010	5,190,050	5,000,000	4,727,083		28,200			3.500	4.318	JD	7,778	175,000	05/02/2018	12/15/2027
57629W-BR-0	Massmutual Global Funding 144A				1FE	9,992,450	101.4360	10,245,036	10,100,000	10,066,351		11,442			2.500	2.624	AO	51,903	252,500	01/10/2013	10/17/2022
57772K-AB-7	Maxim Integrated Products Inc Bd			2	2FE	2,878,450	102.2910	3,191,479	3,120,000	3,025,388		26,926			3.375	4.400	MS	31,005	105,300	12/03/2013	03/15/2023
579780-AH-0	McCormick & Co Inc Nt			2	2FE	4,982,300	102.3790	5,118,950	5,000,000	4,996,819		1,967			3.900	3.943	JJ	89,917	195,000	07/05/2011	07/15/2021
58013M-EU-4	McDonald's Corp Bd			2	2FE	17,617,707	105.7820	19,099,998	18,056,000	17,796,959		42,582			3.375	3.670	MN	59,246	609,390	09/15/2015	05/26/2025
58155Q-AD-5	McKesson Corp Bd				2FE	25,862,875	102.4110	26,114,805	25,500,000	25,551,522		(42,116)			4.750	4.570	MS	403,750	1,211,250	04/14/2011	03/01/2021
582839-AF-3	Mead Johnson Nutrition Bd			1	1FE	6,072,600	133.3370	6,666,850	5,000,000	6,045,237		(27,363)			5.900	4.320	MN	49,167	295,000	02/26/2019	11/01/2039
582839-AH-9	Mead Johnson Nutrition Bd			1	1FE	9,891,187	109.2750	10,599,675	9,700,000	9,849,254		(23,309)			4.125	3.819	MN	51,127	400,125	02/22/2018	11/15/2025
58601V-AA-0	Memorial Health Services Sr Nt				1FE	21,058,800	101.8770	20,375,400	20,000,000	20,280,527		(114,672)			3.496	2.870	MN	116,533	699,200	07/23/2012	05/01/2022
58933Y-AA-3	Merck & Co Inc Nt				1FE	9,969,800	101.9220	10,192,200	10,000,000	9,996,373		3,357			3.875	3.911	JJ	178,681	387,500	12/07/2010	01/15/2021
589400-AB-6	Mercury General Corp Bd			1	2FE	12,236,580	105.1140	12,613,680	12,000,000	12,188,678		(23,022)			4.400	4.137	MS	155,467	528,000	02/08/2018	03/15/2027
58942H-AB-7	Mercy Healthcare System Bd			1	1FE	5,218,605	103.4880	5,433,120	5,250,000	5,224,112		2,917			3.555	3.630	FA	77,766	186,638	01/26/2018	08/01/2027
59022C-AB-9	Bank of America Corp Bd			1	2FE	4,467,480	118.1560	4,726,240	4,000,000	4,398,271		(49,898)			6.220	4.484	MS	73,258	248,800	08/02/2018	09/15/2026
59156R-BB-3	MetLife Inc Bd				1FE	3,181,609	108.4290	3,227,931	2,977,000	3,075,870		(24,619)			4.368	3.425	MJSD	5,779	130,035	06/05/2015	09/15/2023
59156R-BF-4	MetLife Inc Sr Nt				1FE	8,170,400	103.3260	8,266,080	8,000,000	8,054,909		(17,575)			3.048	2.815	MJSD	10,837	243,840	11/01/2012	12/15/2022
592173-AE-8	Met Life 144A				1	10,106,212	126.3150	10,328,786	8,177,000	9,740,424		(232,992)			7.800	4.083	MN	106,301	637,806	08/02/2018	11/01/2025
59217G-AQ-2	Met Life Glob Funding 144A				1FE	5,993,580	104.1840	6,251,040	6,000,000	5,998,316		694			3.875	3.888	AO	51,667	232,500	04/04/2012	04/11/2022
59523U-AA-5	Mid-America Apt LP Bd			2	2FE	12,083,640	107.0070	12,840,840	12,000,000	12,036,111		(9,107)			4.300	4.209	AO	108,933	516,000	03/10/2014	10/15/2023
59562H-AJ-7	Midamerican Funding LLC Bd				1FE	1,366,036	131.7750	1,346,741	1,022,000	1,307,261		(26,169)			6.927	3.363	MS	23,598	70,794	09/13/2017	03/01/2029
59833C-AC-6	Midwest Connector Capital 144A			1	2FE	5,167,850	108.9530	5,447,650	5,000,000	5,158,074		(9,776)			4.625	4.200	AO	57,813	128,472	04/12/2019	04/01/2029
60871R-AC-4	Molson Coors Brewing Co Sr Nt				2FE	20,034,800	102.7950	20,559,000	20,000,000	20,009,339		(3,780)			3.500	3.479	MN	116,667	700,000	05/18/2012	05/01/2022
617446-7P-8	Morgan Stanley Nt				1FE	5,211,600	102.0270	5,101,350	5,000,000	5,016,190		(27,678)			5.500	4.910	JJ	119,931	275,000	08/04/2011	07/24/2020
617446-7X-1	Morgan Stanley Bd				2FE	11,176,637	112.6320	12,453,720	11,057,000	11,125,393		(9,791)			5.000	4.878	MN	56,821	552,850	01/10/2014	11/24/2025
61746B-DJ-2	Morgan Stanley Sr Nt				1FE	5,075,250	104.7570	5,237,850	5,000,000	5,026,717		(7,880)			3.750	3.569	FA	65,625	187,500	03/04/2013	02/25/2023
61746B-DQ-6	Morgan Stanley Bd				1FE	5,104,350	106.3770	5,318,850	5,000,000	5,056,445		(11,855)			3.875	3.591	AO	33,368	193,750	09/10/2015	04/29/2024
61747Y-DU-6	Morgan Stanley MTN				2FE	950,500	105.6290	1,056,290	1,000,000	979,796		5,370			4.100	4.752	MN	4,442	41,000	11/08/2013	05/22/2023
617482-4M-3	Morgan Stanley Bd				2FE	5,185,400	107.1650	5,358,250	5,000,000	5,126,288		(41,372)			4.875	3.924	MN	40,625	243,750	07/18/2018	11/01/2022
617600-KP-8	Morgan Stanley Bd				1FE	10,000,000	99.1040	9,910,400	10,000,000	10,000,000					4.000	4.000	JJ	167,778	400,000	07/27/2017	07/31/2035
61945C-AA-1	Mosaic Co Sr Nt				2FE	990,880	102.8360	1,028,360	1,000,000	998,033		995			3.750	3.860	MN	4,792	37,500	10/17/2011	11/15/2021
61945C-AC-7	Mosaic Co Bd				2FE	29,996,050	106.6680	32,000,400	30,000,000	30,010,373		(2,559)			4.250	4.240	MN	162,917	1,275,000	09/28/2015	11/15/2023
61980A-AC-7	Motiva Enterprises LLC 144A				2FE	598,824	100.1020	600,612	600,000	599,994		149			5.750	5.776	JJ	15,908	34,500	01/06/2010	01/15/2020
61980A-AD-5	Motiva Enterprises LLC 144A				2FE	6,919,072	120.8570	7,148,692	5,915,000	6,886,116		(22,505)			6.850	5.487	JJ	186,832	336,678	05/08/2019	01/15/2040
626717-AD-4	Murphy Oil Corp Sr Nt			2	3FE	10,000,000	102.2490	10,224,900	10,000,000	10,000,000					4.000	4.000	JD	33,333	400,000	05/18/2012	06/01/2022
628530-AV-9	Mylan Laboratories Inc 144A				2FE	15,899,173	101.4800	16,235,785	15,999,000	15,965,389		10,360			3.125	3.198	JJ	230,541	499,969	01/07/2013	01/15/2023
628530-BK-2	Mylan Laboratories Inc Bd			1	2FE	5,397,600	107.6210	5,381,050	5,000,000	5,384,846		(12,754)			4.550	3.446	AO	48,028	113,750	09/05/2019	04/15/2028
62875U-AH-8	NBCUniversal Media LLC 144A				1FE	1,268,475	103.1390	1,267,578	1,229,000	1,235,356		(4,871)			4.375	3.947	AO	13,442	53,769	04/03/2012	04/01/2021
631103-AF-5	NASDAQ OMX Group Bd			2	2FE	20,184,000	107.9770	21,595,400	20,000,000	20,092,028		(19,641)			4.250	4.130	JD	70,833	850,000	12/03/2018	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
631103-AG-3	NASDAQ OMX Group Bd			1	2FE	9,655,298	107.1210	10,497,858	9,800,000	9,682,858		15,464			3.850	4.061	JD	1,048	377,300	03/19/2018	06/30/2026
636180-BK-6	National Fuel Gas Co Sr Nt				2FE	8,139,680	104.1000	8,328,000	8,000,000	8,032,049		(15,690)			4.900	4.679	JD	32,667	392,000	01/10/2012	12/01/2021
636180-BL-4	National Fuel Gas Co Sr Nt			2	2FE	13,764,140	103.2280	14,451,920	14,000,000	13,911,590		25,611			3.750	3.964	MS	175,000	525,000	08/15/2013	03/01/2023
636180-BM-2	National Fuel Gas Co Bd			1	2FE	12,371,003	110.6190	12,997,733	11,750,000	12,218,907		(77,640)			5.200	4.345	JJ	281,739	611,000	01/26/2018	07/15/2025
636180-BN-0	National Fuel Gas Co Bd			2	2FE	14,389,780	103.5860	14,987,858	14,469,000	14,400,216		8,889			3.950	4.017	MS	168,283	344,401	08/12/2019	09/15/2027
637071-AJ-0	National Oilwell Varco Inc Sr Nt			2	2FE	5,672,635	100.9630	5,808,401	5,753,000	5,726,620		8,571			2.600	2.765	JD	12,465	149,578	03/14/2013	12/01/2022
637071-AK-7	National Oilwell Varco Inc Bd			2	2FE	8,215,732	93.1170	9,191,579	9,871,000	8,305,853		35,237			3.950	5.135	JD	32,492	389,905	05/03/2017	12/01/2042
637071-AM-3	National Oilwell Varco Inc Bd			1	2FE	4,926,600	100.3340	5,016,700	5,000,000	4,927,248		648			3.600	3.777	JD	23,500		11/20/2019	12/01/2029
637417-AE-6	National Retail Properties Sr Nt			2	2FE	10,023,100	104.0740	10,407,400	10,000,000	10,005,491		(2,854)			3.800	3.769	AO	80,222	380,000	09/21/2012	10/15/2022
637417-AG-1	National Retail Properties Bd			2	2FE	4,989,550	105.8750	5,293,750	5,000,000	4,994,929		1,022			3.900	3.925	JD	8,667	195,000	09/12/2014	06/15/2024
637417-AH-9	National Retail Properties Bd			2	2FE	3,990,360	107.2670	4,290,680	4,000,000	3,993,989		891			4.000	4.029	MN	20,444	160,000	10/14/2015	11/15/2025
637417-AJ-5	National Retail Properties Bd			2	2FE	4,782,150	105.0210	5,251,050	5,000,000	4,806,359		23,499			3.600	4.249	JD	8,000	180,000	12/18/2018	12/15/2026
637417-AK-2	National Retail Properties Bd			2	2FE	2,949,840	104.4820	3,134,460	3,000,000	2,959,730		4,387			3.500	3.700	AO	22,167	105,000	09/18/2017	10/15/2027
637432-MQ-5	National Rural Utilities Corp Bd			2	1FE	2,135,730	102.0170	2,162,760	2,120,000	2,123,465		(1,744)			3.050	2.961	FA	24,427	64,660	03/13/2012	02/15/2022
63743F-VQ-6	National Rural Util Coop BD				1FE	10,000,000	99.5610	9,956,100	10,000,000	10,000,000					3.000	3.000	MON	13,333	300,000	03/02/2015	03/15/2025
63743F-YD-2	National Rural Util Coop Bd				1FE	9,500,000	103.1570	9,799,915	9,500,000	9,500,000					3.500	3.500	MON	14,778	332,500	11/16/2015	11/15/2025
638612-AK-7	Nationwide Financial Services 144A				2FE	4,971,000	103.8760	5,193,800	5,000,000	4,995,532		3,416			5.375	5.451	MS	71,667	268,750	03/22/2011	03/25/2021
63946B-AE-0	NBCUniversal Media LLC Nt				1FE	10,162,500	103.1390	10,313,900	10,000,000	10,023,239		(17,763)			4.375	4.182	AO	109,375	437,500	09/30/2010	04/01/2021
64110D-AD-6	Netapp Inc Sr Nt				2FE	9,408,250	102.9230	10,292,300	10,000,000	9,770,234		71,739			3.250	4.083	JD	14,444	325,000	06/24/2015	12/15/2022
64128X-AG-5	Neuberger Berman Grp Fin 144A			1	2FE	15,301,844	106.6280	16,122,154	15,120,000	15,275,317		(17,539)			4.500	4.328	MS	200,340	567,900	03/18/2019	03/15/2027
64952G-AE-8	New York Life Insurance 144A			1	1	12,715,131	131.8050	13,450,731	10,205,000	12,587,689		(93,108)			5.875	3.643	MN	76,608	505,397	09/12/2019	05/15/2033
651639-AN-6	Newmont Goldcorp Corp Sr Nt			2	2FE	33,887,225	102.6350	36,435,425	35,500,000	35,014,748		202,702			3.500	4.150	MS	365,847	1,242,500	11/08/2013	03/15/2022
651639-AT-3	Newmont Goldcorp Corp Bd				2FE	19,019,072	104.5810	20,382,837	19,490,000	19,067,829		48,758			3.700	4.432	MS	212,333	360,565	08/06/2019	03/15/2023
65339K-AG-5	Nextera Energy Capital Bd			2	2FE	11,865,353	104.5500	12,922,380	12,360,000	12,163,277		51,948			3.625	4.124	JD	19,913	448,050	08/14/2013	06/15/2023
65364U-AB-2	Niagara Mohawk Power 144A				1FE	4,634,928	101.6570	4,879,536	4,800,000	4,743,977		18,122			2.721	3.144	MN	11,972	130,608	06/11/2013	11/28/2022
654894-AF-1	Noble Energy Inc Bd				2FE	2,748,350	126.6490	2,690,025	2,124,000	2,724,844		(23,506)			8.000	3.541	AO	42,480	84,960	08/30/2019	04/01/2027
655044-AH-8	Noble Energy Inc Bd			2	2FE	9,349,600	105.6860	10,568,600	10,000,000	9,617,832		68,135			3.900	4.789	MN	49,833	390,000	10/01/2015	11/15/2024
65557C-AD-5	Nordea Bank AB 144A				1FE	6,966,610	102.9860	7,209,020	7,000,000	6,995,739		3,915			4.875	4.936	JJ	158,302	341,250	01/11/2011	01/14/2021
65557C-AJ-2	Nordea Bank AB 144A				1FE	10,691,432	100.2040	10,621,624	10,600,000	10,600,975		(12,849)			4.875	4.749	JJ	223,925	516,856	03/03/2011	01/27/2020
655664-AP-5	Nordstrom Inc Sr Nt				2FE	2,495,700	102.6360	2,565,900	2,500,000	2,499,104		474			4.000	4.021	AO	21,111	100,000	10/05/2011	10/15/2021
665859-AM-6	Northern Trust Corp Nt				1FE	995,630	102.4190	1,024,190	1,000,000	999,176		479			3.375	3.427	FA	12,000	33,750	08/17/2011	08/23/2021
665859-AN-4	Northern Trust Corp Sr Nt				1FE	15,954,720	101.2680	16,202,880	16,000,000	15,987,235		4,729			2.375	2.407	FA	157,278	380,000	07/30/2012	08/02/2022
665859-AP-9	Northern Trust Corp Bd				1FE	15,917,152	108.8280	17,102,320	15,715,000	15,834,779		(18,342)			3.950	3.801	AO	105,181	620,743	11/12/2014	10/30/2025
666807-BE-1	Northrop Grumman Corp Bd				2FE	20,691,230	101.9160	22,421,520	22,000,000	21,814,471		147,046			3.500	4.225	MS	226,722	770,000	01/18/2011	03/15/2021
66706*-AA-6	NORTHSTAR				2PL	2,398,395	100.0000	2,398,395	2,398,395	2,398,395					8.000	8.000	JD	11,193	95,936	10/30/2019	06/10/2034
667274-AB-0	Northwell Healthcare Inc Bd			2	1FE	5,000,000	101.7510	5,087,550	5,000,000	5,000,000					3.391	3.391	MN	28,258	169,550	09/19/2017	11/01/2027
670346-AL-9	Nucor Corp Bd			2	1FE	29,525,578	104.9440	30,507,221	29,070,000	29,174,161		(44,725)			4.125	3.953	MS	353,079	1,199,138	11/01/2010	09/15/2022
670346-AM-7	Nucor Corp Sr Nt			2	1FE	3,988,080	105.7470	4,229,880	4,000,000	3,994,991		1,275			4.000	4.038	FA	66,667	160,000	01/17/2014	08/01/2023
670346-AP-0	Nucor Corp Bd			1	1FE	11,326,162	108.5190	12,472,089	11,493,000	11,343,823		14,739			3.950	4.136	MN	75,662	453,974	11/02/2018	05/01/2028
67103H-AC-1	O'Reilly Automotive Inc Sr Nt				2FE	1,992,540	104.0180	2,080,360	2,000,000	1,997,738		791			3.800	3.845	MS	25,333	76,000	08/16/2012	09/01/2022
674599-BY-0	Occidental Petroleum Corp Bd				2FE	6,998,390	101.7450	7,122,150	7,000,000	6,999,852		131			4.100	4.102	FA	119,583	287,000	12/13/2010	02/01/2021
674599-CE-3	Occidental Petroleum Corp Sr Nt			2	2FE	16,418,183	100.7950	17,384,114	17,247,000	16,947,725		89,325			2.700	3.288	FA	175,919	465,669	08/21/2013	02/15/2023
674599-CG-8	Occidental Petroleum Corp Bd			2	2FE	2,475,100	103.3150	2,582,875	2,500,000	2,485,264		2,402			3.500	3.620	JD	3,889	87,500	06/26/2015	06/15/2025
674599-CS-2	Occidental Petroleum Corp Bd			1	2FE	4,403,949	102.0230	4,448,203	4,360,000	4,402,865		(1,084)			3.500	3.377	FA	60,616		09/10/2019	08/15/2029
674599-DA-0	Occidental Petroleum Corp Bd			2	2FE	10,166,723	102.4250	11,266,750	11,000,000	10,210,650		43,927			3.450	5.247	JJ	174,992		09/13/2019	07/15/2024
674599-DC-6	Occidental Petroleum Corp Bd			1	2FE	5,631,100	113.5590	5,677,950	5,000,000	5,612,908		(18,192)			5.550	3.256	MS	81,708		10/17/2019	03/15/2026
677071-AG-7	Ohana Military Comm LLC Bd			1	1FE	6,123,600	123.7810	6,189,050	5,000,000	6,102,746		(20,854)			5.780	3.965	AO	72,250	144,500	07/12/2019	10/01/2036
680223-AK-0	Old Republic Intl Corp Bd			1	2FE	21,538,880	105.3850	23,184,700	22,000,000	21,601,792		50,461			3.875	4.187	FA	296,007	852,500	12/14/2018	08/26/2026
681936-BD-1	Omega Healthcare Invs Inc Bd			2	2FE	6,814,080	106.6790	7,467,530	7,000,000	6,858,370		24,186			4.500	4.959	JJ	145,250	315,000	02/21/2018	01/15/2025
681936-BK-5	Omega Healthcare Invs Inc Bd			2	2FE	7,096,600	108.8820	7,621,740	7,000,000	7,080,214		(8,354)			4.750	4.574	JJ	153,319	332,500	10/25/2017	01/15/2028
682134-AC-5	Omnicom Group Inc Bd				2FE	2,739,688	101.3580	2,787,345	2,750,000	2,749,183		1,268			4.450	4.499	FA	46,231	122,375	04/26/2011	08/15/2020
682680-AQ-6	Oneok Inc Sr Nt			2	2FE	13,833,246	103.7590	14,415,238	13,893,000	13,875,541		7,800			4.250	4.314	FA	246,022	590,453	01/17/2014	02/01/2022
68268N-AJ-2	Oneok Partners LP Sr Nt			2	2FE	4,348,960	102.9000	4,527,600	4,400,000	4,383,240		5,709			3.375	3.522	AO	37,125	148,500	05/30/2013	10/01/2022
68268N-AL-7	Oneok Partners LP Bd			2	2FE	10,609,400	108.4920	10,849,200	10,000,000	10,265,337		(69,943)			5.000	4.168	MS	147,222	500,000	12/05/2014	09/15/2023
68389X-AP-0	Oracle Corp Sr Nt				1FE	4,882,200	101.8400	5,092,000	5,000,000	4,962,433		12,785			2.500	2.782	AO	26,389	125,000	03/14/2013	10/15/2022
68389X-AU-9	Oracle Corp Bd			2	1FE	9,981,600	105.5510	10,555,100	10,000,000	9,990,921		1,828			3.400	3.422	JJ	163,389	340,000	09/19/2014	07/08/2024
693475-AL-9	PNC Financial Services Group Sr Nt				1FE	6,177,999	102.3910	6,291,927	6,145,000	6,155,638		(3,503)			2.854	2.791	JD	10,718	175,378	01/15/2013	11/09/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693476-BL-6	PNC Funding Corp Bd				1FE	8,981,641	101.5030	9,114,969	8,980,000	8,980,163		(258)			4.375	4.372	FA	152,785	392,875	04/06/2011	08/11/2020
693476-BN-2	PNC Funding Corp Sr Nt			2	1FE	9,944,400	102.7320	10,273,200	10,000,000	9,986,219		5,979			3.300	3.366	MS	103,583	330,000	03/05/2012	03/08/2022
69349L-AR-9	PNC Bank Bd				1FE	15,133,231	109.7390	16,740,684	15,255,000	15,146,630		10,502			4.050	4.149	JJ	266,009	617,828	10/05/2018	07/26/2028
693506-BP-1	PPG Industries Inc Bd			1	1FE	14,763,700	108.7600	16,314,000	15,000,000	14,791,533		22,537			3.750	3.947	MS	165,625	468,750	04/16/2019	03/15/2028
69351U-AQ-6	PPL Electric Utilities Bd			2	1FE	4,983,250	101.0200	5,051,000	5,000,000	4,995,127		1,745			2.500	2.538	MS	41,667	125,000	08/21/2012	09/01/2022
69352P-AC-7	PPL Capital Funding Inc Sub Nt				2FE	430,000	95.6260	956,260	1,000,000	438,406		1,086			3.288	1.429	MJSD	183	51,776	12/08/2008	03/30/2067
69362B-AW-2	PSEG Power Bd				2FE	8,607,950	100.8950	8,576,075	8,500,000	8,504,193		(14,139)			5.125	4.950	AO	91,965	435,625	02/10/2011	04/15/2020
69362B-AY-8	PSEG Power Bd			2	2FE	22,395,467	103.0620	22,510,802	21,842,000	21,943,488		(67,887)			4.150	3.814	MS	266,897	906,443	08/09/2012	09/15/2021
69362B-BA-9	PSEG Power Bd			2	2FE	11,114,034	105.7730	11,423,484	10,800,000	10,942,106		(35,760)			4.300	3.908	MN	59,340	464,400	09/10/2015	11/15/2023
694476-AC-6	Pacific Lifecorp 144A				1FE	2,595,050	100.3500	2,340,162	2,332,000	2,335,714		(33,741)			6.000	4.497	FA	54,802	139,920	11/01/2010	02/10/2020
694606-AA-2	Pacific Life Insurance Co Bd				1	18,727,045	117.3370	18,421,878	15,700,000	17,952,519		(500,017)			7.900	3.982	JD	3,445	1,240,300	01/23/2019	12/30/2023
695156-AQ-2	Packaging Corp of America Bd			2	2FE	4,822,732	107.4350	4,925,895	4,585,000	4,693,214		(27,637)			4.500	3.791	MN	34,388	206,325	12/08/2014	11/01/2023
703481-AB-7	Patterson-Uti Energy Inc 144A			2	2FE	28,504,031	97.2160	28,192,640	29,000,000	28,542,780		33,348			3.950	4.181	FA	477,292	950,963	06/14/2019	02/01/2028
709599-AN-4	Penske Truck Leasing PTI 144A				2FE	17,379,212	105.4150	18,204,116	17,269,000	17,310,691		(12,596)			4.250	4.165	JJ	334,347	733,933	03/07/2014	01/17/2023
709599-AX-2	Penske Truck Leasing PTI 144A			2	2FE	8,950,129	107.2140	9,484,150	8,846,000	8,924,016		(9,804)			4.200	4.053	AO	92,883	293,916	04/02/2019	04/01/2027
712702-EB-8	Peoples United Bank Bd			2	2FE	5,000,000	104.4600	5,223,000	5,000,000	5,000,000					4.000	4.000	JJ	92,222	200,000	11/14/2014	07/15/2024
713448-CG-1	PepsiCo Inc Sr Nt				1FE	4,978,800	102.7810	5,139,050	5,000,000	4,992,625		2,198			2.750	2.799	MS	45,833	137,500	03/14/2013	03/01/2023
718507-BK-1	Phillips Petroleum Co Bd				1FE	4,831,623	131.6730	5,266,920	4,000,000	4,764,274		(65,249)			7.000	4.456	MS	70,778	280,000	12/17/2018	03/30/2029
718546-AC-8	Phillips 66 Sr Nt				1FE	33,210,797	104.9600	34,219,059	32,602,000	32,761,123		(66,646)			4.300	4.070	AO	350,472	1,401,886	07/30/2012	04/01/2022
720198-AC-4	Piedmont Operating Partn Bd			2	2FE	3,520,875	102.4390	3,841,463	3,750,000	3,639,664		29,358			3.400	4.336	JD	10,625	127,500	08/27/2015	06/01/2023
720198-AD-2	Piedmont Operating Partn Bd			2	2FE	28,559,380	106.6160	29,959,096	28,100,000	28,371,302		(62,369)			4.450	4.181	MS	368,188	1,250,450	11/06/2017	03/15/2024
72303#-AA-7	PineBridge Private				1PL	7,961,078	100.0000	7,961,078	7,961,078	7,961,078					6.000	6.000	MJSD	1,327		12/11/2019	12/31/2031
72650R-AZ-5	Plains All Amer Pipeline Sr Nt			2	2FE	24,840,090	102.6060	25,446,288	24,800,000	24,780,343		3,011			3.650	3.667	JD	75,433	905,200	08/27/2015	06/01/2022
72650R-BF-8	Plains All Amer Pipeline Bd				2FE	4,823,700	102.8860	5,144,300	5,000,000	4,901,069		18,184			3.600	4.055	MN	30,000	180,000	06/09/2015	11/01/2024
72650R-BJ-0	Plains All Amer Pipeline Bd			2	2FE	5,013,150	107.1180	5,355,900	5,000,000	5,008,722		(1,302)			4.650	4.615	AO	49,083	232,500	09/30/2015	10/15/2025
72925P-AD-7	Plum Creek Timberlands Sr Nt			2	2FE	9,965,750	102.2630	10,226,300	10,000,000	9,987,945		3,503			3.250	3.290	MS	95,694	325,000	11/15/2012	03/15/2023
737415-AL-3	Post Apartment Homes LP Sr Nt			2	2FE	14,733,560	103.0490	15,457,350	15,000,000	14,887,495		35,782			3.375	3.648	JD	42,188	506,250	06/16/2015	12/01/2022
73945#-AA-9	Crestline Direct Finance LP Note- PracticeHwy.com, Inc				5IF	1,522,428	99.2000	1,541,070	1,553,498	1,529,171		5,402			7.373	7.865	MS	29,591	173,870	09/28/2018	09/28/2023
73945#-AB-7	Crestline Direct Finance LP PIK Note- PracticeHwy.com, Inc				5IF	608,971	98.4000	611,457	621,399	611,305		1,898			14.000	14.570	MJSD	725	86,996	09/28/2018	09/28/2023
74052B-AA-5	Premier Health Partners Bd			2	2FE	10,903,346	97.2610	11,064,411	11,376,000	11,010,928		46,330			2.911	3.439	MN	42,314	331,155	10/17/2017	11/15/2026
741503-AZ-9	Booking Holdings Inc Bd			1	1FE	14,481,610	106.7300	16,009,500	15,000,000	14,554,507		59,463			3.600	4.131	JD	45,000	540,000	11/02/2018	06/01/2026
741503-BC-9	Booking Holdings Inc Bd			2	1FE	8,199,856	106.5170	9,346,867	8,775,000	8,257,238		51,549			3.550	4.414	MS	91,723	311,513	11/28/2018	03/15/2028
74164M-AA-6	Primerica Inc Sr Nt				1FE	2,995,290	105.8520	3,175,560	3,000,000	2,999,069		337			4.750	4.763	JJ	65,708	142,500	07/11/2012	07/15/2022
74251V-AH-5	Principal Financial Group Sr Nt				1FE	2,995,740	102.6510	3,079,530	3,000,000	2,998,476		422			3.125	3.141	MN	11,979	93,750	11/13/2012	05/15/2023
74251V-AR-3	Principal Financial Group Bd			1	1FE	7,409,543	108.9960	7,471,676	6,855,000	7,392,741		(16,802)			3.700	2.719	MN	32,409	130,340	09/03/2019	05/15/2029
74267C-AC-0	Proassurance Corp Bd				2FE	10,729,951	109.7790	10,983,389	10,005,000	10,600,778		(65,763)			5.300	3.631	MN	67,756	397,765	09/19/2019	11/15/2023
743263-AS-4	Progress Energy Inc Sr Nt			2	2FE	2,988,930	101.9400	3,058,200	3,000,000	2,997,225		1,172			3.150	3.193	AO	23,625	94,500	03/05/2012	04/01/2022
74340X-AW-1	Prologis LP Bd			2	1FE	13,441,287	107.0890	14,123,968	13,189,000	13,297,555		(29,442)			4.250	3.988	FA	211,757	560,533	09/12/2014	08/15/2023
74348Y-R6-0	Prospect Capital Corp Step			2	2FE	4,000,000	99.9770	3,999,080	4,000,000	3,999,997		(3)			5.000	4.995	JJ	97,778		07/01/2019	07/15/2029
74348Y-U6-6	Prospect Capital Corp Step up			2	2FE	4,000,000	98.3670	3,934,680	4,000,000	4,000,000					4.000	4.000	FA	60,444		08/12/2019	08/15/2029
74348Y-V8-1	Prospect Capital Corp Bd			2	2FE	4,998,750	99.1920	4,959,600	5,000,000	4,998,762		12			4.000	4.004	MS	52,778		09/23/2019	09/15/2026
743674-BD-4	Protective Life Corp 144A			1	2FE	20,978,250	108.2050	21,641,000	20,000,000	20,948,751		(29,499)			4.300	3.633	MS	217,389	689,194	09/11/2019	09/30/2028
743674-BE-2	Protective Life Corp 144A			2	2FE	8,131,610	101.5700	8,125,600	8,000,000	8,128,988		(2,622)			3.400	3.205	JJ	76,311		11/07/2019	01/15/2030
744320-BP-9	Prudential Financial Inc MTN				1FE	4,664,186	102.2550	4,805,985	4,700,000	4,696,189		4,193			4.500	4.596	MN	27,025	211,500	11/15/2010	11/15/2020
744331-AF-6	Prudential Funding 144A				1FE	2,770,890	114.5410	3,436,230	3,000,000	2,931,784		15,460			6.750	7.464	MS	59,625	202,500	12/17/2001	09/15/2023
747525-AF-0	QUALCOMM Inc Bd			2	1FE	24,438,100	105.7420	26,435,500	25,000,000	24,659,985		55,873			3.450	3.731	MN	98,229	862,500	12/20/2017	05/20/2025
747525-AU-7	QUALCOMM Inc Bd			1	1FE	19,380,350	105.2220	21,044,400	20,000,000	19,497,058		58,327			3.250	3.641	MN	74,028	650,000	01/29/2018	05/20/2027
74834L-AP-5	Quest Diagnostics Inc Bd				2FE	10,985,155	100.1790	10,919,511	10,900,000	10,900,894		(10,927)			4.750	4.646	JJ	217,167	517,750	12/07/2010	01/30/2020
74834L-AS-9	Quest Diagnostics Inc Bd				2FE	11,542,333	103.3260	11,624,175	11,250,000	11,300,930		(38,980)			4.700	4.323	AO	132,188	528,750	11/05/2013	04/01/2021
74834L-AV-2	Quest Diagnostics Inc Bd			2	2FE	13,742,380	107.6520	14,855,976	13,800,000	13,772,709		5,736			4.250	4.301	AO	146,625	586,500	03/24/2014	04/01/2024
754907-AA-1	Rayonier Inc Sr Nt				2FE	2,993,430	101.3510	3,040,530	3,000,000	2,998,333		697			3.750	3.776	AO	28,125	112,500	02/29/2012	04/01/2022
755111-BX-8	Raytheon Company Sr Nt				1FE	20,897,676	102.0360	22,024,471	21,585,000	21,357,251		72,802			2.500	2.875	JD	23,983	539,625	03/08/2013	12/15/2022
75525J-AA-4	Raza Development Fund			1	1	2,000,000	95.8800	1,917,600	2,000,000	2,000,000					3.534	3.534	JJ	6,872		11/20/2019	07/01/2034
755763-AA-7	Readycap Holdings LLC 144A			2	1PL	8,318,960	102.2500	8,180,000	8,000,000	8,195,299		(77,496)			7.500	6.103	FA	226,667	487,500	04/12/2019	02/15/2022
756109-AL-8	Realty Income Corp Bd				1FE	2,982,120	102.8860	3,086,580	3,000,000	2,997,736		2,056			5.750	5.826	JJ	79,542	172,500	06/24/2010	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
756109-AP-9	Realty Income Corp Bd				1FE	5,173,300	108.2210	5,411,050	5,000,000	5,070,874		(17,962)			4.650	4.220	FA	96,875	232,500	08/12/2013	08/01/2023
756109-AQ-7	Realty Income Corp Bd			2	1FE	5,061,100	106.6750	5,333,750	5,000,000	5,030,852		(6,473)			3.875	3.719	JJ	89,340	193,750	12/05/2014	07/15/2024
756109-AR-5	Realty Income Corp Bd			1	1FE	15,557,705	110.0410	17,111,376	15,550,000	15,557,365		(807)			4.125	4.117	AO	135,415	641,438	09/20/2018	10/15/2026
756109-AU-8	Realty Income Corp Bd			1	1FE	3,225,082	107.8120	3,642,967	3,379,000	3,241,143		14,149			3.650	4.255	JJ	56,870	123,334	11/09/2018	01/15/2028
759351-AJ-8	Reinsurance Group of America Sr Nt				2FE	6,961,290	103.8710	7,270,970	7,000,000	6,993,289		4,462			5.000	5.071	JD	29,167	350,000	05/24/2011	06/01/2021
759351-AL-3	Reinsurance Group of America MTN				2FE	11,976,720	108.4720	12,474,280	11,500,000	11,715,125		(52,740)			4.700	4.150	MS	159,147	540,500	11/10/2015	09/15/2023
759351-AM-1	Reinsurance Group of America Bd			1	2FE	10,022,600	106.0760	10,607,600	10,000,000	10,012,836		(2,479)			3.950	3.920	MS	116,306	395,000	05/07/2018	09/15/2026
759351-AN-9	Reinsurance Group of America Bd			1	2FE	5,363,300	106.6470	5,332,350	5,000,000	5,355,248		(8,052)			3.900	3.004	MN	24,917	97,500	10/02/2019	05/15/2029
75973Q-AA-5	Renaissancere Finance Bd			2	1FE	15,333,340	104.6090	16,214,395	15,500,000	15,368,349		15,025			3.450	3.580	JJ	267,375	534,750	11/07/2017	07/01/2027
761713-AZ-9	Reynolds American Inc Bd				2FE	3,504,406	117.3770	3,621,080	3,085,000	3,502,222		(2,184)			6.150	5.155	MS	55,864		09/30/2019	09/15/2043
77340R-AK-3	Rockies Express Pipeline 144A				2FE	2,997,330	101.2310	3,036,930	3,000,000	2,999,907		311			5.625	5.636	AO	35,625	168,750	03/17/2010	04/15/2020
776696-AE-6	Roper Industries Inc Sr Nt			2	2FE	6,994,680	102.4980	7,174,860	7,000,000	6,998,289		561			3.125	3.134	MN	27,951	218,750	11/15/2012	11/15/2022
778296-AA-1	Ross Stores Inc Bd			2	1FE	8,104,045	104.4170	8,473,440	8,115,000	8,109,412		1,078			3.375	3.391	MS	80,643	273,881	12/05/2014	09/15/2024
779382-AR-1	Rowan Companies Inc Bd			2	5FE	3,547,680	63.2910	2,954,424	4,668,000	3,645,082		92,883	1,163,821		4.750	4.510	JJ	102,242	233,400	03/31/2014	01/15/2024
78390X-AA-9	Leidos Holdigs Inc Sr Nt			2	2FE	17,754,439	101.5840	17,845,261	17,567,000	17,588,616		(31,400)			4.450	4.261	JD	65,144	781,732	03/15/2012	12/01/2020
78412D-AN-9	Semco Energy Inc 144A				1FE	2,498,250	100.8760	2,521,900	2,500,000	2,499,933		214			5.150	5.159	AO	25,035	128,750	04/14/2010	04/21/2020
78433#-AA-7	Crestline Direct Finance LP Note- SDG Management Co. LLC				5IF	323,935	98.6200	325,984	330,545	325,120		1,115			8.000	8.492	MON	1,763	40,122	12/07/2018	12/07/2023
78442F-AT-5	SLM Corp Sr Nt			2	3FE	5,000,000	97.3350	4,866,750	5,000,000	5,000,000					5.400	5.150	AO	49,500	270,000	05/19/2003	04/25/2023
784710-AA-3	SSM Health Care Bd			2	1FE	20,637,850	106.3640	21,272,800	20,000,000	20,494,123		(59,774)			3.823	3.432	JD	63,717	764,600	07/25/2017	06/01/2027
785592-AS-5	Sabine Pass Liquefaction Bd			2	2FE	5,343,150	110.0480	5,502,400	5,000,000	5,267,831		(34,093)			5.000	4.079	MS	73,611	250,000	09/21/2017	03/15/2027
785592-AU-0	Sabine Pass Liquefaction Bd			2	2FE	7,098,210	105.9640	7,417,480	7,000,000	7,079,307		(8,620)			4.200	4.027	MS	86,567	294,000	09/26/2017	03/15/2028
79588T-AA-8	Sammons Financial Group 144A			1	2FE	9,676,918	131.6740	10,138,898	7,700,000	9,652,819		(24,099)			7.000	5.135	AO	113,789	469,000	08/30/2019	10/15/2043
79588T-AC-4	Sammons Financial Group 144A			2	2FE	22,664,322	103.3770	22,587,875	21,850,000	22,512,359		(69,236)			4.450	3.957	MN	132,344	921,150	08/28/2019	05/12/2027
80282K-AP-1	Santander Holdings USA Bd			2	2FE	8,508,999	107.9550	8,974,299	8,313,000	8,476,502		(18,398)			4.400	4.091	JJ	170,694	365,772	03/01/2018	07/13/2027
803111-AS-2	Sara Lee Corp Bd				2FE	16,215,638	101.1390	16,347,097	16,163,000	16,167,958		(6,807)			4.100	4.055	MS	195,123	662,683	01/11/2012	09/15/2020
80589M-AD-4	SCANA Corp Bd			2	2FE	9,973,900	102.2460	10,224,600	10,000,000	9,995,662		2,991			4.750	4.783	MN	60,694	475,000	05/05/2011	05/15/2021
80622G-AC-8	Scentre Group trust 144A			2	1FE	10,133,450	104.5880	10,458,800	10,000,000	10,103,421		(12,810)			3.750	3.581	MS	102,083	375,000	08/15/2017	03/23/2027
806851-AE-1	Schlumberger Hldgs Corp 144A			2	2FE	12,011,754	104.2960	12,817,978	12,290,000	12,160,039		40,396			3.625	4.006	JD	12,375	445,513	02/12/2016	12/21/2022
806851-AG-6	Schlumberger Hldgs Corp 144A			1	2FE	27,758,056	107.6700	30,104,532	27,960,000	27,795,813		23,747			4.000	4.112	JD	31,067	1,118,400	12/20/2018	12/21/2025
806851-AK-7	Schlumberger Hldgs Corp 144A			1	2FE	10,501,400	106.4960	10,649,600	10,000,000	10,493,386		(8,014)			3.900	3.206	MN	47,667	234,000	11/04/2019	05/17/2028
806854-AB-1	Schlumberger Investment 144A			2	1FE	5,021,500	102.2190	5,110,950	5,000,000	5,003,790		(2,399)			3.300	3.248	MS	49,042	165,000	09/14/2011	09/14/2021
806854-AD-7	Schlumberger Investment 144A			2	1FE	9,983,200	100.8550	10,085,500	10,000,000	9,995,269		1,754			2.400	2.419	FA	100,000	240,000	07/24/2012	08/01/2022
808513-AD-7	Schwab Charles Corp Sr Nt				1FE	15,335,950	101.5610	15,234,150	15,000,000	15,025,780		(44,998)			4.450	4.135	JJ	294,813	667,500	03/21/2012	07/22/2020
808513-AG-0	Schwab Charles Corp Bd				1FE	3,035,460	103.2360	3,097,080	3,000,000	3,010,592		(3,755)			3.225	3.086	MS	32,250	96,750	09/12/2012	09/01/2022
808513-AU-9	Schwab Charles Corp Bd			2	1FE	4,992,500	105.0320	5,251,600	5,000,000	4,994,014		640			3.200	3.217	JJ	69,333	160,000	12/04/2017	01/25/2028
808513-AZ-8	Schwab Charles Corp Bd			2	1FE	9,714,195	111.5720	10,934,056	9,800,000	9,721,801		6,823			4.000	4.106	FA	163,333	295,089	11/02/2018	02/01/2029
814120-AC-5	Security Benefit Life Bd				2	7,104,195	129.6550	7,483,664	5,772,000	7,063,748		(40,448)			7.450	5.157	AO	107,504	215,007	05/13/2019	10/01/2033
81721M-AG-4	Diversified Healthcare Sr Nt				2FE	4,910,950	106.1520	5,307,600	5,000,000	4,977,530		10,378			6.750	7.000	JD	15,000	337,500	12/06/2011	12/15/2021
81721M-AK-5	Diversified Healthcare Bd				2FE	1,013,050	104.1710	1,041,710	1,000,000	1,008,148		(1,666)			4.750	4.541	MN	7,917	47,500	11/21/2016	05/01/2024
828807-CW-5	Simon Property Group Inc Bd			2	1FE	9,900,600	105.2450	10,524,500	10,000,000	9,928,001		10,559			3.300	3.433	JJ	152,167	330,000	05/09/2017	01/15/2026
828807-DC-8	Simon Property Group Inc Bd			2	1FE	5,002,900	105.8060	5,290,300	5,000,000	5,002,306		(268)			3.375	3.368	JD	7,500	168,750	06/01/2017	06/15/2027
828807-DE-4	Simon Property Group Inc Bd			1	1FE	4,960,700	106.2720	5,313,600	5,000,000	4,967,708		3,489			3.375	3.469	JD	14,063	168,750	11/30/2017	12/01/2027
832696-AB-4	JM Smucker Co Sr Nt				2FE	6,516,725	102.5780	6,334,192	6,175,000	6,248,842		(39,719)			3.500	2.810	AO	45,626	216,125	08/16/2012	10/15/2021
835495-AK-8	Sonoco Products Co Nt				2FE	4,479,435	102.8890	4,630,005	4,500,000	4,495,537		2,289			4.375	4.432	MN	32,813	196,875	10/20/2011	11/01/2021
841504-AB-9	Southeast Supply Header 144A			2	2FE	23,771,133	101.9240	23,644,330	23,198,000	23,524,773		(70,092)			4.250	3.884	JD	43,818	985,915	06/30/2017	06/15/2024
84265V-AF-2	Southern Copper Co Sr Nt				2FE	3,914,689	103.3530	3,985,292	3,856,000	3,874,782		(6,179)			3.500	3.320	MN	19,869	134,960	11/08/2012	11/08/2022
843646-AM-2	Southern Power Co Bd				2FE	9,144,371	108.4460	9,939,076	9,165,000	9,151,940		1,909			4.150	4.177	JD	31,696	380,348	02/17/2016	12/01/2025
8447HB-AE-2	Southtrust Bank Sub Nt				1FE	9,636,500	119.6380	11,963,800	10,000,000	9,823,188		16,408			6.125	6.410	JJ	292,639	612,500	05/03/2001	01/09/2028
844895-AT-9	Southwest Gas Corp. Nt			2	1FE	6,463,860	101.2470	6,581,055	6,500,000	6,495,962		4,224			4.450	4.520	JD	24,104	289,250	12/13/2010	12/01/2020
845437-BR-2	Southwestern Elec Power Bd			1	2FE	5,017,140	109.3830	5,469,150	5,000,000	5,015,296		(1,450)			4.100	4.057	MS	60,361	206,139	09/13/2018	09/15/2028
84610W-AB-1	Lifestorage LP Bd			2	2FE	2,831,308	102.7530	3,046,626	2,965,000	2,865,048		13,171			3.500	4.096	JJ	51,888	103,775	05/08/2017	07/01/2026
84756N-AD-1	Spectra Energy Partners Bd			2	2FE	15,448,291	108.8720	15,895,312	14,600,000	15,006,550		(93,107)			4.750	3.983	MS	204,197	708,100	06/05/2015	03/15/2024
84756N-AF-6	Spectra Energy Partners Bd			2	2FE	5,070,700	104.6390	5,231,950	5,000,000	5,045,504		(8,290)			3.500	3.300	MS	51,528	180,000	10/28/2016	03/15/2025
84861T-AC-2	Spirit Realty LP Bd				2FE	14,506,943	107.4500	15,322,370	14,260,000	14,521,090		5,988			4.450	4.119	MS	186,846	482,202	09/10/2019	09/15/2026
854502-AD-3	Stanley Black & Decker Sr Nt				1FE	21,291,570	102.3020	21,483,420	21,000,000	21,090,989		(30,502)			2.900	2.740	MN	101,500	609,000	11/08/2012	11/01/2022
85590A-AP-9	Starwood Hotels & Resorts Inc Bd			2	2FE	6,651,900	102.3100	7,289,588	7,125,000	6,922,190		59,718			3.125	4.106	FA	84,115	222,656	09/15/2015	02/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85590A-AQ-7	Starwood Hotels & Resorts Inc Bd			2	2FE	14,527,800	106.0260	15,903,900	15,000,000	14,718,275		47,562			3.750	4.155	MS	165,625	562,500	09/17/2015	03/15/2025
857477-AG-8	State Street Corp Bd				1FE	34,883,523	102.9680	36,110,878	35,070,000	35,043,450		21,404			4.375	4.441	MS	485,866	1,534,313	04/04/2011	03/07/2021
857477-AL-7	State Street Corp Bd				1FE	23,145,300	103.1850	25,208,096	24,430,000	23,926,847		137,041			3.100	3.755	MN	96,770	757,330	10/15/2013	05/15/2023
858155-AE-4	Steelcase Inc Bd			1	2FE	10,218,088	113.0800	10,456,508	9,247,000	10,192,184		(25,904)			5.125	3.748	JJ	214,575	160,079	12/05/2019	01/18/2029
862121-AA-8	Store Capital Corp Bd			1	2FE	9,914,500	109.3840	10,938,400	10,000,000	9,927,036		7,170			4.500	4.608	MS	132,500	450,000	04/13/2018	03/15/2028
862121-AB-6	Store Capital Corp Bd			1	2FE	9,100,962	110.9510	10,057,708	9,065,000	9,099,275		(1,687)			4.625	4.572	MS	123,448	229,426	04/03/2019	03/15/2029
863667-AF-8	Stryker Corp Bd			2	1FE	2,222,706	105.0590	2,345,967	2,233,000	2,227,961		1,051			3.375	3.431	MN	9,630	75,364	09/16/2014	05/15/2024
863667-AH-4	Stryker Corp Bd			2	1FE	6,428,012	105.9740	6,861,817	6,475,000	6,445,596		4,471			3.375	3.462	MN	36,422	218,531	11/06/2015	11/01/2025
86765B-AG-4	Sunoco Logistics Bd				2FE	498,360	100.3290	501,645	500,000	499,974		205			5.500	5.543	FA	10,389	27,500	02/09/2010	02/15/2020
86765B-AL-3	Sunoco Logistics Bd			2	2FE	12,693,200	101.7060	13,933,722	13,700,000	13,327,776		112,089			3.450	4.415	JJ	217,944	472,650	08/27/2013	01/15/2023
86765B-AN-9	Sunoco Logistics Bd			2	2FE	1,984,400	105.1460	2,102,920	2,000,000	1,991,783		1,725			4.250	4.357	AO	21,250	85,000	06/11/2015	04/01/2024
86787E-AN-7	SunTrust Bank Sr Nt				1FE	4,559,700	101.7660	5,088,300	5,000,000	4,830,278		46,871			2.750	3.845	MN	22,917	137,500	08/13/2013	05/01/2023
86787E-BB-2	SunTrust Bank Bd			2	1FE	10,008,800	109.8280	10,982,800	10,000,000	10,007,631		(1,031)			4.050	4.035	MN	65,250	412,875	11/02/2018	11/03/2025
871503-AH-1	Symantec Corp Bd				3FE	25,377,700	101.1980	25,982,587	25,675,000	25,648,644		35,933			4.200	4.350	MS	317,514	1,078,350	12/03/2010	09/15/2020
87165B-AD-5	Synchrony Financial Bd			2	2FE	9,937,100	106.7100	10,671,000	10,000,000	9,964,700		6,748			4.250	4.335	FA	160,556	425,000	08/27/2015	08/15/2024
87165B-AG-8	Synchrony Financial Bd			2	2FE	4,034,800	107.8740	4,314,960	4,000,000	4,021,644		(3,505)			4.500	4.386	JJ	79,000	180,000	12/04/2015	07/23/2025
871911-AS-2	System Energy Resources Bond			2	1FE	10,923,886	104.7670	11,489,797	10,967,000	10,950,495		4,647			4.100	4.150	AO	112,412	449,647	10/15/2013	04/01/2023
87233Q-AA-6	TC Pipelines Nt				2FE	28,738,724	102.6230	28,422,466	27,696,000	27,883,305		(122,401)			4.650	4.166	JD	57,238	1,287,864	03/21/2012	06/15/2021
87236Y-AD-0	TD Ameritrade Holding Co Bd			2	1FE	10,100,800	106.3820	10,638,200	10,000,000	10,059,475		(10,640)			3.625	3.495	AO	90,625	362,500	11/10/2015	04/01/2025
87246Y-AC-0	TIAA Asset Mgmt Fin LLC 144A				1FE	4,037,880	108.6420	4,345,680	4,000,000	4,020,199		(3,718)			4.125	4.009	MN	27,500	165,000	10/29/2014	11/01/2024
87305Q-CC-3	TTX Co 144A				1FE	13,000,000	103.0780	13,400,140	13,000,000	13,000,000					4.400	4.400	MN	95,333	572,000	04/26/2011	05/01/2021
87305Q-CD-1	TTX Co 144A				1FE	6,660,475	102.3200	6,927,064	6,770,000	6,732,960		12,074			3.050	3.251	MN	26,384	206,485	06/19/2013	11/15/2022
875127-AZ-5	Tampa Electric Co Sr Nt				1FE	18,626,900	104.4760	17,760,920	17,000,000	17,256,639		(178,037)			5.400	4.255	MN	117,300	918,000	12/02/2010	05/15/2021
875484-AH-0	Tanger Properties LP Bd			2	2FE	10,132,851	102.4700	10,457,064	10,205,000	10,164,395		7,371			3.750	3.840	JD	31,891	382,688	06/03/2015	12/01/2024
875484-AJ-6	Tanger Properties LP Bd			1	2FE	2,905,129	99.1180	3,150,961	3,179,000	2,954,889		28,409			3.125	4.355	MS	33,115	99,344	03/19/2018	09/01/2026
875484-AK-3	Tanger Properties LP Bd			2	2FE	16,079,318	102.1110	16,383,710	16,045,000	16,073,103		(3,235)			3.875	3.848	JJ	286,693	621,744	09/26/2017	07/15/2027
878091-BD-8	Teachers Insur & Annuity 144A				1	9,006,530	122.6350	9,810,800	8,000,000	8,954,063		(21,910)			4.900	4.126	MS	115,422	392,000	06/29/2017	09/15/2044
878091-BF-3	Teachers Insur & Annuity 144A			2	1	10,113,500	113.3890	11,338,880	10,000,000	10,108,927		(2,157)			4.270	4.202	MN	54,561	427,000	07/07/2017	05/15/2047
882384-AB-6	Texas Eastern Transmission 144A			2	2FE	21,077,760	101.4170	21,044,028	20,750,000	20,775,478		(42,464)			4.125	3.911	JD	71,328	855,938	10/20/2011	12/01/2020
882384-AC-4	Texas Eastern Transmission 144A			2	2FE	4,873,200	100.9800	5,049,000	5,000,000	4,958,378		14,077			2.800	3.114	AO	29,556	140,000	05/30/2013	10/15/2022
882440-AX-8	Texas Gas Transmission 144A			2	2FE	34,669,600	101.7100	35,598,500	35,000,000	34,956,333		38,408			4.500	4.619	FA	656,250	1,575,000	02/10/2011	02/01/2021
883203-BU-4	Textron Inc Bd			2	2FE	11,153,020	107.3190	11,805,090	11,000,000	11,069,550		(15,915)			4.300	4.125	MS	157,667	473,000	03/07/2014	03/01/2024
883203-BV-2	Textron Inc Bd				2FE	10,090,300	105.9800	10,598,000	10,000,000	10,049,907		(8,598)			3.875	3.768	MS	129,167	387,500	12/10/2014	03/01/2025
88642R-AA-7	Tidewater Inc Bd				4	2,398,429	104.2810	2,598,988	2,492,293	2,398,856		(244)			8.000	8.999	FMAN	33,231	199,383	01/02/2018	08/01/2022
886546-AB-6	Tiffany & Co Bd			2	2FE	5,795,216	104.7040	6,177,536	5,900,000	5,841,875		10,898			3.800	4.030	AO	56,050	224,200	06/03/2015	10/01/2024
88732J-BA-5	Time Warner Cable Inc Bd			2	2FE	2,973,270	102.3310	3,069,930	3,000,000	2,994,741		2,991			4.000	4.110	MS	40,000	120,000	09/07/2011	09/01/2021
889184-AC-1	Toledo Hospital Bd			1	2FE	5,335,850	108.8440	5,442,200	5,000,000	5,317,776		(18,074)			5.325	4.450	MN	34,021	133,125	05/14/2019	11/15/2028
889184-AD-9	Toledo Hospital Bd			1	1FE	5,363,400	114.2830	5,714,150	5,000,000	5,337,668		(25,732)			5.750	4.806	MN	36,736	303,472	02/13/2019	11/15/2038
891027-AS-3	Globe Life Inc Bd			2	2FE	25,726,149	111.1150	27,823,196	25,040,000	25,703,446		(23,180)			4.550	4.160	MS	335,466	995,176	09/04/2019	09/15/2028
891906-AB-5	Total System Services Inc Bd				2FE	19,154,750	104.1380	20,827,600	20,000,000	19,633,785		97,400			3.750	4.332	JD	62,500	750,000	03/01/2016	06/01/2023
89233P-4C-7	Toyota Motor Credit Corp Nt				1FE	14,941,500	101.1800	15,177,000	15,000,000	14,996,688		6,957			4.500	4.549	JD	26,250	675,000	06/14/2010	06/17/2020
89233P-4S-2	Toyota Motor Credit Corp Bd				1FE	14,977,050	102.4340	15,365,100	15,000,000	14,997,171		2,638			4.250	4.269	JJ	301,042	637,500	01/05/2011	01/11/2021
89233P-5F-9	Toyota Motor Credit Corp Bd				1FE	15,908,235	102.5940	16,158,555	15,750,000	15,782,149		(18,084)			3.400	3.276	MS	157,675	535,500	03/19/2012	09/15/2021
89233P-7F-7	Toyota Motor Credit Corp MTN				1FE	3,199,712	101.9670	3,262,944	3,200,000	3,199,911		28			2.625	2.626	JJ	39,900	84,000	01/17/2013	01/10/2023
89417E-AG-4	Travelers Cos Inc./The Nt				1FE	31,281,015	101.5960	32,586,917	32,075,000	31,992,670		95,015			3.900	4.217	MN	208,488	1,250,925	03/07/2011	11/01/2020
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A			4	1FE	7,120,347	99.9240	7,103,738	7,109,141	7,116,869		3,801			3.620	3.618	MON	7,864	257,482	02/15/2018	08/20/2042
90261X-GD-8	UBS AG Stamford CT Bd				1FE	20,176,900	101.7090	20,341,800	20,000,000	20,013,587		(22,156)			4.875	4.757	FA	398,125	975,000	03/02/2011	08/04/2020
90265E-AJ-9	UDR Inc Bd			2	2FE	15,681,821	105.3210	16,630,186	15,790,000	15,735,632		10,871			3.750	3.834	JJ	296,063	592,125	09/18/2014	07/01/2024
902748-AA-0	UIL Holdings Corp Bd				2FE	11,904,480	101.8590	12,223,080	12,000,000	11,991,184		11,307			4.625	4.726	AO	138,750	555,000	10/04/2010	10/01/2020
90327Q-CX-5	USAA Capital Corp 144A Bd				1FE	2,965,620	100.3670	3,011,010	3,000,000	2,987,380		21,169			2.450	3.184	FA	30,625	73,500	12/19/2018	08/01/2020
908906-AC-4	Unionbancal Corp Sr Nt				1FE	3,961,714	103.4330	3,925,282	3,795,000	3,844,157		(18,963)			3.500	2.951	JD	4,796	132,825	04/02/2013	06/18/2022
91159J-AA-4	US Bancorp MTN			2	1FE	21,645,367	102.3160	22,141,182	21,640,000	21,640,332		(335)			2.950	2.948	JJ	294,364	638,380	03/04/2013	07/15/2022
913017-BA-6	United Technologies Corp Bd				2FE	4,840,560	141.2040	5,358,692	3,795,000	4,739,986		(76,878)			7.500	4.330	MS	83,806	284,625	09/05/2018	09/15/2029
91324P-BM-3	UnitedHealth Group Inc Nt			2	1FE	4,983,250	101.0210	5,051,050	5,000,000	4,998,424		1,932			3.875	3.916	AO	40,903	193,750	10/20/2010	10/15/2020
91324P-BP-6	UnitedHealth Group Inc Bd				1FE	4,990,950	102.5600	5,128,000	5,000,000	4,998,760		1,052			4.700	4.723	FA	88,778	235,000	02/14/2011	02/15/2021
91324P-BV-3	UnitedHealth Group Inc Sr Nt			2	1FE	2,979,300	101.9410	3,058,230	3,000,000	2,994,913		2,201			2.875	2.955	MS	25,396	86,250	03/05/2012	03/15/2022
91324P-BZ-4	UnitedHealth Group Inc Sr Nt			2	1FE	15,279,100	102.0030	15,300,450	15,000,000	15,087,353		(28,856)			2.750	2.539	FA	155,833	412,500	11/08/2012	02/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91529Y-AK-2	Unum Group Bd				2FE	9,985,300	105.6500	10,565,000	10,000,000	9,993,109		1,476			4.000	4.018	MS	117,778	400,000	03/11/2014	03/15/2024
918204-AV-0	VF Corp Nt				1FE	4,984,500	102.1120	5,105,600	5,000,000	4,997,038		1,697			3.500	3.537	MS	58,333	175,000	08/17/2011	09/01/2021
91913Y-AL-4	Valero Energy Corp Bd				2FE	6,524,058	132.4340	6,654,809	5,025,000	6,515,081		(8,977)			6.625	4.209	JD	14,796	166,453	11/21/2019	06/15/2037
91913Y-AS-9	Valero Energy Corp Bd				2FE	4,660,150	106.3000	5,315,000	5,000,000	4,789,301		35,114			3.650	4.569	MS	53,736	182,500	01/27/2016	03/15/2025
91913Y-AU-4	Valero Energy Corp Bd			2	2FE	2,945,790	104.7960	3,143,880	3,000,000	2,961,539		4,985			3.400	3.617	MS	30,033	102,000	09/14/2016	09/15/2026
919794-AB-3	Valley National Bancorp Bd				2FE	7,786,808	107.3250	7,852,970	7,317,000	7,554,006		(57,508)			5.125	4.179	MS	97,916	374,996	07/12/2016	09/27/2023
919794-AC-1	Valley National Bancorp Bd				2FE	6,402,616	106.0560	6,798,190	6,410,000	6,406,109		610			4.550	4.563	JD	810	291,655	06/23/2015	06/30/2025
920253-AF-8	Valmont Industries Inc Bd				2FE	11,034,216	102.1980	10,710,350	10,480,000	11,031,498		(2,719)			5.000	4.640	AO	131,000		10/11/2019	10/01/2044
92277G-AD-9	Ventas Realty LP Bd			2	2FE	3,748,698	105.0200	3,954,003	3,765,000	3,757,094		1,649			3.750	3.803	MN	23,531	141,188	08/08/2014	05/01/2024
92277G-AE-7	Ventas Realty LP Bd			2	2FE	4,231,040	104.4020	4,593,688	4,400,000	4,297,950		17,766			3.500	4.009	FA	64,167	154,000	12/31/2015	02/01/2025
92277G-AM-9	Ventas Realty LP Bd			1	2FE	4,961,650	107.2120	5,360,600	5,000,000	4,967,670		3,273			4.000	4.094	MS	66,667	200,000	02/13/2018	03/01/2028
92343V-AP-9	Verizon Communications Inc Bd			1	2FE	4,955,240	137.1660	5,486,640	4,000,000	4,930,287		(24,953)			6.900	4.952	AO	58,267	276,000	03/05/2019	04/15/2038
92343V-AX-2	Verizon Communications Inc Nt				2FE	7,067,690	103.3700	7,235,900	7,000,000	7,010,257		(7,815)			4.600	4.478	AO	80,500	322,000	04/18/2011	04/01/2021
92343V-BZ-6	Verizon Communications Inc Bd			2	2FE	15,724,849	116.2730	17,140,966	14,742,000	15,624,813		(44,700)			5.050	4.469	MS	219,205	744,471	09/08/2017	03/15/2034
92343V-DU-5	Verizon Communications Inc Bd				2FE	5,211,750	125.4820	6,274,100	5,000,000	5,193,598		(7,027)			5.250	4.914	MS	76,563	262,500	04/07/2017	03/16/2037
92343V-EA-8	Verizon Communications Inc Bd				2FE	9,971,800	116.7820	11,678,200	10,000,000	9,974,846		1,313			4.500	4.525	FA	176,250	450,000	08/01/2017	08/10/2033
92343V-EN-0	Verizon Communications Inc 144A				2FE	4,439,788	105.8870	4,750,091	4,486,000	4,451,406		6,059			3.376	3.542	FA	56,793	151,447	01/19/2018	02/15/2025
925524-AH-3	Viacom Inc Bd				2FE	6,375,979	140.1200	6,448,322	4,602,000	6,127,612		(113,816)			7.875	4.001	JJ	152,010	362,408	10/03/2017	07/30/2030
925524-BG-4	Viacom Inc Bd				2FE	19,664,000	102.7700	20,554,000	20,000,000	19,952,457		38,789			4.500	4.712	MS	300,000	900,000	02/14/2011	03/01/2021
92553P-AR-3	Viacom Inc Sr Nt			2	2FE	7,587,730	101.4460	8,115,680	8,000,000	7,809,032		54,441			3.250	4.049	MS	76,556	260,000	11/18/2015	03/15/2023
927804-FJ-8	Virginia Electric & Power Co Bd				2FE	6,556,899	103.3110	7,418,763	7,181,000	7,007,714		59,977			3.450	4.420	MS	82,582	247,745	02/15/2011	09/01/2022
928668-AU-6	Volkswagen Group America 144A				2FE	13,720,696	112.6680	15,182,013	13,475,000	13,706,735		(13,961)			4.750	4.511	MN	85,342	640,063	05/02/2019	11/13/2028
928670-AB-4	Volkswagen Intl Fin NV 144A				2FE	30,792,341	101.1880	30,710,558	30,350,000	30,386,452		(57,712)			4.000	3.800	FA	468,739	1,214,000	01/23/2012	08/12/2020
929089-AB-6	Voya Financial Inc Bd				2FE	10,161,456	105.6250	11,011,406	10,425,000	10,211,693		28,419			3.650	4.013	JD	16,912	380,513	03/19/2018	06/15/2026
92936U-AE-9	WP Carey Inc Bd			1	2FE	5,051,650	107.0550	5,352,750	5,000,000	5,047,464		(4,186)			4.250	4.083	AO	53,125	106,250	04/22/2019	10/01/2026
931427-AH-1	Walgreens Boots Alliance Inc Bd			2	2FE	15,911,210	104.0140	16,834,666	16,185,000	16,026,011		28,926			3.800	4.024	MN	73,462	615,030	11/10/2015	11/18/2024
939653-AL-5	Washington REIT Bd				2FE	21,943,838	100.6430	21,839,531	21,700,000	21,761,917		(79,654)			4.950	4.558	AO	268,538	1,074,150	09/08/2011	10/01/2020
939653-AM-3	Washington REIT Sr Nt			2	2FE	5,395,656	103.5290	5,797,624	5,600,000	5,526,641		24,197			3.950	4.455	AO	46,698	221,200	12/20/2013	10/15/2022
947075-AP-2	Weatherford Intl Ltd Bd				4FE	4,829,045	108.3750	1,726,414	1,593,000	4,776,485		(52,560)			11.000	(22.209)	JD	8,762		12/13/2019	12/01/2024
948741-AH-6	Weingarten Realty Investors Sr Nt			2	2FE	3,915,800	102.3850	4,095,400	4,000,000	3,972,954		9,087			3.375	3.633	MS	39,750	135,000	01/07/2013	10/15/2022
948741-AK-9	Weingarten Realty Investors Bd			2	2FE	6,109,142	105.9480	6,235,040	5,885,000	5,995,439		(26,469)			4.450	3.914	JJ	120,757	261,883	10/29/2015	01/15/2024
948741-AM-5	Weingarten Realty Investors Bd			2	2FE	5,761,140	100.4960	6,029,760	6,000,000	5,818,683		23,692			3.250	3.770	FA	73,667	195,000	06/29/2017	08/15/2026
94973V-AS-6	Anthem Inc Bd				2FE	4,992,750	101.4390	5,071,950	5,000,000	4,999,455		848			4.350	4.368	FA	82,167	217,500	08/09/2010	08/15/2020
94973V-AX-5	Anthem Inc Sr Nt				2FE	4,145,924	102.4990	4,269,083	4,165,000	4,159,613		2,154			3.125	3.182	MN	16,631	130,156	02/05/2013	05/15/2022
94973V-BA-4	Anthem Inc Sr Nt				2FE	13,143,026	103.4730	13,865,382	13,400,000	13,296,558		31,193			3.300	3.568	JJ	203,903	442,200	01/23/2014	01/15/2023
94973V-BJ-5	Anthem Inc BD			2	2FE	4,897,200	104.8220	5,241,100	5,000,000	4,947,400		10,241			3.500	3.750	FA	66,111	175,000	09/16/2014	08/15/2024
949746-RE-3	Wells Fargo & Co Bd				1FE	3,012,269	108.0230	3,135,908	2,903,000	2,953,269		(11,242)			4.480	4.012	JJ	59,608	130,054	03/11/2014	01/16/2024
94974B-FJ-4	Wells Fargo & Co Sub Nt				1FE	4,746,150	103.6010	5,180,050	5,000,000	4,903,826		28,369			3.450	4.114	FA	66,125	172,500	11/05/2013	02/13/2023
94974B-FN-5	Wells Fargo & Co Sub Nt				1FE	10,152,200	106.2140	10,621,400	10,000,000	10,077,314		(19,712)			4.125	3.893	FA	155,833	412,500	08/27/2015	08/15/2023
94974B-GL-8	Wells Fargo & Co Bd				1FE	26,126,100	109.5630	27,390,750	25,000,000	25,884,419		(100,248)			4.300	3.755	JJ	474,792	1,075,000	10/31/2017	07/22/2027
95000U-2A-0	Wells Fargo & Company Bd			2	1FE	5,062,000	106.2750	5,313,750	5,000,000	5,048,588		(5,684)			3.584	3.434	MN	19,413	179,200	07/17/2017	05/22/2028
95001D-4D-9	Wells Fargo & Co Bd			2	1FE	5,000,000	96.9630	4,848,150	5,000,000	5,000,000					3.500	3.500	MN	15,069	87,500	05/28/2019	05/30/2029
95709T-AD-2	Westar Energy Inc Bd				1FE	11,840,480	101.5850	11,174,350	11,000,000	11,056,397		(101,501)			5.100	4.128	JJ	258,683	561,000	12/13/2010	07/15/2020
962166-BW-3	Weyerhaeuser Co Bd				2FE	5,234,300	107.6220	5,381,100	5,000,000	5,102,460		(25,164)			4.625	4.024	MS	68,090	231,250	03/26/2014	09/15/2023
963320-AR-7	Whirlpool Corp Bd				2FE	12,104,350	105.9360	12,712,320	12,000,000	12,054,449		(11,875)			4.000	3.881	MS	160,000	480,000	06/23/2015	03/01/2024
96332H-CE-7	Whirlpool Corp Sr Nt				2FE	6,989,500	105.7920	7,405,440	7,000,000	6,996,998		1,147			4.700	4.719	JD	27,417	329,000	05/29/2012	06/01/2022
96949L-AD-7	Williams Partners LP Bd			1	2FE	15,131,900	104.2740	15,641,100	15,000,000	15,150,709		7,148			3.750	3.583	JD	25,000	375,000	11/20/2019	06/15/2027
96950F-AL-8	Williams Partners LP Bd			2	2FE	20,507,608	107.0770	21,764,471	20,326,000	20,405,198		(19,587)			4.500	4.383	MN	116,875	914,670	03/13/2014	11/15/2023
96950F-AM-6	Williams Partners LP Bd				2FE	5,017,950	106.7050	5,335,250	5,000,000	5,008,433		(1,810)			4.300	4.255	MS	69,875	215,000	03/04/2014	03/04/2024
976826-BJ-5	Wisconsin Power & Light Co Sr Nt				1FE	14,941,350	100.4600	15,069,000	15,000,000	14,981,743		6,082			2.250	2.294	MN	43,125	337,500	11/14/2012	11/15/2022
980236-AL-7	Woodside Finance 144A			2	2FE	4,496,445	102.3740	4,606,830	4,500,000	4,499,417		407			4.600	4.610	MN	29,325	207,000	05/03/2011	05/10/2021
984121-CJ-0	Xerox Corp Bd				3FE	7,748,310	101.5410	8,123,280	8,000,000	7,865,239		27,507			3.800	4.226	MN	38,844	304,000	06/03/2015	05/15/2024
98419M-AB-6	Xylem Inc Sr Nt				2FE	5,996,100	104.8080	6,288,480	6,000,000	5,999,201		427			4.875	4.883	AO	73,125	292,500	09/15/2011	10/01/2021
	Crestline Direct Finance LP Note- Tech Style Fashion Group				5IF	4,211,060	98.3000	4,223,951	4,297,000	4,224,398		13,302			11.623	12.159	MON	1,387	470,305	12/31/2018	12/31/2023
	Crestline Direct Finance LP Note-American Physician Partne				5IF	2,576,066	98.8700	2,585,743	2,615,296	2,588,203		12,136			7.000	7.571	MJSD	1,526	206,397	01/07/2019	12/21/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
	Crestline Direct Finance LP Note-American Physician Partne				5IF	153,150	98.8700	153,726	155,483	153,872		721			7.123	7.695	MJSD	308	12,366	01/07/2019	12/21/2021
	Crestline Direct Finance LP Note- American Physican Partne				5IF	25,525	98.8700	25,621	25,914	25,645		120			7.000	7.570	MJSD	50	4,283	01/07/2019	12/21/2021
	Crestline Direct Finance LP Note- Purchasing Power LLC				5IF	1,302,170	98.6900	1,304,682	1,322,000	1,305,171		3,001			8.000	8.368	MON	8,813	98,730	02/06/2019	02/06/2024
	Crestline Direct Finance LP Note-US Hospitality Publishers				5IF	823,200	98.3100	825,804	840,000	826,321		3,121			10.123	10.775	MJSD	6,378	72,326	03/04/2019	12/15/2022
	Crestline Direct Finance LP Note-Nationwide Energy Partner				5IF	1,832,469	99.1100	1,834,505	1,850,979	1,834,990		2,521			8.000	8.245	MON	411	146,952	03/07/2019	03/07/2024
	Crestline Direct Finance LP Note-Studio Movie Grill Holdin				5IF	1,977,370	100.0000	1,977,370	1,977,370	1,977,370					8.060	8.059	FA	60,209	42,079	03/29/2019	12/15/2023
	Crestline Direct Finance LP Note- PCF SPV2A, LLC				5IF	479,886	99.1800	495,618	499,716	484,136		4,250			11.290	12.892	MON	4,545	23,791	04/02/2019	04/02/2022
	Crestline Direct Finance LP Note- Medusind Acquisition				5IF	4,437,497	97.9300	4,434,327	4,528,058	4,447,805		10,309			10.750	11.279	JAJO	112,227	277,281	04/08/2019	04/08/2024
	Crestline Direct Finance LP Note-Main Event Entertainment				5IF	607,600	99.7500	618,450	620,000	608,695		1,095			8.979	9.420	MON	155	38,118	04/25/2019	04/04/2025
	Crestline Direct Finance LP Note- Stratus Video LLC				5IF	2,310,714	98.3500	2,313,066	2,351,872	2,314,203		3,489			9.775	10.234	FMAN	19,797	98,984	06/26/2019	05/17/2024
	Crestline Direct Finance LP Note- NTIVA, Inc				5IF	922,357	99.1100	916,768	925,000	922,880		523			11.250	11.392	MON	8,094	47,218	07/01/2019	10/17/2021
	Crestline Direct Finance LP Note- GAT Airline Ground Suppo				5IF	1,011,893	98.0800	1,012,719	1,032,543	1,013,420		1,527			8.300	8.798	JAJO	17,615	21,424	07/18/2019	07/17/2024
	Crestline Direct Finance LP Note-Urgent Cares of America				5IF	1,037,075	98.0000	1,037,075	1,058,240	1,038,527		1,452			13.000	13.548	MON	10,700	45,857	07/31/2019	07/31/2024
	Crestline Direct Finance LP Note- CPF Dental, LLC				5IF	906,848	98.0400	907,218	925,355	907,752		904			9.138	9.647	FMAN	7,281	21,139	08/30/2019	08/30/2024
	Crestline Direct Finance LP Note- Crunch Holdings, LLC				5IF	1,808,183	99.5100	1,817,498	1,826,447	1,809,032		849			8.112	8.324	MON	2,469	52,915	08/23/2019	08/25/2025
	Crestline Direct Finance LP Note- Global Holdings LLC				5IF	1,302,170	98.2700	1,299,129	1,322,000	1,303,376		1,206			8.390	8.837	MON	308	36,972	09/17/2019	09/17/2023
	Crestline Direct Finance LP Note- US Hospitality TL A-4				5IF	2,163,840	98.0200	2,164,282	2,208,000	2,167,109		3,269			11.530	12.280	MON	11,315	63,646	09/17/2019	12/15/2022
	Crestline Direct Finance LP Note- IDS Group Inc				5IF	1,647,050	98.0000	1,647,050	1,680,663	1,648,237		1,187			6.873	7.353	JAJO	19,574		10/07/2019	10/08/2025
	Crestline Direct Finance LP Note-IOFFICE T/L 1L 10/19				5FE	2,915,010	98.0000	2,915,010	2,974,500	2,917,397		2,387			6.373	6.851	JJ	84,256		10/17/2019	10/18/2024
	Crestline Direct Finance LP Note-Vasa Fitness LLC				5IF	1,625,347	98.0000	1,625,347	1,658,517	1,626,138		791			6.873	7.421	FMAN	10,133		11/18/2019	11/27/2024
	Crestline Direct Finance LP Note-MB Medical Operations LLC				5IF	2,577,900	97.5000	2,577,900	2,644,000	2,578,426		526			10.623	11.548	MON	14,044		12/12/2019	12/13/2024
	Crestline Direct Finance LP Note- USA Debusk LLC				5IF	1,636,470	99.0000	1,636,470	1,653,000	1,636,628		158			6.373	6.706	MON	2,634		12/12/2019	10/22/2024
U52537-AA-2	Lendlease US Capital Inc Bd			1	2	9,866,650	104.6650	10,466,530	10,000,000	9,890,817		14,309			4.500	4.699	MN	43,750	450,000	04/20/2018	05/26/2026
06366R-JJ-5	Bank of Montreal MTN		A	2	1FE	38,156,460	101.9990	39,269,615	38,500,000	38,389,720		36,653			2.550	2.655	MN	149,990	981,750	02/12/2013	11/06/2022
06367W-KG-7	Bank of Montreal Step		A	2	1FE	5,000,000	100.1490	5,007,450	5,000,000	5,000,000					3.100	3.112	JAJO	31,861	77,500	04/15/2019	04/17/2031
064149-C8-8	Bank of Nova Scotia Bd		A		1FE	27,650,861	102.6110	28,053,847	27,340,000	27,381,354		(38,877)			4.375	4.223	JJ	558,192	1,196,125	01/05/2012	01/13/2021
064159-NF-9	Bank of Nova Scotia Bd		A	1	1FE	10,000,000	101.4690	10,146,900	10,000,000	10,000,000					4.000	4.000	JJ	167,778	200,000	01/29/2019	01/31/2031
064159-PB-6	Bank of Nova Scotia Bd		A	2	1FE	10,000,000	97.8100	9,781,000	10,000,000	10,000,000					3.000	3.000	MN	25,833	150,000	05/29/2019	05/30/2031
067901-AL-2	Barrick Gold Corp Sr Nt		A		2FE	2,998,290	104.0700	3,122,100	3,000,000	2,999,555		186			3.850	3.857	AO	28,875	115,500	03/29/2012	04/01/2022
112585-AH-7	Brookfield Asset Man Inc Bd		A	2	1FE	7,039,550	107.5380	7,527,660	7,000,000	7,021,515		(3,945)			4.000	3.930	JJ	129,111	280,000	01/16/2015	01/15/2025
11271L-AA-0	Brookfield Finance Inc Bd		A	2	1FE	4,887,150	108.6660	5,433,300	5,000,000	4,900,705		13,119			4.250	4.611	JD	17,118	212,500	12/17/2018	06/02/2026
11271L-AC-6	Brookfield Finance Inc Bd		A	1	1FE	18,699,460	107.5870	20,441,530	19,000,000	18,746,239		25,926			3.900	4.095	JJ	321,100	741,000	04/09/2018	01/25/2028
11271L-AD-4	Brookfield Finance Inc Bd		A	1	1FE	4,980,300	114.4530	5,722,650	5,000,000	4,982,311		2,011			4.850	4.898	MS	61,972	161,667	01/28/2019	03/29/2029
136385-AC-5	Canadian Natural Resources Ltd Bd		A	1	2FE	8,264,230	133.6850	8,689,525	6,500,000	8,205,046		(59,184)			7.200	4.374	JJ	215,800	234,000	06/06/2019	01/15/2032
136385-AL-5	Canadian Natural Resources Ltd Bd		A	1	2FE	3,782,068	130.0180	4,258,090	3,275,000	3,767,807		(14,261)			6.250	4.983	MS	60,269	204,688	02/12/2019	03/15/2038
136385-AV-3	Canadian Natural Resources Ltd Bd		A	2	2FE	10,868,780	106.6180	11,536,068	10,820,000	10,846,167		(4,984)			3.900	3.843	FA	175,825	421,980	06/11/2015	02/01/2025
136385-AX-9	Canadian Natural Resources Ltd Bd		A	1	2FE	4,863,610	106.6510	5,305,887	4,975,000	4,883,054		10,394			3.850	4.142	JD	15,961	191,538	02/12/2018	06/01/2027
292505-AJ-3	EnCana Corp Bd		A		2FE	11,334,180	102.3880	11,774,620	11,500,000	11,462,994		18,623			3.900	4.080	MN	57,308	448,500	01/19/2012	11/15/2021
29250N-AF-2	Enbridge Inc Bd		A	2	2FE	14,784,480	105.6500	15,847,500	15,000,000	14,884,238		26,959			4.000	4.220	AO	150,000	600,000	12/21/2015	10/01/2023
29250N-AH-8	Enbridge Inc Bd		A	2	2FE	4,952,500	104.7120	5,235,600	5,000,000	4,976,581		4,779			3.500	3.615	JD	10,208	175,000	08/05/2014	06/10/2024
448055-AJ-2	Husky Energy Inc Sr Nt		A	2	2FE	2,990,550	103.4330	3,102,990	3,000,000	2,997,533		1,010			3.950	3.988	AO	25,017	118,500	03/19/2012	04/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
448055-AK-9	Husky Energy Inc Bd		A	2	2FE	7,977,780	105.5640	8,445,120	8,000,000	7,989,083		2,288			4.000	4.035	AO	67,556	320,000	01/06/2015	04/15/2024
448055-AP-8	Husky Energy Inc Bd		A	1	2FE	5,059,100	107.6470	5,382,350	5,000,000	5,055,980		(3,120)			4.400	4.250	AO	46,444	128,333	04/16/2019	04/15/2029
56501R-AB-2	Manulife Financial Corp Bd		A		1FE	30,948,200	102.0020	31,620,620	31,000,000	30,995,434		6,173			4.900	4.921	MS	438,822	1,519,000	02/23/2011	09/17/2020
56501R-AC-0	Manulife Financial Corp Bd		A	1	1FE	4,989,450	110.0570	5,502,850	5,000,000	4,992,993		976			4.150	4.176	MS	67,438	207,500	03/04/2016	03/04/2026
56501R-AE-6	Manulife Financial Corp Bd		A	2	2FE	13,775,212	103.7510	14,099,761	13,590,000	13,735,893		(17,402)			4.061	3.887	FA	194,695	551,890	11/16/2017	02/24/2032
631005-BB-0	Narragansett Electric Co 144A		A		1FE	2,000,000	100.4150	2,008,300	2,000,000	2,000,000					4.534	4.534	MS	26,700	90,680	03/17/2010	03/15/2020
67077M-AC-2	Nutrien LTD Bd		A	2	2FE	4,950,507	104.4380	5,221,900	5,000,000	4,963,862		7,783			3.625	3.813	MS	53,368	181,250	04/06/2018	03/15/2024
67077M-AD-0	Nutrien LTD Bd		A	2	2FE	7,608,994	102.0220	8,161,760	8,000,000	7,696,351		51,344			3.000	3.805	AO	60,000	240,000	04/06/2018	04/01/2025
67077M-AL-2	Nutrien LTD Bd		A	2	2FE	18,968,586	103.5930	20,532,133	19,820,000	19,158,367		111,824			3.375	4.093	MS	196,961	668,925	04/06/2018	03/15/2025
71644E-AF-9	Suncor Energy Inc Bd		A		1FE	5,360,278	129.2860	5,507,584	4,260,000	5,321,754		(33,446)			7.000	3.673	MN	38,103	193,200	10/30/2019	11/15/2028
71644E-AG-7	Suncor Energy Inc Bd		A		1FE	1,265,140	129.7970	1,297,970	1,000,000	1,263,467		(1,673)			5.950	3.689	MN	7,603	29,750	11/12/2019	05/15/2035
775109-AY-7	Rogers Communications Inc Bd		A		2FE	5,124,100	106.9980	5,349,900	5,000,000	5,060,897		(14,862)			4.100	3.749	AO	51,250	205,000	06/09/2015	10/01/2023
780082-AD-5	Royal Bank of Canada Bd		A		1FE	10,534,950	110.9090	11,090,900	10,000,000	10,415,257		(60,047)			4.650	3.872	JJ	198,917	465,000	04/20/2018	01/27/2026
78008S-EU-6	Royal Bank of Canada Sr Nt		A	2	1FE	10,000,000	101.3100	10,131,000	10,000,000	10,000,000					3.100	3.100	FA	106,778	310,000	08/09/2012	08/27/2025
78014R-AX-8	Royal Bank of Canada Step up		A	2	1FE	7,000,000	100.0500	7,003,500	7,000,000	7,000,000					3.000	3.000	JJ	96,833		07/11/2019	07/15/2031
867229-AE-6	Suncor Energy Inc Bd		A		1FE	6,442,250	139.0680	6,953,400	5,000,000	6,332,992		(46,157)			6.500	4.379	JD	14,444	325,000	07/17/2017	06/15/2038
878742-AV-7	Teck Cominco Ltd Sr Nt		A	2	2FE	10,582,500	103.5950	10,359,500	10,000,000	10,128,775		(67,812)			4.750	4.000	JJ	219,028	475,000	05/18/2012	01/15/2022
878742-AY-1	Teck Cominco Ltd Bd		A		2FE	9,366,550	101.8070	10,180,700	10,000,000	9,756,017		72,034			3.750	4.608	FA	156,250	375,000	01/22/2014	02/01/2023
884903-BQ-7	Thomson Reuters Corp Bd		A	2	2FE	10,054,900	107.3030	10,730,300	10,000,000	10,023,542		(5,717)			4.300	4.231	MN	45,389	430,000	11/20/2013	11/23/2023
891160-MJ-9	Toronto Dominion Bank Bd			2	1FE	8,088,496	104.5560	8,557,909	8,185,000	8,102,649		5,506			3.625	3.732	MS	87,364	296,706	08/10/2017	09/15/2031
893526-DK-6	TC Energy Corp Bd		A		2FE	3,891,285	101.3120	4,106,175	4,053,000	4,038,137		19,128			3.800	4.303	AO	38,504	154,014	12/14/2010	10/01/2020
893526-DM-2	TC Energy Corp Bd		A		2FE	6,994,470	101.0510	7,073,570	7,000,000	6,998,436		579			2.500	2.509	FA	72,917	175,000	07/30/2012	08/01/2022
89352H-AK-5	TransCanada Pipelines Ltd Bd		A		2FE	4,933,350	105.5460	5,277,300	5,000,000	4,971,500		6,846			3.750	3.913	AO	39,063	187,500	11/20/2013	10/16/2023
98417E-AK-6	Xstrata Canada Fin Corp 144A		A		2FE	9,124,486	104.6080	9,050,684	8,652,000	8,757,970		(53,295)			4.950	4.262	MN	54,724	428,274	01/19/2012	11/15/2021
98417E-AT-7	Xstrata Canada Fin Corp 144A		A		2FE	15,301,950	104.7350	15,710,250	15,000,000	15,098,541		(32,590)			4.000	3.752	AO	110,000	637,500	01/04/2013	10/25/2022
00080Q-AF-2	ABN Amro Bank NV 144A		D		2FE	12,223,712	109.1710	13,121,262	12,019,000	12,182,291		(25,251)			4.750	4.472	JJ	242,634	570,903	09/07/2018	07/28/2025
00084D-AL-4	Abn Amro Bank Nv 144a		D		2FE	10,808,212	109.3140	11,040,714	10,100,000	10,648,123		(75,653)			4.800	3.822	AO	98,307	484,800	10/31/2017	04/18/2026
00182E-BF-5	Anz National Intl NZ Bd		D		1FE	5,077,450	105.3380	5,266,900	5,000,000	5,061,160		(7,042)			3.450	3.266	JJ	78,104	172,500	08/10/2017	07/17/2027
00182E-BJ-7	Anz National Intl NZ 144A		D		1FE	4,950,800	105.4730	5,273,650	5,000,000	4,959,025		4,320			3.450	3.568	JJ	76,667	172,500	01/22/2018	01/21/2028
00185A-AD-6	Aon PLC Bd	C	D		2FE	1,323,616	105.8750	1,408,138	1,330,000	1,327,194		651			4.000	4.059	MN	5,024	53,200	01/06/2014	11/27/2023
00185A-AK-0	Aon PLC Bd		D	1	2FE	5,271,656	107.6010	5,501,639	5,113,000	5,235,483		(19,106)			3.875	3.410	JD	8,806	198,129	01/24/2018	12/15/2025
00203Q-AB-3	AP Moeller Maersk 144A		D	2	2FE	10,003,200	102.9350	10,293,500	10,000,000	10,001,670		(318)			3.750	3.746	MS	103,125	375,000	09/19/2014	09/22/2024
00203Q-AD-9	AP Moeller Maersk 144A		D	2	2FE	18,019,247	103.6690	19,023,262	18,350,000	18,140,987		31,536			3.875	4.099	MS	183,691	711,063	02/19/2016	09/28/2025
00203Q-AE-7	AP Moeller Maersk 144A		D	1	2FE	5,067,336	106.7090	5,308,773	4,975,000	5,063,554		(3,783)			4.500	4.265	JD	6,841	111,938	06/28/2019	06/20/2029
00440E-AR-8	Ace Ina Holdings Bd		D		1FE	5,670,322	105.3500	6,008,111	5,703,000	5,686,923		3,355			3.350	3.420	MN	24,412	191,051	09/19/2014	05/15/2024
00507U-AS-0	Allergan Funding SCS Bd		D	1	2FE	6,264,127	105.0580	6,699,549	6,377,000	6,290,208		14,681			3.800	4.093	MS	71,352	242,326	03/08/2018	03/15/2025
01273P-AA-0	Albemarle Wod Pty Ltd 144A		C	1	2FE	4,970,682	100.1020	4,958,052	4,953,000	4,970,527		(156)			3.450	3.407	MN	17,088		11/22/2019	11/15/2029
01609W-AQ-5	Alibaba Group Holding Bd		D	2	1FE	16,804,780	105.3050	17,506,956	16,625,000	16,750,142		(26,702)			3.600	3.411	MN	54,863	598,500	10/15/2018	11/28/2024
01609W-AT-9	Alibaba Group Holding Bd		D	1	1FE	14,838,500	104.1530	15,622,950	15,000,000	14,866,459		14,319			3.400	3.529	JD	35,417	510,000	01/24/2018	12/06/2027
02666Q-J7-9	American Honda Finance 144A		D		1FE	24,219,270	103.3580	24,805,920	24,000,000	24,044,046		(24,455)			3.800	3.689	MS	255,867	912,000	12/06/2011	09/20/2021
034863-AG-5	Anglo American Capital 144A		D		2FE	11,592,840	104.0080	12,480,960	12,000,000	11,857,871		47,355			4.125	4.589	MS	129,250	495,000	07/24/2013	09/27/2022
03522A-AG-5	Anheuser-Busch Co Bd		D	2	2FE	14,676,132	106.6050	15,990,750	15,000,000	14,703,348		27,215			3.650	4.018	FA	228,125	273,750	05/13/2019	02/01/2026
04530D-AD-4	Aspen Insurance Holdings Bd		C		2FE	9,061,784	107.6370	9,671,184	8,985,000	9,019,302		(7,934)			4.650	4.541	MN	53,386	417,803	01/28/2014	11/15/2023
046353-AL-2	Astrazeneca PLC Bd		D		2FE	4,973,100	106.2580	5,312,900	5,000,000	4,983,099		2,555			3.375	3.439	MN	21,094	168,750	11/12/2015	11/16/2025
05252A-AN-1	Aust & NZ Banking Group 144A		D		1FE	10,056,000	100.0910	10,009,100	10,000,000	10,000,239		(7,079)			5.100	5.026	JJ	238,000	510,000	03/02/2010	01/13/2020
05252A-BK-6	Aust & NZ Banking Group 144A		D		1FE	17,026,890	102.8390	17,482,630	17,000,000	17,003,559		(3,300)			4.875	4.854	JJ	389,052	828,750	04/14/2011	01/12/2021
05463H-AA-9	Axis Specialty Finance Bd		D		2FE	18,484,543	101.5810	18,625,892	18,336,000	18,344,109		(18,776)			5.875	5.766	JD	89,770	1,077,240	08/24/2010	06/01/2020
05463H-AB-7	Axis Specialty Finance Bd		D	1	2FE	5,258,470	104.6660	5,332,733	5,095,000	5,254,264		(4,205)			3.900	3.502	JJ	105,976		09/12/2019	07/15/2029
05464H-AC-4	Axis Specialty Finance PLC Bd		D	1	2FE	16,814,308	106.0020	17,798,796	16,791,000	16,810,193		(2,067)			4.000	3.983	JD	46,642	671,640	12/08/2017	12/06/2027
055300-AF-7	BAT Intl Finance PLC 144A		D		2FE	9,906,400	102.2020	10,220,200	10,000,000	9,974,280		9,982			3.250	3.361	JD	21,667	325,000	05/31/2012	06/07/2022
05541V-AA-4	BG Energy Capital PLC 144A		D		1FE	6,919,290	101.8430	7,129,010	7,000,000	6,990,944		9,275			4.000	4.142	JD	17,111	280,000	12/02/2010	12/09/2020
05541V-AE-6	BG Energy Capital PLC 144A		D		1FE	7,128,550	103.2940	7,230,580	7,000,000	7,026,717		(14,219)			4.000	3.777	AO	59,111	280,000	11/10/2011	10/15/2021
055451-AU-2	BHP Finance USA Bd		D		1FE	2,976,870	106.7700	3,203,100	3,000,000	2,988,107		2,890			3.850	3.965	MS	29,196	115,500	11/30/2015	09/30/2023
055451-AV-0	BHP Finance USA Bd		D		1FE	5,777,750	127.8710	6,393,550	5,000,000	5,734,373		(18,182)			5.000	4.033	MS	63,194	250,000	07/06/2017	09/30/2043
05565Q-CB-2	BP Capital Markets PLC Bd		D		1FE	4,719,900	101.8460	5,092,300	5,000,000	4,890,714		36,034			2.500	3.311	MN	19,097	125,000	12/05/2014	11/06/2022
05565Q-CP-1	BP Capital Markets PLC Bd		D		1FE	5,181,000	106.7420	5,337,100	5,000,000	5,085,302		(19,056)			3.814	3.366	FA	74,691	190,700	08/05/2014	02/10/2024
05567L-T3-1	BNP Paribas Bd		D		1FE	15,148,500	103.1770	15,476,550	15,000,000	15,019,517		(17,894)			5.000	4.870	JJ	345,833	750,000	04/21/2011	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05574L-FY-9	BNP Paribas Bd		D		1FE	3,206,350	103.6040	3,626,140	3,500,000	3,388,501		32,130			3.250	4.336	MS	37,285	113,750	08/27/2013	03/03/2023
05578A-AJ-7	BPCE SA 144A		D	1	1FE	16,183,530	103.8330	17,651,610	17,000,000	16,314,139		71,678			3.250	3.839	JJ	260,903	552,500	03/09/2018	01/11/2028
05964H-AJ-4	Banco Santander SA Bd		D		1FE	9,753,000	109.4390	10,943,900	10,000,000	9,781,855		21,111			4.379	4.700	AO	96,095	437,900	08/22/2018	04/12/2028
05971K-AA-7	Banco Santander Bd		D		2FE	12,140,171	112.0200	12,640,337	11,284,000	11,938,702		(96,814)			5.170	4.051	MN	68,061	584,398	04/17/2018	11/19/2025
067316-AC-3	Bacardi Ltd 144A		D		2FE	8,011,820	102.1190	8,169,520	8,000,000	8,001,476		(1,359)			4.500	4.482	JJ	166,000	360,000	01/25/2011	01/15/2021
06739G-AR-0	Barclays Bank PLC Bd		D		1FE	15,278,100	100.0380	15,005,700	15,000,000	15,000,745		(37,818)			5.125	4.863	JJ	369,427	768,750	03/03/2011	01/08/2020
06747M-EC-6	Barclays Bank Plc Bd		D	2	1FE	9,995,000	100.0510	10,005,100	10,000,000	10,010,518		15,518			3.900	4.080	FA	143,000	195,000	02/14/2019	02/19/2029
06747M-NW-2	Barclays Bank Plc Bd		D	2	1FE	15,000,000	99.5970	14,939,550	15,000,000	15,000,000					3.500	3.500	AO	94,792	262,500	04/23/2019	04/26/2029
06747M-RJ-7	Barclays Bank Plc BD		D	2	1FE	5,000,000	100.3040	5,015,200	5,000,000	5,000,000					4.000	4.000	MN	18,333	100,000	05/22/2019	05/28/2031
06747M-X6-8	Barclays Bank Plc Bd		D	2	1FE	5,000,000	100.0490	5,002,450	5,000,000	5,000,000					3.600	3.600	JD	14,000	90,000	05/29/2019	06/03/2031
06747M-ZE-9	Barclays Bank Plc Bd		D	2	1FE	5,000,000	99.7950	4,989,750	5,000,000	5,000,000					3.000	3.000	JD	1,250	75,000	06/25/2019	06/28/2027
06747N-6H-2	Barclays Bank PLC Step up		D	2	1FE	5,000,000	97.3720	4,868,600	5,000,000	5,000,000					3.000	3.000	JJ	67,917		07/12/2019	07/18/2031
06747N-7J-7	Barclays Bank PLC Step up		D	2	1FE	10,000,000	99.4090	9,940,900	10,000,000	10,000,000					3.000	3.000	FA	125,000		07/29/2019	08/01/2031
09659W-2C-7	BNP Paribas 144A		D	1	1FE	14,774,262	104.4950	15,674,250	15,000,000	14,813,138		20,038			3.500	3.683	MN	65,625	525,000	02/09/2018	11/16/2027
09659W-2F-0	BNP Paribas 144A		D		1FE	10,078,719	111.0760	11,235,337	10,115,000	10,082,846		3,011			4.400	4.445	FA	169,370	445,060	08/17/2018	08/14/2028
09952A-AC-0	Boral Finance PTY LTD 144A		D	2	2FE	17,338,156	100.3770	17,254,806	17,190,000	17,311,395		(12,620)			3.750	3.649	MN	107,438	644,625	10/31/2017	05/01/2028
10373Q-AF-7	BP CAP MARKETS AMERICA Bd		D		1FE	1,997,646	101.9050	2,038,100	2,000,000	1,999,048		1,326			4.500	4.565	AO	22,500	90,000	12/12/2018	10/01/2020
10373Q-AG-5	BP CAP MARKETS AMERICA Bd		D		1FE	15,000,000	103.3430	15,501,450	15,000,000	15,000,000					4.742	4.742	MS	217,342	711,300	12/12/2018	03/11/2021
10373Q-AL-4	BP CAP MARKETS AMERICA Bd		D		1FE	8,394,208	102.3060	8,991,674	8,789,000	8,482,328		84,185			2.750	3.868	MN	34,240	241,698	12/12/2018	05/10/2023
111013-AL-2	British Sky Broadcasting 144A		D		1FE	4,890,100	107.0940	5,354,700	5,000,000	4,935,036		12,290			3.750	4.056	MS	54,688	187,500	02/17/2016	09/16/2024
12623U-AA-3	CNOOC Finance 2012 Ltd 144A		D		1FE	19,072,360	103.3910	18,610,380	18,000,000	18,302,830		(123,126)			3.875	3.122	MN	114,312	697,500	03/21/2013	05/02/2022
15639K-AA-0	Centrica PLC 144A		D		2FE	18,691,634	103.8650	19,701,113	18,968,000	18,847,698		28,704			4.000	4.183	AO	158,067	758,720	01/23/2014	10/16/2023
191241-AD-0	Coca-Cola Femsa Sr Nt		D		1FE	6,973,070	100.2520	7,017,640	7,000,000	6,999,596		3,248			4.625	4.673	FA	122,306	323,750	04/20/2010	02/15/2020
191241-AE-8	Coca-Cola Femsa Bd		D		1FE	6,896,120	105.7310	7,401,170	7,000,000	6,954,446		10,570			3.875	4.057	MN	26,372	271,250	11/19/2013	11/26/2023
2027A0-HR-3	Commonwealth Bank Australia 144A		D		2FE	9,532,957	108.1220	9,766,660	9,033,000	9,413,859		(56,347)			4.500	3.703	JD	24,841	406,485	11/01/2017	12/09/2025
2027A1-JT-5	Commonwealth Bank Australia Bd		D		1FE	5,185,425	104.1480	5,467,770	5,250,000	5,197,789		5,853			3.150	3.297	MS	46,856	165,375	11/14/2017	09/19/2027
21684A-AA-4	Rabobank Nederland Bd		D		2FE	15,350,350	108.5120	16,276,800	15,000,000	15,159,101		(36,532)			4.625	4.328	JD	57,812	693,750	03/10/2014	12/01/2023
21987B-AQ-1	Codelco Inc 144A		D		1FE	4,427,500	101.2140	5,060,700	5,000,000	4,812,090		68,135			3.000	4.582	JJ	68,333	150,000	08/21/2013	07/17/2022
22533A-BA-4	Credit Agricole CIB Bd		D	2	1FE	5,000,000	99.3300	4,966,500	5,000,000	5,000,000					3.500	3.515	JAJO	32,569	87,500	04/22/2019	04/24/2031
22533A-BG-1	Credit Agricole CIB Step		D		1FE	5,000,000	100.0210	5,001,050	5,000,000	5,009,744		9,744			3.000	3.406	JJ	72,083		07/02/2019	07/08/2031
22533A-BR-7	Credit Agricole CIB Bd		D	2	1	5,000,000	98.5360	4,926,780	5,000,000	5,000,000					3.000	3.000	MN	19,167		11/12/2019	11/15/2031
225401-AF-5	Credit Suisse Group AG 144A		C	1	2FE	9,760,600	106.5190	10,651,900	10,000,000	9,794,864		18,389			3.869	4.144	JJ	181,628	386,900	02/12/2018	01/12/2029
22546Q-AD-9	Credit Suisse Bd		D		2FE	23,208,220	100.0940	23,021,620	23,000,000	23,001,055		(28,781)			5.400	5.270	JJ	576,150	1,242,000	03/03/2011	01/14/2020
22546V-2F-2	Credit Suisse Nassau Bd		C	2	1FE	5,000,000	100.6000	5,030,000	5,000,000	5,000,000					3.000	2.500	JJ	62,917	150,000	01/27/2015	01/30/2025
233835-AQ-0	Daimlerchrysler NA Holdings Bd		D		1FE	6,896,450	148.7170	7,435,850	5,000,000	6,787,680		(108,770)			8.500	4.382	JJ	192,431	212,500	02/12/2019	01/18/2031
23636T-AA-8	Danone 144A		D		2FE	7,582,655	102.2320	7,641,842	7,475,000	7,506,059		(12,050)			3.000	2.824	JD	9,967	224,250	01/30/2013	06/15/2022
251526-BY-4	Deutsche Bank NY Bd		D		2FE	7,968,519	101.4800	8,118,400	8,000,000	7,976,154		4,878			3.700	3.774	MN	25,489	296,000	05/30/2018	05/30/2024
252391-AB-3	Dexus Diversified/Office 144A		D		1FE	14,946,750	103.7420	15,561,300	15,000,000	14,991,901		6,327			5.600	5.647	MS	247,333	840,000	03/10/2011	03/15/2021
25243Y-AP-4	Diageo Cap PLC Bd		D		1FE	1,997,977	101.5240	1,925,910	1,897,000	1,904,127		(12,827)			4.828	4.115	JJ	42,232	91,587	07/05/2011	07/15/2020
26824K-AA-2	Eads Finance BV 144A		D		1FE	6,203,960	101.6770	6,883,533	6,770,000	6,554,145		60,500			2.700	3.738	AO	37,574	182,790	08/13/2013	04/17/2023
268317-AU-8	Electricite De France SA 144A		D	1	1FE	10,753,600	111.1850	11,118,500	10,000,000	10,734,047		(19,553)			4.500	3.485	MS	125,000	112,500	11/13/2019	09/21/2028
29359U-AB-5	Enstar Group LTd Bd		D	1	2FE	10,342,883	107.2090	10,549,366	9,840,000	10,331,450		(11,433)			4.950	4.283	JD	40,590	247,599	10/09/2019	06/01/2029
30217A-AB-9	Experian Finance PLC 144A		D	1	2FE	4,025,520	109.9870	4,399,480	4,000,000	4,023,607		(1,913)			4.250	4.170	FA	70,833	85,472	02/04/2019	02/01/2029
404280-AK-5	HSBC Holdings PLC Sr Nt		D		1FE	10,368,200	103.7130	10,371,300	10,000,000	10,056,869		(42,868)			5.100	4.630	AO	121,833	510,000	05/19/2011	04/05/2021
404280-AL-3	HSBC Holdings PLC Sr Nt		D		1FE	1,078,771	105.5770	1,055,770	1,000,000	1,021,125		(9,800)			4.875	3.787	JJ	22,615	48,750	06/28/2013	01/14/2022
404280-AP-4	HSBC Holdings PLC Bd		D		1FE	15,107,850	106.2430	15,936,450	15,000,000	15,055,305		(12,009)			4.250	4.153	MS	189,479	637,500	12/05/2014	03/14/2024
404280-AW-9	HSBC Holdings PLC Bd		D		1FE	2,016,280	108.8830	2,177,660	2,000,000	2,013,775		(1,915)			4.300	4.173	MS	26,994	86,000	09/05/2018	03/08/2026
404280-BH-1	HSBC Holdings PLC Bd		D	1	1FE	4,407,944	108.3280	4,739,350	4,375,000	4,402,196		(3,328)			4.375	4.270	MN	20,204	191,406	02/27/2018	11/23/2026
404280-BX-6	HSBC Holdings PLC Bd		D	2	1FE	4,985,050	108.1110	5,405,550	5,000,000	4,987,151		1,621			4.292	4.337	MS	64,976	214,600	09/07/2018	09/12/2026
404280-CC-1	HSBC Holdings PLC Bd		D	2	1FE	10,670,000	107.7700	10,777,000	10,000,000	10,662,913		(7,087)			3.973	3.152	MN	43,041	198,650	11/15/2019	05/22/2030
423012-AD-5	Heineken NV 144A		D		2FE	999,078	102.0630	1,132,899	1,110,000	1,068,119		11,844			2.750	4.000	AO	7,631	30,525	07/05/2013	04/01/2023
44920U-AL-2	Hyundai Capital Services 144A		D		2FE	10,668,240	101.7850	10,992,780	10,800,000	10,692,720		12,619			3.625	3.776	FA	132,675	391,500	10/30/2017	08/29/2027
44920U-AM-0	Hyundai Capital Services 144A		D		2FE	7,579,504	103.1640	7,943,628	7,700,000	7,611,078		25,785			3.750	4.142	MS	93,042	288,750	10/19/2018	03/05/2023
456837-AH-6	ING Groep NV Bd		D		1FE	15,437,508	107.6480	16,147,200	15,000,000	15,343,488		(41,606)			3.950	3.584	MS	151,417	592,500	08/29/2018	03/29/2027
456837-AQ-6	ING Groep NV Bd		D		1FE	3,009,720	109.8250	3,294,750	3,000,000	3,009,209		(511)			4.050	4.010	AO	27,675	60,750	04/22/2019	04/09/2029
45687A-AJ-1	Ingersoll-Rand GI Hdl Co Bd		D		2FE	13,430,939	107.1250	14,344,038	13,390,000	13,407,538		(4,629)			4.250	4.209	JD	25,292	569,075	06/16/2014	06/15/2023
46132F-AA-8	Invesco Finance PLC Sr Nt		D		1FE	9,131,566	102.8200	9,302,125	9,047,000	9,075,128		(9,105)			3.125	3.013	MN	24,345	282,719	03/14/2013	11/30/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46132F-AB-6	Invesco Finance PLC Bd		D		1FE	11,905,740	106.2830	12,753,960	12,000,000	11,958,284		9,215			4.000	4.093	JJ	201,333	480,000	11/12/2013	01/30/2024
46132F-AD-2	Invesco Finance PLC Bd		D		1FE	1,496,130	106.5930	1,598,895	1,500,000	1,497,668		338			3.750	3.779	JJ	25,938	56,250	10/08/2015	01/15/2026
478375-AD-0	Johnson Controls Intl PL Bd		D		2FE	1,996,561	100.6480	2,012,960	2,000,000	1,999,733		1,054			5.000	5.055	MS	25,278	100,000	12/23/2016	03/30/2020
478375-AE-8	Johnson Controls Intl PL Bd		D		2FE	8,710,768	102.8610	9,026,053	8,775,000	8,755,987		15,551			4.250	4.443	MS	124,313	372,938	12/23/2016	03/01/2021
478375-AQ-1	Johnson Controls Intl PL Bd		D	2	2FE	1,501,382	104.0410	1,560,615	1,500,000	1,500,759		(228)			4.625	4.607	JJ	31,990	69,375	12/23/2016	01/15/2023
493738-AF-5	Kia Motors Corp 144a		D		2FE	10,079,898	100.8850	10,290,270	10,200,000	10,101,538		10,674			3.500	3.643	AO	65,450	357,000	12/20/2017	10/25/2027
50066A-AA-1	Korea Gas Corp 144A		D		1FE	14,925,150	101.7210	15,258,150	15,000,000	14,992,458		8,686			4.250	4.312	MN	104,479	637,500	10/26/2010	11/02/2020
53947M-AB-2	Lloyds TSB Bank Plc 144A		D		1FE	6,983,690	100.1030	7,007,210	7,000,000	6,999,930		2,078			5.800	5.831	JJ	189,467	406,000	01/05/2010	01/13/2020
55608J-AC-2	Macquarie Group Ltd 144A		D		1FE	12,896,695	100.1210	13,015,730	13,000,000	12,999,572		11,639			6.000	6.094	JJ	361,833	780,000	06/28/2013	01/14/2020
55608J-AK-4	Macquarie Group Ltd Bd		D	2	1FE	12,455,400	104.8260	13,103,250	12,500,000	12,462,333		3,482			3.763	3.803	MN	43,118	470,375	01/18/2018	11/28/2028
606822-AD-6	Mitsubishi UFJ Fin GRP Bd		D		1FE	10,422,700	107.4510	10,745,100	10,000,000	10,323,749		(46,678)			3.850	3.266	MS	128,333	385,000	10/30/2017	03/01/2026
60688Q-AD-7	Mizuho Corp Bank Ltd 144A		D		1FE	11,535,503	102.0320	12,141,808	11,900,000	11,781,587		39,807			2.950	3.326	AO	72,160	351,050	03/15/2013	10/17/2022
60688Q-AS-4	Mizuho Corp Bank Ltd 144A		D		1FE	2,997,990	103.4760	3,104,280	3,000,000	2,999,275		209			3.500	3.508	MS	29,167	105,000	03/14/2013	03/21/2023
60688U-AB-2	Mizuho fin Grp Cayman 144A		D		2FE	11,616,057	106.8430	12,073,259	11,300,000	11,453,232		(32,541)			4.600	4.246	MS	135,726	519,800	07/28/2014	03/27/2024
614810-AB-5	Montpelier Re Holdings Sr Nt		D		1FE	4,037,177	105.4970	4,167,132	3,950,000	3,978,406		(9,375)			4.700	4.423	AO	39,193	185,650	10/26/2012	10/15/2022
629568-AV-8	Nabors Industries Ltd Sr Nt		D		3FE	9,761,250	100.5380	10,053,800	10,000,000	9,978,241		29,507			5.000	5.319	MS	147,222	500,000	12/16/2010	09/15/2020
629568-AX-4	Nabors Industries Ltd Sr Nt		D		3FE	17,847,490	99.6000	17,181,000	17,250,000	17,379,216		(71,789)			4.625	4.165	MS	234,911	797,813	07/24/2013	09/15/2021
63253D-BY-6	National Australia Bank 144A		D		1FE	14,130,250	102.3070	14,834,515	14,500,000	14,456,739		43,941			4.375	4.703	JD	37,005	634,520	03/07/2011	12/10/2020
63859W-AE-9	Nationwide Bldg Society 144A		D		2FE	10,115,500	105.2450	10,524,500	10,000,000	10,090,825		(11,673)			4.000	3.845	MS	118,889	400,000	10/19/2017	09/14/2026
63861V-AE-7	Nationwide Bldg Society 144A		D	2	2FE	5,264,950	107.4100	5,370,500	5,000,000	5,259,543		(5,407)			3.960	3.321	JJ	89,650		10/02/2019	07/18/2030
65557F-AH-9	Nordea Bank ABP 144A		D	2	1FE	9,849,612	109.0520	10,032,784	9,200,000	9,824,691		(24,921)			4.625	3.705	MS	127,650	212,750	07/29/2019	09/13/2033
68620Y-AA-0	Origin Energy Finance LT 144A		D		2FE	2,282,870	105.1710	2,261,177	2,150,000	2,183,961		(17,878)			5.450	4.519	AO	25,062	117,175	10/16/2013	10/14/2021
68633D-AJ-0	Orix Corp Bd		D		1FE	31,196,900	106.1470	32,905,570	31,000,000	31,156,250		(17,815)			3.700	3.623	JJ	519,336	1,147,000	09/08/2017	07/18/2027
70213B-AB-7	Partnerre Finance B LLC Bd		D	1	1FE	14,857,191	104.0120	14,910,120	14,335,000	14,848,709		(8,482)			3.700	3.248	JJ	282,877		12/05/2019	07/02/2029
705011-AA-2	Pearson Funding Four PLC 144A		D		2FE	9,116,900	101.2820	9,419,226	9,300,000	9,240,595		23,616			3.750	4.037	MN	51,344	348,750	04/03/2014	05/08/2022
70501V-AA-6	Pearson Funding Five PLC 144A		D		2FE	935,220	99.7940	997,940	1,000,000	973,323		7,280			3.250	4.110	MN	4,785	32,500	03/28/2014	05/08/2023
709629-AL-3	Pentair Finance SA Sr Nt		D	2	2FE	9,550,000	100.5310	10,053,100	10,000,000	9,846,208		52,467			3.150	3.750	MS	92,750	315,000	09/04/2013	09/15/2022
71654Q-AX-0	Petroleos Mexicanos Sr Nt		D		2FE	9,901,100	102.9500	10,295,000	10,000,000	9,987,267		11,402			5.500	5.626	JJ	244,444	550,000	07/13/2010	01/21/2021
74977R-CA-0	Rabobank Nederland 144A		D		1FE	4,270,860	100.0870	4,313,750	4,310,000	4,309,809		4,855			4.750	4.867	JJ	94,401	204,725	04/05/2010	01/15/2020
75625Q-AE-9	Reckitt Benckiser TSY 144A		D	1	1FE	19,286,520	102.4530	20,490,600	20,000,000	19,417,020		67,134			3.000	3.445	JD	8,333	600,000	01/26/2018	06/26/2027
75968N-AD-3	Renaissancere Holdings Bd		D	2	1FE	4,933,100	105.2350	5,261,750	5,000,000	4,937,020		3,920			3.600	3.762	AO	38,000	96,500	04/29/2019	04/15/2029
759891-AA-2	Renre North America HIdgs Bd		D		1FE	10,994,237	100.6730	11,074,030	11,000,000	10,999,894		493			5.750	5.755	MS	186,236	632,500	02/28/2011	03/15/2020
767201-AS-5	Rio Tinto Finance USA Ltd Bd		D	2	1FE	10,662,930	107.4830	11,823,130	11,000,000	10,791,578		33,379			3.750	4.141	JD	18,333	412,500	12/02/2015	06/15/2025
77578J-AB-4	Rolls-Royce PLC 144a		D	2	2FE	17,385,439	103.2230	18,074,347	17,510,000	17,431,614		11,723			3.625	3.711	AO	135,763	634,738	02/17/2016	10/14/2025
80414L-2D-6	Saudi Arabian Oil Co		D		1FE	15,216,150	103.6220	15,543,300	15,000,000	15,214,969		(1,181)			3.500	3.310	AO	109,375	262,500	09/04/2019	04/16/2029
806213-AB-0	Scentre Group Trust 1/2 144A		D	1	1FE	19,942,440	103.7700	20,754,000	20,000,000	20,067,391		19,741			3.500	3.406	FA	270,278	490,000	09/04/2019	02/12/2025
806213-AD-6	Scentre Group Trust 1/2 144A		D	2	1FE	4,769,550	102.2970	5,114,850	5,000,000	4,852,983		22,144			3.250	3.818	AO	28,438	162,500	01/06/2016	10/28/2025
80687P-AA-4	Schneider Electric SA 144A		D		1FE	27,671,206	102.3310	29,213,454	28,548,000	28,250,879		100,948			2.950	3.349	MS	219,899	842,166	08/13/2013	09/27/2022
853254-AL-4	Standard Chartered PLC 144A		D		2FE	15,604,077	108.1450	16,614,316	15,363,000	15,475,047		(24,273)			5.200	5.000	JJ	343,961	798,876	02/20/2014	01/26/2024
865622-AT-1	Sumitomo Mitsui Banking 144A		D		1FE	17,880,450	103.7410	18,154,675	17,500,000	17,589,938		(41,907)			3.950	3.685	JJ	324,503	691,250	02/22/2012	01/12/2022
86562M-AY-6	Sumitomo Mitsui Finl Group Bd		D		1FE	9,967,500	105.8080	10,580,800	10,000,000	9,972,987		2,850			3.544	3.583	JJ	161,449	354,400	01/18/2018	01/17/2028
87124V-AA-7	Sydney Airport Finance 144A		D		2FE	3,121,800	103.2420	3,097,260	3,000,000	3,020,808		(17,454)			5.125	4.494	FA	55,094	153,750	07/05/2013	02/22/2021
87164K-AA-2	Syngenta Finance NV Bd		D		2FE	2,995,140	100.9460	3,028,380	3,000,000	2,998,776		519			3.125	3.144	MS	24,219	93,750	03/21/2012	03/28/2022
87854X-AD-3	Technipfmc PLC 144A		D	2	2FE	14,230,500	102.0460	15,306,900	15,000,000	14,496,334		167,658			3.450	4.768	AO	129,375	517,500	05/22/2018	10/01/2022
87938W-AM-5	Telefonica Emisiones Sau Nt		C		2FE	5,000,000	100.9520	5,047,600	5,000,000	5,000,000					5.134	5.134	AO	45,636	256,700	04/12/2010	04/27/2020
87938W-AR-4	Telefonica Emisiones Sau Bd		D		2FE	3,043,410	107.6080	3,228,240	3,000,000	3,017,891		(4,903)			4.570	4.375	AO	24,373	137,100	03/13/2014	04/27/2023
87969N-AC-9	Telstra Corp Ltd 144A		D		1FE	20,016,000	104.7440	20,948,800	20,000,000	20,003,255		(1,737)			4.800	4.790	AO	210,667	960,000	04/19/2011	10/12/2021
87969N-AD-7	Telstra Corp Ltd 144A		D	2	1FE	9,683,550	102.8970	10,289,700	10,000,000	9,809,817		32,323			3.125	3.524	AO	72,917	312,500	11/20/2015	04/07/2025
88032W-AG-1	Tencent Holdings Ltd 144A		D	1	1FE	14,530,700	104.4400	15,666,000	15,000,000	14,602,152		58,413			3.595	3.968	JJ	242,663	359,500	10/24/2019	01/19/2028
88032W-AN-6	Tencent Holdings Ltd 144A		D	1	1FE	5,402,350	108.0540	5,402,700	5,000,000	5,390,931		(11,419)			3.975	2.981	AO	44,167	99,375	09/09/2019	04/11/2029
88165F-AF-9	Teva Pharmaceut Fin Bv Nt		C		3FE	14,793,200	98.1000	14,715,000	15,000,000	14,955,410		22,741			3.650	3.817	MN	77,563	547,500	11/10/2011	11/10/2021
88166J-AA-1	Teva Pharmacy Fin IV BV Sr Nt		D		3FE	14,477,040	98.0570	13,727,980	14,000,000	14,102,962		(53,000)			3.650	3.239	MN	72,392	511,000	03/22/2012	11/10/2021
89153V-AL-3	Total Capital Intl SA Bd		D		1FE	7,100,480	107.0890	7,415,913	6,925,000	7,010,747		(18,324)			3.750	3.436	AO	58,430	259,688	09/19/2014	04/10/2024
89236T-EE-1	Toyota Motor Credit Corp Step up		D	2	1FE	4,956,750	98.4630	4,923,150	5,000,000	5,004,829		48,079			2.750	4.041	MN	12,222	137,500	03/26/2019	11/29/2032
90351D-AB-3	UBS Group Funding Switzerland 144A		D		1FE	6,672,459	108.7690	7,265,769	6,680,000	6,673,073		1,056			4.125	4.145	MS	74,245	275,550	10/03/2018	09/24/2025
90351D-AF-4	UBS Group Funding Switzerland 144A		D		1FE	10,340,000	108.7360	10,873,600	10,000,000	10,269,277		(37,469)			4.125	3.642	AO	87,083	412,500	01/24/2018	04/15/2026
90352J-AC-7	UBS Group Funding Switze 144A		D		1FE	6,027,240	109.3200	6,559,200	6,000,000	6,024,180		(2,415)			4.253	4.195	MS	69,466	255,180	08/28/2018	03/23/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913110-AC-9	United Utilities PLC Bd		D	1	2FE	15,007,240	120.7360	15,092,000	12,500,000	14,648,113		(200,407)			6.875	4.453	FA	324,653	859,375	03/09/2018	08/15/2028
91889D-AB-2	Valaris PLC Bd		D		4FE	1,496,207	55.2500	1,105,000	2,000,000	1,527,808		31,602			4.500	11.021	AO	22,500	45,000	07/31/2019	10/01/2024
92857W-BC-3	Vodafone Group PLC Sr Nt		D		2FE	14,930,550	102.4310	15,364,650	15,000,000	14,975,979		7,208			2.950	3.004	FA	162,250	442,500	02/11/2013	02/19/2023
92928Q-AF-5	WEA Finance LLC 144A		D	1	1FE	9,616,774	103.6290	9,697,602	9,358,000	9,612,596		(4,178)			3.500	3.157	JD	14,557	168,314	10/22/2019	06/15/2029
961214-DW-0	Westpac Banking Corp Bd		D		1FE	19,587,601	106.5370	21,307,400	20,000,000	19,654,355		36,154			3.400	3.649	JJ	294,667	680,000	02/27/2018	01/25/2028
980888-AD-3	Woolworths Ltd 144A		D		2FE	2,996,310	101.2190	3,036,570	3,000,000	2,999,681		426			4.000	4.015	MS	33,000	120,000	09/14/2010	09/22/2020
980888-AF-8	Woolworths Ltd 144A		D		2FE	9,973,800	102.6900	10,269,000	10,000,000	9,995,951		3,006			4.550	4.583	AO	99,847	455,000	04/05/2011	04/12/2021
98420E-AC-9	Xlit ltd Bd		D	1	2FE	6,286,593	108.9210	6,895,769	6,331,000	6,295,339		5,900			4.450	4.572	MS	71,215	281,730	07/26/2018	03/31/2025
J6501A-DX-8	Orix Corp Bd		D		1FE	5,227,531	105.3040	5,265,216	5,000,000	5,178,061		(22,025)			3.950	3.378	JJ	88,848	197,500	09/08/2017	01/19/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,151,114,935	XXX	9,536,332,413	9,094,706,837	9,147,299,167		(1,927,082)	1,163,821		XXX	XXX	XXX	93,871,856	347,381,947	XXX	XXX
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25)			4	3FM	639,517	100.8090	627,675	622,638	620,755		(1,789)			5.500	4.953	MON	2,854	34,243	07/14/2005	02/25/2020
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25)			4	1FM	188,963	67.3440	128,582	190,932	128,582	(5,859)	148			5.500	5.804	MON	875	10,501	05/12/2008	11/25/2021
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25)			4	1FM	1,138,887	101.8450	1,225,786	1,203,579	1,152,847		1,641			5.500	6.345	MON	5,516	65,984	05/15/2008	11/25/2035
3137FL-DC-5	FHR SEQ			4	1	12,105,288	104.2690	12,118,439	11,622,239	12,101,541		(3,747)			4.000	3.562	MON	38,741	38,741	11/06/2019	07/15/2039
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25)			4	3FM	348,786	127.0230	447,726	352,476	349,484		31			5.500	5.716	MON	1,616	19,307	03/14/2006	02/25/2036
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25)			4	5FM	1,638,028	80.7550	1,314,573	1,627,854	1,632,903		(209)			6.000	5.849	MON	8,139	97,473	03/09/2006	02/25/2036
38378T-HT-0	Government National Mortgage PAC			4	1	5,302,500	98.8870	5,191,586	5,250,000	5,302,500					3.000	0.000	MON	13,125	13,125	11/07/2019	05/20/2043
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25)			4	5FM	400,926	84.8740	343,502	404,720	401,188		32			6.000	6.226	MON	2,024	24,277	06/19/2008	07/25/2036
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25)			4	3FM	61,900	96.5460	60,480	62,644	62,001		6			5.500	5.768	MON	287	3,425	05/13/2008	06/25/2037
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25)			4	2FM	377,409	99.9200	374,705	375,005	376,267		(43)			6.500	6.345	MON	2,031	24,375	05/01/2008	06/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						22,202,204	XXX	21,833,054	21,712,087	22,128,068	(5,859)	(3,930)			XXX	XXX	XXX	75,208	331,451	XXX	XXX
12326Q-AA-2	Business Jet Securities, LLC BJETS 2019-1 A			4	1FE	4,838,155	102.7220	4,825,683	4,697,808	4,837,352		(803)			4.212	3.935	MON	8,794	16,489	12/06/2019	07/15/2034
3137FL-RL-0	FHR 4883 VN			4	1	4,105,710	102.6750	4,014,810	3,910,200	4,105,160		(550)			4.000	3.094	MON	13,034	26,068	10/04/2019	08/15/2039
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						8,943,865	XXX	8,840,493	8,608,008	8,942,512		(1,353)			XXX	XXX	XXX	21,828	42,557	XXX	XXX
12563L-AL-1	CLI Funding LLC 19-1A			4	1FE	8,434,738	100.3760	8,365,427	8,334,091	8,433,147		(1,591)			3.710	3.624	MON	11,165	152,696	10/18/2019	05/18/2044
12805P-AJ-5	CAL Funding III LTD 18-2A			4	1FE	9,793,420	101.7030	9,788,914	9,625,000	9,790,844		(2,556)			4.340	4.201	MON	6,962	253,166	09/26/2019	09/25/2043
19260M-AA-4	Coinstar Funding, LLC 17-1A			2	2FE	24,861,510	102.6440	24,644,183	24,009,375	24,752,682		(11,990)			5.216	4.951	JAJO	229,594	743,769	10/29/2019	04/25/2047
227170-AG-2	Cronos Containers Program LTD Abs			4	1FE	1,287,017	99.7520	1,302,318	1,305,555	1,288,492		1,475			3.270	3.575	MON	1,542	39,134	01/30/2019	11/18/2029
3137FM-JM-5	Freddie Mac 4894 VN Mtge			4	1	13,333,253	104.5400	13,245,212	12,670,055	13,326,077		(7,176)			4.000	3.445	MON	42,234	84,467	09/27/2019	10/15/2039
543190-AB-8	Long Train Leasing III LLC 2015 15-1A			4	1FE	26,743,712	102.9810	26,775,060	26,000,000	26,579,323		(18,748)			4.060	3.880	MON	46,916	1,055,600	02/01/2018	01/15/2045
629400-AE-2	NP FERRUM LLC 2016-1A			4		0	0.0000								5.047	0.000	MON			12/19/2018	03/19/2046
62946A-AB-0	NPRL 2017 1A A2 2016-1A			4	1FE	5,333,984	107.2630	5,363,150	5,000,000	5,320,033		(9,076)			5.438	4.877	MON	8,308	271,900	06/19/2018	04/20/2046
62946A-AD-6	NPRL 2017 1A A2 2017 1A A2			4	1FE	7,083,125	104.1310	7,289,170	7,000,000	7,078,563		(2,145)			4.219	4.154	MON	9,024	295,330	11/14/2017	10/21/2047
62946A-AE-4	NPRL 2017 1A A2 2017 1A B1			4	2FE	5,128,125	106.7370	5,336,850	5,000,000	5,122,040		(2,957)			5.607	5.425	MON	8,566	280,350	12/08/2017	10/21/2047
874074-AA-5	TAL Advantage LLC 2017 1A A			4	1FE	4,034,440	101.5080	4,066,685	4,006,270	4,033,269		(967)			4.500	4.469	MON	6,510	180,282	10/18/2018	04/20/2042
88315F-AB-7	Textainer Marine Containers 17-1A			4	2FE	4,030,289	101.2200	4,011,562	3,963,210	4,024,797		(2,548)			4.850	4.701	MON	5,873	192,216	03/27/2018	05/20/2042
88315F-AG-6	Textainer Marine Containers 17-2A			4	2FE	7,220,436	101.1490	7,190,921	7,109,236	7,211,350		(3,967)			4.750	4.597	MON	10,318	337,689	02/16/2018	06/20/2042
88315L-AA-6	Textainer Marine Containers Li 18-1A			4	1FE	9,056,646	100.4220	9,017,896	8,980,000	9,055,534		(1,237)			4.110	4.036	MON	11,277	261,430	07/23/2019	07/20/2043
88315L-AC-2	Textainer Marine Containers Li ABS			4	1FE	2,583,507	100.7780	2,566,345	2,546,533	2,546,533		(36,973)			4.300	(15.793)	MON	3,346	58,825	05/21/2019	04/20/2044
89656F-AC-0	Trinity Rail Leasing LP 2013-1A			4	1FE	3,836,239	99.9230	3,850,734	3,853,701	3,841,967		3,705			3.898	4.136	MON	6,676	150,217	06/19/2018	07/15/2043
89679H-AN-5	Triton Container Finance LLC 2018 2A A			4	1FE	4,269,590	101.3270	4,306,398	4,250,000	4,250,000					4.190	4.227	MON	5,441	178,075	07/18/2018	06/22/2043
89690E-AG-2	TRIP Rail Master Funding LLC 2017-1A			4	1FE	10,299,945	101.2710	10,380,278	10,250,000	10,299,915		(30)			3.736	3.724	MON	17,020	196,451	10/15/2019	08/15/2047
90352W-AB-0	USQ Rail I LLC 2018 1 A2			4	1FE	5,568,750	105.3820	5,796,010	5,500,000	5,565,736		(1,735)			4.611	4.547	MON	4,227	253,605	10/24/2018	04/25/2048
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1		D	4	1FE	9,032,518	99.9140	9,174,811	9,182,708	9,182,708					3.190	3.211	MON	11,392	292,928	10/03/2018	07/17/2029
37956A-AA-1	Global SC Finance SRL 2017 1A A		D	4	1FE	13,730,952	101.5930	13,849,049	13,631,896	13,631,896					3.850	3.881	MON	20,409	524,828	03/07/2018	04/15/2037
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						175,662,196	XXX	176,320,973	172,217,630	175,334,906		(98,516)			XXX	XXX	XXX	466,800	5,802,958	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,357,923,200	XXX	9,743,326,933	9,297,244,562	9,353,704,653	(5,859)	(2,030,881)	1,163,821		XXX	XXX	XXX	94,435,692	353,558,913	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						9,591,849,661	XXX	9,990,285,604	9,517,555,737	9,586,197,730		(3,283,877)	1,163,821		XXX	XXX	XXX	98,796,285	361,688,888	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						138,608,766	XXX	145,136,506	141,737,332	140,291,089	(5,859)	224,913			XXX	XXX	XXX	421,694	4,754,378	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						8,943,865	XXX	8,840,493	8,608,008	8,942,512		(1,353)			XXX	XXX	XXX	21,828	42,557	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						175,662,196	XXX	176,320,973	172,217,630	175,334,906		(98,516)			XXX	XXX	XXX	466,800	5,802,958	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						9,915,064,488	XXX	10,320,583,576	9,840,118,707	9,910,766,237	(5,859)	(3,158,833)	1,163,821		XXX	XXX	XXX	99,706,607	372,288,781	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
25525P-30-5	Diversified Healthcare PS 6.25%			80,000.000	25.00		2,000,000	25.870	2,069,600	2,000,000		124,998							1.	02/10/2016
416518-60-3	Hartford Finl Svcs Group PS 6%			60,000.000	1.00		1,500,000	27.630	1,657,800	1,500,000		92,250							1.	10/30/2018
842587-20-6	Southern Co PS 6.25%			100,000.000	1.00		2,500,000	26.370	2,637,000	2,500,000		156,252							1.	10/01/2015
000000-00-0	Crestline Direct Finance LP PS- New FM Parent Corp			463,044.000	1.00	1.000	463,044	1.000	463,044	463,044									3.	07/31/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							6,463,044	XXX	6,827,444	6,463,044		373,500							XXX	XXX
8999999 - Total Preferred Stocks							6,463,044	XXX	6,827,444	6,463,044		373,500							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
56091A-0F-H	Federal Home Loan Bank Capital stock	RF		72,303.000	7,230,300	100.000	7,230,300	7,000,000		200		230,300		230,300		12/31/2019	
88642R-13-3	Tidewater Inc Wts			7,643.000	114,416	14.970	114,416					(143,688)		(143,688)		01/02/2018	
G48833-11-8	Weatherford International PL Cs		D	73,566.000	2,059,848	28.000	2,059,848	1,668,179		177		391,668		391,668		12/13/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,404,564	XXX	9,404,564	8,668,179		377		478,280		478,280		XXX	XXX
02146*-10-1	Alternative Benefit Management CS			690,000.000	5,324,423	7.717	5,324,423	65,282,128				4,609,430		4,609,430		12/31/2003	
027728-10-0	American Natl Hldgs Inc CS			10,100.000	2,818,347,654	279,044.322	2,818,347,654	536,552,730				516,827,511		516,827,511		08/21/2007	
02861#-10-0	Amer Natl Reg Investment Adv CS			100,000.000	419,912	4.199	419,912	21,000				(18,779)		(18,779)		11/18/2010	
03524#-10-7	American Natl Fin Svs Co CS			100,000.000	250,067	2.501	250,067	320,000								07/07/2011	
03663#-10-8	Antac Inc CS			10,000.000	449,921,338	44,992.134	449,921,338	177,822,235				74,697,592		74,697,592		12/30/1994	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					3,274,263,394	XXX	3,274,263,394	779,998,093				596,115,754		596,115,754		XXX	XXX
9799999 - Total Common Stocks					3,283,667,958	XXX	3,283,667,958	788,666,272		377		596,594,034		596,594,034		XXX	XXX
9899999 - Total Preferred and Common Stocks					3,290,131,002	XXX	3,290,495,402	795,129,316		373,877		596,594,034		596,594,034		XXX	XXX

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		12/31/2019	Direct Purchase			2,116	
0599999. Subtotal - Bonds - U.S. Governments							2,116	
010411-CK-0	Alabama ST GO 5.000% 11/01/38		04/05/2019	Citigroup Global Markets Inc		5,995,900	5,000,000	80,556
419792-WY-8	Hawaii ST GO 5.000% 01/01/38		04/02/2019	Oppenheimer & Co., Inc.		5,945,650	5,000,000	64,583
546417-CL-8	Louisiana St GO 5.000% 03/01/38		04/01/2019	Oppenheimer & Co., Inc.		5,994,050	5,000,000	24,306
677522-YQ-1	Ohio St Public Facs Ser C GO 5.000% 02/01/38		04/04/2019	Citigroup Global Markets Inc		5,761,550	5,000,000	46,528
956553-B8-3	West Virginia St GO 5.000% 12/01/36		03/27/2019	Citigroup Global Markets Inc		4,804,080	4,000,000	65,555
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						28,501,230	24,000,000	281,528
022447-P2-6	Alvin TX ISD GO 4.000% 02/15/37		03/15/2019	Hilltop Securities Inc.		2,395,269	2,220,000	247
03588H-YE-0	Anne Arundel Cnty MD GO 5.000% 10/01/39		04/09/2019	Hilltop Securities Inc.		2,718,505	2,225,000	
052430-QP-3	Austin TX Indep Sch Dist GO 4.000% 08/01/39		03/21/2019	FTN Financial		5,422,523	5,010,000	
090874-NJ-3	Birdville TX Indep Sch Dist GO 4.000% 02/15/39		03/21/2019	Hilltop Securities Inc.		2,159,840	2,000,000	10,667
25476F-XR-4	District of Columbia GO 5.000% 10/15/38		03/28/2019	J.P. Morgan		6,064,050	5,000,000	27,778
35880C-UA-0	Frisco TX ISD GO 4.000% 08/15/36		04/01/2019	Oppenheimer & Co., Inc.		2,376,329	2,205,000	11,760
403755-V6-5	Gwinnett Cnty GA School Dist GO 5.000% 02/01/38		03/27/2019	Hilltop Securities Inc.		1,802,022	1,475,000	6,760
414005-XU-7	Harris Cnty TX GO 5.000% 10/01/37		03/27/2019	Hilltop Securities Inc.		1,779,405	1,500,000	37,083
498531-NJ-7	Klein TX ISD GO 5.000% 02/01/39		04/03/2019	Oppenheimer & Co., Inc.		4,868,081	4,065,000	
549188-Q4-5	Lubbock TX GO 4.000% 02/15/38		04/09/2019	BOSC Inc.		2,294,603	2,120,000	
717095-7D-9	Pflugerville TX ISD GO 5.000% 02/15/37		04/01/2019	Citigroup Global Markets Inc		2,905,150	2,500,000	
717095-7F-4	Pflugerville TX ISD GO 5.000% 02/15/39		03/28/2019	Various		4,621,020	4,000,000	
89453P-J3-4	Travis Cnty TX GO 5.000% 03/01/39		03/29/2019	FTN Financial		7,226,040	6,000,000	
929831-PJ-8	Waco TX GO 4.000% 02/01/33		03/20/2019	Hilltop Securities Inc.		3,300,008	3,015,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						49,932,845	43,335,000	94,295
010268-BA-7	Alabama Federal Aid Highway Fi Rev 5.000% 09/01/36		04/10/2019	Oppenheimer & Co., Inc.		2,342,600	2,000,000	11,389
45506D-W9-2	Indiana ST Fin Auith Rev 5.000% 02/01/37		04/11/2019	Citigroup Global Markets Inc		3,642,060	3,000,000	33,750
45506D-X2-6	Indiana ST Fin Auith Rev 5.000% 02/01/38		04/04/2019	Citigroup Global Markets Inc		4,838,240	4,000,000	41,111
46613P-3W-4	Jea Fl Water & Sewer Rev 4.000% 10/01/39		04/02/2019	FTN Financial		5,352,950	5,000,000	1,667
59334P-HM-2	Miami Dade Cnty Fl Transit Rev 4.000% 07/01/39		04/01/2019	Hilltop Securities Inc.		5,440,550	5,000,000	
64971X-DL-9	New York City NY Transistional Rev 5.000% 05/01/37		04/05/2019	Oppenheimer & Co., Inc.		5,311,162	4,465,000	97,982
68607V-Y8-2	Oregon ST Dept of Admin Svcs Rev 5.000% 04/01/37		04/04/2019	Hilltop Securities Inc.		1,826,205	1,500,000	
68607V-Y9-0	Oregon ST Dept of Admin Svcs Rev 5.000% 04/01/38		04/05/2019	Hilltop Securities Inc.		1,212,550	1,000,000	
74444K-AL-8	Public Fin Auth Wi Healthcare Rev 3.750% 02/01/22		02/08/2019	Oppenheimer & Co., Inc.		2,250,000	2,250,000	
74526Q-K8-4	Puerto Rico Elec Pwr Auth Rev 5.000% 07/01/21		06/04/2019	Tax Free Exchange		36,163	110,000	2,338
882854-Q2-1	Texas St Wtr Dev Brd Ser A Rev 4.000% 10/15/37		04/03/2019	Oppenheimer & Co., Inc.		5,481,150	5,000,000	96,667
915217-WM-1	Univ of Virginia VA Univ Reven Rev 5.000% 04/01/38		03/27/2019	Stifel, Nicolaus & Co		5,739,415	4,820,000	119,161
91802R-EK-1	Utility Debt Securitization Au Rev 5.000% 12/15/39		04/09/2019	Oppenheimer & Co., Inc.		4,151,750	3,485,000	56,147
928172-4R-3	Virginia St Pub Bldg Auth Rev 4.000% 08/01/37		04/02/2019	Hilltop Securities Inc.		5,440,950	5,000,000	1,110
977123-W9-5	Wisconsin St Transportation Rev 5.000% 07/01/37		04/02/2019	J.P. Morgan		5,883,881	4,875,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						58,949,626	51,505,000	461,322
00108W-AH-3	AEP Texas Inc Bd 3.950% 06/01/28		01/17/2019	Tax Free Exchange		4,979,487	5,000,000	29,076
00206R-CQ-3	A T & T Inc Bd 4.750% 05/15/46		12/03/2019	Oppenheimer & Co., Inc.		831,457	745,000	1,966
00287Y-AV-1	Abbvie Inc Bd 4.300% 05/14/36		03/06/2019	Citigroup Global Markets Inc		2,338,643	2,555,000	34,791
00912X-AY-0	Air Lease Corp Bd 3.625% 12/01/27		05/08/2019	J.P. Morgan		9,590,000	10,000,000	160,104
02209S-BD-4	Altria Group Inc Bd 4.800% 02/14/29		06/10/2019	Various		4,192,018	4,016,000	53,508
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
036752-AB-9	Anthem Inc Bd 3.650% 12/01/27		10/16/2019	Citigroup Global Markets Inc		4,363,935	4,157,000	57,742
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
037389-BB-8	Aon Corp Bd 4.500% 12/15/28		05/02/2019	Citigroup Global Markets Inc		5,278,700	5,000,000	95,625
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
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
037411-BF-1	Apache Corp Bd 4.250% 01/15/30		07/26/2019	Oppenheimer & Co., Inc.		5,006,050	5,000,000	9,681
03765H-AD-3	Apollo Management Holdings 144A 4.872% 02/15/29		05/08/2019	Raymond James & Assoc.		3,039,164	2,900,000	36,499
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
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
04686J-AA-9	Athene Holding Bd 4.125% 01/12/28		05/16/2019	J.P. Morgan		2,919,600	3,000,000	44,000
054561-AJ-4	AXA Equitable Holdings I Bd 4.350% 04/20/28		01/16/2019	Tax Free Exchange		9,552,063	10,000,000	112,375
05526D-BB-0	Bat Capital Corp Bd 3.557% 08/15/27		05/29/2019	J.P. Morgan		9,544,400	10,000,000	104,734
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
05541T-AM-3	BGC Partners Inc Bd 3.750% 10/01/24		12/09/2019	Tax Free Exchange		12,301,485	12,370,000	92,775
05565E-BJ-3	BMW US Capital LLC 144A 3.625% 04/18/29		09/04/2019	Various		11,018,672	10,921,000	47,034
06048W-E4-8	Bank of America Corp Bd 3.250% 11/13/34		12/05/2019	Hilltop Securities Inc.		4,975,000	5,000,000	11,736
10112R-BA-1	Boston Properties LP Bd 4.500% 12/01/28		04/17/2019	Various		8,980,595	8,428,000	144,565
10604P-AC-7	Brazoria Cnty TX Indl Dev Corp Rev 7.000% 03/01/39		11/13/2019	Hilltop Securities Inc.		2,500,000	2,500,000	
110122-BG-2	Bristol Myers Squibb Co Bd 3.250% 08/15/22		11/20/2019	Tax Free Exchange		7,998,765	8,000,000	68,611

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
110122-BH-0	Bristol Myers Squibb Co 144a 3.550% 08/15/22		11/20/2019	Tax Free Exchange		5,748,494	5,805,000	54,382
115236-AB-7	Brown & Brown Inc Bd 4.500% 03/15/29		04/03/2019	Wells Fargo Advisors		6,235,289	6,182,000	18,546
120568-AX-8	Bunge Ltd Finance Corp Bd 3.250% 08/15/26		10/30/2019	RBC Capital Markets		2,996,280	3,000,000	20,583
123260-AA-2	Business Jet Securities, LLC BJETS 2019-1 A 4.212% 07/15/34		12/06/2019	Various		4,838,155	4,697,808	7,475
12503M-AA-6	Cboe Global Market Inc Bd 3.650% 01/12/27		01/08/2019	Hilltop Securities Inc.		4,881,100	5,000,000	90,236
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
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
125523-AL-4	Cigna Corp Bd 4.500% 03/15/21		10/09/2019	Tax Free Exchange		11,529,477	11,445,000	37,196
125523-AU-4	Cigna Corp Bd 3.250% 04/15/25		10/09/2019	Tax Free Exchange		7,782,701	8,000,000	127,111
125523-AY-6	Cigna Corp 3.050% 10/15/27		10/09/2019	Tax Free Exchange		15,066,412	15,395,000	229,557
12563L-AL-1	CLI Funding LLC 19-1A 3.710% 05/18/44		10/18/2019	Oppenheimer & Co., Inc.		8,434,738	8,334,091	14,687
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
126650-CY-4	CVS Health Corp Bd 4.780% 03/25/38		03/18/2019	Various		9,734,300	10,000,000	226,386
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		06/21/2019	J.P. Morgan		8,712,046	8,230,092	16,131
12805P-AJ-5	CAL Funding III LTD 18-2A 4.340% 09/25/43		09/26/2019	Various		7,602,588	7,437,500	4,852
14314D-AA-1	Carlyle Finance Sub LLC 144A 3.500% 09/19/29		09/18/2019	Various		15,297,415	15,500,000	778
17288X-AB-0	Citadel Lp 144A 4.875% 01/15/27		09/17/2019	Various		6,259,500	6,250,000	2,031
17298C-GQ-5	Citigroup Inc Bd 4.500% 01/30/34		01/25/2019	FTN Financial		10,000,000	10,000,000	
17298C-GV-4	Citigroup Inc Step-up 3.500% 05/31/31		05/29/2019	BOSC Inc.		4,000,000	4,000,000	
17326Y-CZ-7	Citigroup Global Markets Step up 4.000% 03/20/31		03/18/2019	BOSC Inc.		4,997,500	5,000,000	
17326Y-L7-9	Citigroup Global Markets Bd 4.000% 02/08/29		02/06/2019	BOSC Inc.		5,000,000	5,000,000	
17326Y-SU-1	Citigroup Global Markets Bd 4.000% 08/28/27		02/26/2019	Hilltop Securities Inc.		5,000,000	5,000,000	
19260M-AA-4	Coinstar Funding, LLC 17-1A 5.216% 04/25/47		10/29/2019	Oppenheimer & Co., Inc.		10,091,250	9,750,000	8,476
19828J-AA-6	Columbia Property Trust Bd 4.150% 04/01/25		01/10/2019	Raymond James & Assoc.		4,870,350	5,000,000	59,368
19828J-AB-4	Columbia Property Trust Bd 3.650% 08/15/26		04/09/2019	Wells Fargo Advisors		4,556,637	4,751,000	26,975
20268J-AB-9	Commonspirit Health Bd 3.347% 10/01/29		11/05/2019	RBC Capital Markets		4,998,800	5,000,000	35,329
219350-AH-8	Corning Inc Bd 6.850% 03/01/29		01/18/2019	Hilltop Securities Inc.		5,796,300	5,000,000	135,097
22552F-2M-3	Credit Suisse AG London Step up 3.750% 03/14/29		03/12/2019	Hilltop Securities Inc.		10,000,000	10,000,000	
22576L-AA-9	Crescent Private Partners Note 5.000% 04/01/29		12/31/2019	Crescent Priv Credit Partners		11,422,359	11,422,359	
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		01/30/2019	Oppenheimer & Co., Inc.		1,287,017	1,305,555	1,542
23355L-AD-8	DXC Technology Co Bd 4.750% 04/15/27		01/14/2019	Morgan Stanley Dean Witter		1,945,600	2,000,000	24,014
233851-DF-8	Daimler Finance NA LLC 144A 3.750% 08/22/28		11/08/2019	Oppenheimer & Co., Inc.		5,313,150	5,000,000	42,188
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
237194-AL-9	Darden Restaurants Inc Bd 3.850% 05/01/27		10/28/2019	Various		10,991,054	10,497,000	197,202
25389J-AT-3	Digital Realty Trust LP Bd 4.450% 07/15/28		09/10/2019	Hilltop Securities Inc.		13,046,947	11,846,000	83,465
254687-CZ-7	Walt Disney Co (The) Bd 3.700% 09/15/24		11/22/2019	Tax Free Exchange		10,004,702	10,000,000	68,861
26078J-AD-2	Dowdupont Inc Bd 4.725% 11/15/28		11/12/2019	J.P. Morgan		5,636,800	5,000,000	117,469
26078J-AE-0	Dowdupont Inc Bd 5.319% 11/15/38		02/20/2019	Oppenheimer & Co., Inc.		5,369,600	5,000,000	62,055
26882P-BE-1	ERAC USA Finance Co 144A 7.000% 10/15/37		03/21/2019	Citigroup Global Markets Inc		6,290,450	5,000,000	155,556
269246-BS-2	E*Trade Financial Corp Bd 4.500% 06/20/28		12/04/2019	Various		10,363,400	10,000,000	115,625
278265-AE-3	Eaton Vance Corp Bd 3.500% 04/06/27		01/07/2019	Raymond James & Assoc.		1,219,479	1,270,000	11,483
3137FL-DC-5	FHR SEQ 4.000% 07/15/39		11/06/2019	Hilltop Securities Inc.		12,105,288	11,622,239	14,205
3137FL-RL-0	FHR 4883 VN 4.000% 08/15/39		10/04/2019	Hilltop Securities Inc.		4,105,710	3,910,200	3,476
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
31620R-AH-8	Fidelity National Title Bd 4.500% 08/15/28		06/19/2019	Stifel, Nicolaus & Co		2,337,821	2,240,000	35,280
370334-CH-5	General Mills Inc Bd 4.550% 04/17/38		03/19/2019	Various		9,464,939	9,926,000	178,664
38150A-CV-5	Goldman Sachs Group Inc. Step up 3.500% 06/12/31		06/10/2019	Various		10,000,000	10,000,000	
38150A-D5-1	Goldman Sachs Group Inc. Step up 3.000% 07/31/29		07/29/2019	Various		10,000,000	10,000,000	
38378T-HT-0	Government National Mortgage PAC 3.000% 05/20/43		11/07/2019	Oppenheimer & Co., Inc.		5,302,500	5,250,000	5,250
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
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
440327-AK-0	Horace Mann Educators Bd 4.500% 12/01/25		10/23/2019	Stifel, Nicolaus & Co		4,395,444	4,129,000	74,322
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
443510-AJ-1	Hubbell Inc Bd 3.500% 02/15/28		01/18/2019	Cantor Fitzgerald & Co.		3,062,211	3,285,000	50,461
44891A-BD-8	Hyundai Capital America 144A 3.500% 11/02/26		10/29/2019	Oppenheimer & Co., Inc.		5,016,450	5,000,000	
45174*-AA-3	ILP Holdings, LLC Sr Nt 11.000% 09/21/23		09/21/2017	Arrowhead		(750,571)	(750,571)	
460690-BH-2	Interpublic Group Cos Bd 4.000% 03/15/22		01/08/2019	Stifel, Nicolaus & Co		7,574,621	7,575,000	96,792
48203R-AM-6	Juniper Networks Inc BD 3.750% 08/15/29		09/05/2019	Various		31,620,725	31,350,000	28,490
48249D-AA-9	KKR Group Fin Co 144A 5.500% 02/01/43		03/01/2019	Hilltop Securities Inc.		4,473,108	4,340,000	22,544
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
49271V-AC-4	Keurig Dr Pepper Inc 4.985% 05/25/38		06/05/2019	Tax Free Exchange		1,665,089	1,700,000	2,354
52107Q-AK-1	Lazard Group LLC Bd 4.375% 03/11/29		05/10/2019	Various		9,058,560	9,000,000	30,625
521865-AY-1	Lear Corp Bd 3.800% 09/15/27		08/09/2019	FTN Financial		5,000,900	5,000,000	78,111
521865-BA-2	Lear Corp Bd 4.250% 05/15/29		04/30/2019	Oppenheimer & Co., Inc.		4,980,900	5,000,000	590
524660-AZ-0	Leggett & Platt Inc Bd 4.400% 03/15/29		05/15/2019	Various		8,042,660	8,000,000	28,722

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
526602-AE-7	Leonard Wood Family Comm 144A 5.909% 07/15/40		10/04/2019	Hilltop Securities Inc.		3,344,354	2,899,511	39,502
53079Q-AC-1	Liberty Mutual Insurance Bd 7.875% 10/15/26		10/17/2019	Stifel, Nicolaus & Co		6,389,400	5,000,000	6,563
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
56585A-BC-5	Marathon Petroleum Corp Bd 5.125% 12/15/26		05/22/2019	Tax Free Exchange		5,264,297	5,000,000	112,465
571748-BG-6	Marsh and McLennan Cos Bd 4.375% 03/15/29		01/14/2019	Morgan Stanley Dean Witter		5,038,150	5,000,000	608
582839-AF-3	Mead Johnson Nutrition Bd 5.900% 11/01/39		02/26/2019	Oppenheimer & Co., Inc.		6,072,600	5,000,000	95,875
59833C-AC-6	Midwest Connector Capital 144A 4.625% 04/01/29		04/12/2019	Hilltop Securities Inc.		5,167,850	5,000,000	22,483
61980A-AD-5	Motiva Enterprises LLC 144A 6.850% 01/15/40		05/08/2019	Hilltop Securities Inc.		2,370,680	2,000,000	43,764
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
636180-BN-0	National Fuel Gas Co Bd 3.950% 09/15/27		08/12/2019	Various		11,436,700	11,500,000	128,210
637071-AM-3	National Oilwell Varco Inc Bd 3.600% 12/01/29		11/20/2019	Oppenheimer & Co., Inc.		4,926,600	5,000,000	4,000
64128X-AG-5	Neuberger Berman Grp Fin 144A 4.500% 03/15/27		03/18/2019	J.P. Morgan		5,048,700	5,000,000	3,125
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
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
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
66706*-AA-6	NORTHSTAR 8.000% 06/10/34		10/30/2019	Northstar Mezzanine Parterners		2,398,395	2,398,395	
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
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
674599-DC-6	Occidental Petroleum Corp Bd 5.550% 03/15/26		10/17/2019	J.P. Morgan		5,631,100	5,000,000	27,750
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
693506-BP-1	PPG Industries Inc Bd 3.750% 03/15/28		04/16/2019	J.P. Morgan		5,055,050	5,000,000	17,188
694606-AA-2	Pacific Life Insurance Co Bd 7.900% 12/30/23		01/23/2019	Stifel, Nicolaus & Co		5,819,100	5,000,000	27,431
703481-AB-7	Patterson-Uti Energy Inc 144A 3.950% 02/01/28		06/14/2019	Oppenheimer & Co., Inc.		9,539,233	9,850,000	147,516
709599-AX-2	Penske Truck Leasing PTI 144A 4.200% 04/01/27		04/02/2019	J.P. Morgan		3,685,799	3,696,000	1,294
72303#-AA-7	PineBridge Private 6.000% 12/31/31		12/11/2019	PineBridge Priv Credit Rated		7,961,078	7,961,078	
74251V-AR-3	Principal Financial Group Bd 3.700% 05/15/29		09/03/2019	Various		7,409,543	6,855,000	70,231
74267C-AC-0	Proassurance Corp Bd 5.300% 11/15/23		09/19/2019	Hilltop Securities Inc.		8,180,988	7,600,000	128,289
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
74348Y-U6-6	Prospect Capital Corp Step up 4.000% 08/15/29		08/12/2019	BOSC Inc.		4,000,000	4,000,000	
74348Y-V8-1	Prospect Capital Corp Bd 4.000% 09/15/26		09/23/2019	BOSC Inc.		4,998,750	5,000,000	
743674-BD-4	Protective Life Corp 144A 4.300% 09/30/28		09/11/2019	Various		10,978,050	10,000,000	192,903
743674-BE-2	Protective Life Corp 144A 3.400% 01/15/30		11/07/2019	First Tennessee		8,131,610	8,000,000	20,400
75525J-AA-4	Raza Development Fund 3.534% 07/01/34		11/20/2019	Hilltop Securities Inc.		2,000,000	2,000,000	
755763-AA-7	Readycap Holdings LLC 144A 7.500% 02/15/22		04/12/2019	Stifel, Nicolaus & Co		3,171,510	3,000,000	38,125
759351-AN-9	Reinsurance Group of America Bd 3.900% 05/15/29		10/02/2019	Wells Fargo Advisors		5,363,300	5,000,000	75,292
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
79588T-AA-8	Sammons Financial Group 144A 7.000% 10/15/43		08/30/2019	Various		9,676,918	7,700,000	241,364
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
806851-AK-7	Schlumberger Hldgs Corp 144A 3.900% 05/17/28		11/04/2019	J.P. Morgan		10,501,400	10,000,000	222,083
814120-AC-5	Security Benefit Life Bd 7.450% 10/01/33		05/13/2019	Stifel, Nicolaus & Co		7,104,195	5,772,000	47,394
84861T-AC-2	Spirit Realty LP Bd 4.450% 09/15/26		09/10/2019	Wells Fargo Advisors		7,326,568	6,848,000	149,829
858155-AE-4	Steelcase Inc Bd 5.125% 01/18/29		12/05/2019	Oppenheimer & Co., Inc.		10,218,088	9,247,000	218,521
862121-AB-6	Store Capital Corp Bd 4.625% 03/15/29		04/03/2019	Various		9,100,962	9,065,000	27,423
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		07/23/2019	Oppenheimer & Co., Inc.		4,592,428	4,490,000	2,563
88315L-AC-2	Textainer Marine Containers Li ABS 4.300% 04/20/44		05/21/2019	Oppenheimer & Co., Inc.		2,583,507	2,546,533	840
889184-AC-1	Toledo Hospital Bd 5.325% 11/15/28		05/14/2019	BOSC Inc.		5,335,850	5,000,000	740
889184-AD-9	Toledo Hospital Bd 5.750% 11/15/38		02/13/2019	Cantor Fitzgerald & Co.		5,363,400	5,000,000	87,847
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
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		02/15/2018	Hilltop Securities Inc.		(515,289)	(491,184)	
89690E-AG-2	TRIP Rail Master Funding LLC 2017-1A 3.736% 08/15/47		10/15/2019	Oppenheimer & Co., Inc.		10,299,945	10,250,000	8,022
91913Y-AL-4	Valero Energy Corp Bd 6.625% 06/15/37		11/21/2019	Hilltop Securities Inc.		6,524,058	5,025,000	127,154
920253-AF-8	Valmont Industries Inc Bd 5.000% 10/01/44		10/11/2019	Hilltop Securities Inc.		11,034,216	10,480,000	10,417
92343V-AP-9	Verizon Communications Inc Bd 6.900% 04/15/38		03/05/2019	Wells Fargo Advisors		4,955,240	4,000,000	108,867
928668-AU-6	Volkswagen Group America 144A 4.750% 11/13/28		05/02/2019	Various		13,720,696	13,475,000	264,417
92936U-AE-9	WP Carey Inc Bd 4.250% 10/01/26		04/22/2019	Wells Fargo Advisors		5,051,650	5,000,000	13,576
947075-AP-2	Weatherford Intl Ltd Bd 11.000% 12/01/24		12/13/2019	Tender Offer		1,064,000	1,063,000	
947075-AP-2	Weatherford Intl Ltd Bd 11.000% 12/01/24		12/13/2019	Tax Free Exchange		3,765,045	530,000	486
95001D-4D-9	Wells Fargo & Co Bd 3.500% 05/30/29		05/28/2019	Cantor Fitzgerald & Co.		5,000,000	5,000,000	
96949L-AD-7	Williams Partners LP Bd 3.750% 06/15/27		11/20/2019	Various		10,284,950	10,000,000	127,604
97605H-AE-7	Wheel Pros Inc Sr Nt 9.000% 04/04/26		07/02/2018	Arrowhead		(1,325,162)	(1,325,162)	
000000-00-0	Crestline Direct Finance LP Note-American Physician Partne 7.000% 12/21/21		01/07/2019	Crestline Direct Finance		2,576,066	2,615,296	
000000-00-0	Crestline Direct Finance LP Note-American Physician Partne 7.123% 12/21/21		01/07/2019	Crestline Direct Finance		153,150	155,483	
000000-00-0	Crestline Direct Finance LP Note- American Physican Partne 7.000% 12/21/21		01/07/2019	Crestline Direct Finance		25,525	25,914	
000000-00-0	Crestline Direct Finance LP Note- Purchasing Power LLC 8.000% 02/06/24		02/06/2019	Crestline Direct Finance		1,302,170	1,322,000	
000000-00-0	Crestline Direct Finance LP Note-US Hospitality Publishers 10.123% 12/15/22		03/04/2019	Crestline Direct Finance		823,200	840,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
000000-00-0	Crestline Direct Finance LP Note-Nationwide Energy Partner 8.000% 03/07/24		03/07/2019	Crestline Direct Finance		1,832,469	1,850,979	
000000-00-0	Crestline Direct Finance LP Note-Studio Movie Grill Holdin 8.060% 12/15/23		03/29/2019	Crestline Direct Finance		1,977,370	1,977,370	
000000-00-0	Crestline Direct Finance LP Note- PCF SPV2A, LLC 11.290% 04/02/22		04/02/2019	Crestline Direct Finance		479,886	499,716	
000000-00-0	Crestline Direct Finance LP Note- Medusind Acquisition 10.750% 04/08/24		04/08/2019	Crestline Direct Finance		4,437,497	4,528,058	
000000-00-0	Crestline Direct Finance LP Note-Main Event Entertainment 8.979% 04/04/25		04/25/2019	Crestline Direct Finance		607,600	620,000	
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	2,351,872	
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	
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	
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	
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	
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	
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	
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	
000000-00-0	Crestline Direct Finance LP Note- IDS Group Inc 6.873% 10/08/25		10/07/2019	Crestline Direct Finance		1,647,050	1,680,663	
000000-00-0	Crestline Direct Finance LP Note-IOFFICE T/L 1L 10/19 6.373% 10/18/24		10/17/2019	Crestline Direct Finance		2,915,010	2,974,500	
000000-00-0	Crestline Direct Finance LP Note-Vasa Fitness LLC 6.873% 11/27/24		11/18/2019	Crestline Direct Finance		1,625,347	1,658,517	
000000-00-0	Crestline Direct Finance LP Note-MB Medical Operations LLC 10.623% 12/13/24		12/12/2019	Crestline Direct Finance		2,577,900	2,644,000	
000000-00-0	Crestline Direct Finance LP Note- USA Debusk LLC 6.373% 10/22/24		12/12/2019	Crestline Direct Finance		1,636,470	1,653,000	
06367W-KG-7	Bank of Montreal Step 3.100% 04/17/31	A	04/15/2019	Hilltop Securities Inc.		5,000,000	5,000,000	
064159-NF-9	Bank of Nova Scotia Bd 4.000% 01/31/31	A	01/29/2019	Hilltop Securities Inc.		10,000,000	10,000,000	
064159-PB-6	Bank of Nova Scotia Bd 3.000% 05/30/31	A	05/29/2019	Hilltop Securities Inc.		10,000,000	10,000,000	
11271L-AD-4	Brookfield Finance Inc Bd 4.850% 03/29/29	A	01/28/2019	Oppenheimer & Co., Inc.		4,980,300	5,000,000	674
136385-AC-5	Canadian Natural Resources Ltd Bd 7.200% 01/15/32	A	06/06/2019	J.P. Morgan		8,264,230	6,500,000	188,500
136385-AL-5	Canadian Natural Resources Ltd Bd 6.250% 03/15/38	A	02/12/2019	Citigroup Global Markets Inc		3,782,068	3,275,000	84,718
448055-AP-8	Husky Energy Inc Bd 4.400% 04/15/29	A	04/16/2019	Hilltop Securities Inc.		5,059,100	5,000,000	20,167
71644E-AF-9	Suncor Energy Inc Bd 7.000% 11/15/28	A	10/30/2019	Hilltop Securities Inc.		3,853,230	3,000,000	96,833
71644E-AG-7	Suncor Energy Inc Bd 5.950% 05/15/35	A	11/12/2019	Hilltop Securities Inc.		1,265,140	1,000,000	29,585
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	
00203Q-AE-7	AP Moeller Maersk 144A 4.500% 06/20/29	D	06/28/2019	J.P. Morgan		5,067,336	4,975,000	7,463
01273P-AA-0	Albemarle Wod Pty Ltd 144A 3.450% 11/15/29	C	11/22/2019	Cantor Fitzgerald & Co.		4,970,682	4,953,000	475
03522A-AG-5	Anheuser-Busch Co Bd 3.650% 02/01/26	D	05/13/2019	Tax Free Exchange		14,676,132	15,000,000	158,167
05463H-AB-7	Axis Specialty Finance Bd 3.900% 07/15/29	D	09/12/2019	Various		5,258,470	5,095,000	34,858
06747M-EC-6	Barclays Bank Plc Bd 3.900% 02/19/29	D	02/14/2019	BOSC Inc.		9,995,000	10,000,000	
06747M-NW-2	Barclays Bank Plc Bd 3.500% 04/26/29	D	04/23/2019	Various		15,000,000	15,000,000	
06747M-RJ-7	Barclays Bank Plc BD 4.000% 05/28/31	D	05/22/2019	RBC Capital Markets		5,000,000	5,000,000	
06747M-X6-8	Barclays Bank Plc Bd 3.600% 06/03/31	D	05/29/2019	Hilltop Securities Inc.		5,000,000	5,000,000	
06747M-ZE-9	Barclays Bank Plc Bd 3.000% 06/28/27	D	06/25/2019	First Tennessee		5,000,000	5,000,000	
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	
06747N-7J-7	Barclays Bank PLC Step up 3.000% 08/01/31	D	07/29/2019	Various		10,000,000	10,000,000	
22533A-BA-4	Credit Agricole CIB Bd 3.500% 04/24/31	D	04/22/2019	Hilltop Securities Inc.		5,000,000	5,000,000	
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	
22533A-BR-7	Credit Agricole CIB Bd 3.000% 11/15/31	D	11/12/2019	Hilltop Securities Inc.		5,000,000	5,000,000	
233835-AQ-0	Daimlerchrysler NA Holdings Bd 8.500% 01/18/31	D	02/12/2019	BOSC Inc.		6,896,450	5,000,000	30,694
268317-AU-8	Electricite De France SA 144A 4.500% 09/21/28	D	11/13/2019	Various		10,753,600	10,000,000	53,750
29359U-AB-5	Enstar Group LTd Bd 4.950% 06/01/29	D	10/09/2019	Various		10,342,883	9,840,000	131,824
30217A-AB-9	Experian Finance PLC 144A 4.250% 02/01/29	D	02/04/2019	Oppenheimer & Co., Inc.		4,025,520	4,000,000	2,833
404280-CC-1	HSBC Holdings PLC Bd 3.973% 05/22/30	D	11/15/2019	J.P. Morgan		10,670,000	10,000,000	195,339
456837-AQ-6	ING Groep NV Bd 4.050% 04/09/29	D	04/22/2019	Morgan Stanley Dean Witter		3,009,720	3,000,000	5,063
63861V-AE-7	Nationwide Bldg Society 144A 3.960% 07/18/30	D	10/02/2019	Bank of America Merrill Lynch		5,264,950	5,000,000	41,800
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	161,926
70213B-AB-7	Partnerre Finance B LLC Bd 3.700% 07/02/29	D	12/05/2019	Various		14,857,191	14,335,000	141,657
75968N-AD-3	Renaissancere Holdings Bd 3.600% 04/15/29	D	04/29/2019	Citigroup Global Markets Inc		4,933,100	5,000,000	14,500
80414L-2D-6	Saudi Arabian Oil Co 3.500% 04/16/29	D	09/04/2019	Various		15,216,150	15,000,000	68,056
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
88032W-AG-1	Tencent Holdings Ltd 144A 3.595% 01/19/28	D	10/24/2019	RBC Capital Markets		5,222,600	5,000,000	50,430
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
89236T-EE-1	Toyota Motor Credit Corp Step up 2.750% 11/29/32	D	03/26/2019	Hilltop Securities Inc.		4,956,750	5,000,000	45,451
91889D-AB-2	Valaris PLC Bd 4.500% 10/01/24	D	07/31/2019	Tax Free Exchange		1,496,207	2,000,000	30,000
92928Q-AF-5	WEA Finance LLC 144A 3.500% 06/15/29	D	10/22/2019	Various		9,616,774	9,358,000	121,481
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,278,009,454	1,235,274,452	9,844,378
8399997. Total - Bonds - Part 3						1,415,393,155	1,354,116,568	10,681,523
8399998. Total - Bonds - Part 5						57,024,612	57,509,898	176,956
8399999. Total - Bonds						1,472,417,767	1,411,626,466	10,858,479

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
	Crestline Direct Finance LP PS- New FM Parent Corp		07/31/2019	Crestline Direct Finance	463,044.000	463,044	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						463,044	XXX	
8999997. Total - Preferred Stocks - Part 3						463,044	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						463,044	XXX	
56091A-QF-H	Federal Home Loan Bank Capital stock		12/31/2019	Stock Dividend	1,675.000			
	ILP Holdings, LLC CS		09/21/2017	Arrowhead	(1,759.000)	(112,606)		
G48833-11-8	Weatherford International PL Cs	D	12/13/2019	Tax Free Exchange	73,566.000	1,668,179		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,555,573	XXX	
9799997. Total - Common Stocks - Part 3						1,555,573	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						1,555,573	XXX	
9899999. Total - Preferred and Common Stocks						2,018,617	XXX	
9999999 - Totals						1,474,436,384	XXX	10,858,479

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		12/25/2019	Paydown		48,127	48,127	52,760	51,624		(3,497)		(3,497)		48,127				1,203	09/25/2036
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		12/01/2019	Paydown		27,694	27,694	29,564	28,397		(702)		(702)		27,694				599	08/01/2022
0599999. Subtotal - Bonds - U.S. Governments						75,821	75,821	82,324	80,021		(4,199)		(4,199)		75,821				1,802	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
452152-BH-3	Illinois St Build America Bond GO 5.363% 02/01/19		02/01/2019	Maturity		3,000,000	3,000,000	3,039,000	3,000,446		(446)		(446)		3,000,000				80,445	02/01/2019
57582P-WK-2	Massachusetts St Ser E GO 4.200% 12/01/21		12/01/2019	Call 100.0000		855,000	855,000	856,479	855,179		(179)		(179)		855,000				35,910	12/01/2021
594610-3R-6	Michigan ST Ser A GO 6.850% 11/01/19		11/01/2019	Maturity		295,000	295,000	330,194	298,832		(3,832)		(3,832)		295,000				20,208	11/01/2019
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
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,715,000	9,715,000	9,694,911	9,590,247		(7,209)		(7,209)		9,583,038		131,963	131,963	466,733	XXX
005482-Y4-0	Adams & Arapahoe Cnty CO Sch GO 4.236% 12/01/19		12/01/2019	Maturity		500,000	500,000	500,000	500,000						500,000				21,180	12/01/2019
418420-EM-3	Hastings MI Area Sch Sys GO 5.000% 05/01/23		05/01/2019	Call 100.0000		140,000	140,000	140,000	140,000						140,000				3,500	05/01/2023
489645-PG-0	Kennett PA Cons Sch Dist GO 5.280% 02/15/23		02/15/2019	Call 100.0000		4,240,000	4,240,000	4,234,954	4,237,865		56		56		4,237,921		2,079	2,079	111,936	02/15/2023
489645-PH-8	Kennett PA Cons Sch Dist GO 5.430% 02/15/24		02/15/2019	Call 100.0000		1,927,500	1,927,500	1,925,110	1,926,329		24		24		1,926,353		1,147	1,147	52,332	02/15/2024
602245-XG-2	Milwaukee Cnty WI GO 4.900% 10/01/23		10/14/2019	Call 100.0000		1,475,000	1,475,000	1,497,730	1,477,412		(2,412)		(2,412)		1,475,000				74,885	10/01/2023
645020-ZW-1	New Haven CT Ser A-2 GO 5.625% 02/01/19		02/01/2019	Maturity		1,285,000	1,285,000	1,310,700	1,285,295		(295)		(295)		1,285,000				36,141	02/01/2019
662523-WX-3	North Slope Boro AK GO 5.026% 06/30/19		06/30/2019	Maturity		3,000,000	3,000,000	3,002,970	3,000,190		(190)		(190)		3,000,000				75,390	06/30/2019
682871-CR-7	Onsted MI Cmnty Schs GO 4.750% 05/01/19		05/01/2019	Maturity		500,000	500,000	500,000	500,000						500,000				11,875	05/01/2019
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,067,500	13,067,500	13,111,464	13,067,091		(2,817)		(2,817)		13,064,274		3,226	3,226	387,239	XXX
03255L-DY-2	Anaheim Calif Pub Fing Auth L Rev 5.486% 09/01/20		04/05/2019	Call 102.1453		3,181,827	3,115,000	2,552,057	2,997,613		17,379		17,379		3,014,992		100,008	100,008	168,410	09/01/2020
097077-HV-6	Boerne TX Util Sys Rev 4.000% 03/01/22		03/01/2019	Call 100.0000		310,000	310,000	316,519	310,152		(152)		(152)		310,000				6,200	03/01/2022
097077-HW-4	Boerne TX Util Sys Rev 4.000% 03/01/23		03/01/2019	Call 100.0000		730,000	730,000	737,614	730,178		(178)		(178)		730,000				14,600	03/01/2023
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
31340Y-DS-5	FHLMC 14-B (15) 9.000% 12/15/19		07/01/2019	Paydown																12/15/2019
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		12/01/2019	Paydown		4,502	4,502	4,226	4,426		76		76		4,502				212	10/25/2020
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		12/01/2019	Paydown		1,810,601	1,810,601	1,745,227	1,752,523		58,078		58,078		1,810,601				45,392	01/15/2039
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		12/01/2019	Paydown		2,541,686	2,541,686	2,316,111	2,407,788		133,898		133,898		2,541,686				47,590	12/15/2025
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		12/01/2019	Paydown		2,135,679	2,135,679	1,947,555	2,026,804		108,875		108,875		2,135,679				39,714	01/15/2026
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		12/01/2019	Paydown		1,636,020	1,636,020	1,514,341	1,563,989		72,031		72,031		1,636,020				31,081	01/15/2026
3137A5-NZ-3	FHR 3795 VB (15) 4.000% 07/15/29		05/01/2019	Paydown		732,922	732,922	700,398	708,932		23,989		23,989		732,922				6,709	07/15/2029
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		12/01/2019	Paydown		405,206	405,206	368,674	383,849		21,357		21,357		405,206				7,735	02/15/2026
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		12/01/2019	Paydown		3,297,258	3,297,258	2,950,825	3,094,030		203,229		203,229		3,297,258				62,938	02/15/2026
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		12/01/2019	Paydown		2,716,088	2,716,088	2,511,957	2,597,176		118,912		118,912		2,716,088				50,799	03/15/2026
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		08/01/2019	Paydown		174,881	174,881	179,799	179,429		(4,548)		(4,548)		174,881				2,627	08/15/2038
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		12/01/2019	Paydown		469,640	469,640	454,780	456,571		13,068		13,068		469,640				10,833	11/15/2039
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		12/01/2019	Paydown		325,131	325,131	320,813	323,575		1,557		1,557		325,131				10,187	08/15/2022
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		12/01/2019	Paydown		278,804	278,804	276,452	277,779		1,025		1,025		278,804				8,785	08/15/2022
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		12/01/2019	Paydown		109,293	109,293	110,264	109,344		(52)		(52)		109,293				3,211	02/15/2023
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		12/01/2019	Paydown		271,346	271,346	274,738	271,794		(448)		(448)		271,346				6,595	06/15/2023
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		12/01/2019	Paydown		219,797	219,797	219,041	219,265		532		532		219,797				6,238	06/15/2021
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		12/01/2019	Paydown		9,744	9,744	9,469	9,528		216		216		9,744				309	06/25/2037
31397Q-F8-6	FNMA 2011-18 VB (24) 4.000% 11/25/27		12/01/2019	Paydown		2,146,602	2,146,602	2,146,602	2,146,602						2,146,602				51,733	11/25/2027
31397S-RW-6	FNMA 2011-24 (25) 3.000% 04/25/26		12/01/2019	Paydown		2,371,536	2,371,536	2,082,227	2,201,842		169,694		169,694		2,371,536				42,625	04/25/2026
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		12/01/2019	Paydown		1,391,031	1,391,031	1,324,468	1,353,954		37,077		37,077		1,391,031				27,763	03/25/2025
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		12/01/2019	Paydown		473,739	473,739	473,572	473,097		642		642		473,739				10,175	10/25/2025
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		12/01/2019	Paydown		8,812,266	8,812,266	8,830,165	8,819,489		(7,224)		(7,224)		8,812,266				209,652	10/25/2028
31398P-W2-1	FNR 2010-39 LY (25) 5.000% 05/25/30		12/01/2019	Paydown		586,376	586,376	612,992	603,516		(17,140)		(17,140)		586,376				16,248	05/25/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		12/01/2019	Paydown		365,709	365,709	365,938	365,622		87		87		365,709				8,891	05/01/2030
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		12/01/2019	Paydown		688,831	688,831	720,905	712,543		(23,712)		(23,712)		688,831				19,455	03/20/2039
38377R-4T-9	GNR 2010 160 LX (20) 4.500% 06/20/29		12/01/2019	Paydown		465,783	465,783	470,295	469,317		(3,534)		(3,534)		465,783				19,604	06/20/2029
442404-CZ-0	Houston TX ISD Pub Fac Corp Rev 5.242% 09/15/22		11/25/2019	Call 100.0000		2,490,000	2,490,000	2,539,414	2,494,524		(4,524)		(4,524)		2,490,000				155,906	09/15/2022
442404-DA-4	Houston TX ISD Pub Fac Corp Rev 5.472% 09/15/23		11/25/2019	Call 100.0000		1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				100,001	09/15/2023
491189-FA-9	Kentucky Asset Liability Commn Rev 4.104% 04/01/19		04/01/2019	Maturity		1,120,000	1,120,000	1,116,349	1,119,876		124		124		1,120,000				22,982	04/01/2019
67868U-DC-4	Oklahoma Cnty OK Fin Auth Rev 5.320% 11/01/19		11/01/2019	Maturity		2,405,000	2,405,000	2,435,544	2,408,303		(3,303)		(3,303)		2,405,000				127,946	11/01/2019
709224-TC-3	Pennsylvania St Turnpike Comm Rev 6.410% 06/01/22		06/01/2019	Call 100.0000		945,000	945,000	981,560	945,000						945,000				30,287	06/01/2022
74526Q-ZM-7	Puerto Rico Elec Pwr Auth Rev 5.000% 07/01/21		06/04/2019	Tax Free Exchange		36,163	110,000	36,163	36,163						36,163				(3,163)	07/01/2021
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
977100-AC-0	Wisconsin ST Gen Ser A Rev 5.700% 05/01/26		05/01/2019	Call 100.0000		110,000	110,000	118,734	114,914		(186)		(186)		114,728		(4,728)	(4,728)	3,135	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						47,728,461	47,735,471	45,730,916	46,650,183		916,512		916,512		47,566,696		94,938	94,938	1,397,402	XXX
00108W-AG-5	AEP Texas Inc 144A 3.950% 06/01/28		01/17/2019	Tax Free Exchange		4,979,487	5,000,000	4,978,600	4,979,371		116		116		4,979,487				29,076	06/01/2028
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
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
012725-AA-5	Albemarle Corp Bd 4.500% 12/15/20		12/23/2019	Call 102.5221		18,453,977	18,000,000	17,748,880	17,941,340		28,667		28,667		17,970,006		29,994	29,994	1,281,977	12/15/2020
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
035240-AD-2	Anheuser Busch Inbev Bd 3.750% 01/15/22		04/25/2019	Call 102.8313		5,141,567	5,000,000	5,000,000	5,000,000						5,000,000				287,400	01/15/2022
054561-AG-0	AXA Equitable Holdings I 144A 4.350% 04/20/28		01/16/2019	Tax Free Exchange		9,552,063	10,000,000	9,545,920	9,549,666		2,398		2,398		9,552,063				112,375	04/20/2028
05531F-AB-9	BB&T Corp Bd 6.850% 04/30/19		04/30/2019	Maturity		13,254,000	13,254,000	14,964,548	13,327,800		(73,800)		(73,800)		13,254,000				453,950	04/30/2019
05567Y-AA-7	Burlington Northern Santa Fe Bd 4.967% 04/01/23		10/02/2019	Redemption 100.0000		591,457	591,457	587,874	590,357		139		139		590,496		961	961	17,348	04/01/2023
06048W-VB-3	Bank of America Corp Step 2.500% 11/28/25		11/29/2019	Call 100.0000		10,000,000	10,000,000	10,000,000	10,009,889		99,270		99,270		10,109,159		(109,159)	(109,159)	250,000	11/28/2025
075896-AA-8	Bed Bath & Beyond Inc Bd 3.749% 08/01/24		12/04/2019	Hilltop Securities Inc.		12,773,419	13,012,000	12,698,777	12,798,381		31,708		31,708		12,830,089		(56,670)	(56,670)	645,554	08/01/2024
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
09256B-AB-3	Blackstone Holdings Fina 144A 5.875% 03/15/21		10/10/2019	Call 105.4280		15,814,200	15,000,000	14,927,250	14,980,762		6,477		6,477		14,987,239		12,761	12,761	1,756,648	03/15/2021
097014-AL-8	Boeing Capital Corp Bd 4.700% 10/27/19		10/27/2019	Maturity		17,800,000	17,800,000	17,842,464	17,804,394		(4,394)		(4,394)		17,800,000				836,600	10/27/2019
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
12189T-BC-7	Burlington Northern Santa Fe Nt 4.700% 10/01/19		10/01/2019	Maturity		6,000,000	6,000,000	5,997,760	5,999,799		201		201		6,000,000				282,000	10/01/2019
125509-BP-3	Cigna Corp Sr Nt 4.500% 03/15/21		10/09/2019	Tax Free Exchange		11,529,477	11,445,000	12,013,764	11,582,819		(53,341)		(53,341)		11,529,477				563,666	03/15/2021
125509-BU-2	Cigna Corp Bd 3.250% 04/15/25		10/09/2019	Tax Free Exchange		7,782,701	8,000,000	7,726,240	7,755,541		27,160		27,160		7,782,701				265,111	04/15/2025
125509-BV-0	Cigna Corp Bd 3.050% 10/15/27		10/09/2019	Tax Free Exchange		15,066,412	15,395,000	14,999,237	15,038,968		27,444		27,444		15,066,412				479,725	10/15/2027
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		12/10/2019	Redemption 100.0000		334,690	334,690	356,462	355,123		(542)		(542)		354,581		(19,890)	(19,890)	8,589	01/10/2036
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		12/01/2019	Paydown		75,974	89,921	92,359	89,908		(109)		(109)		89,798		(13,824)	(13,824)	2,531	02/25/2020
12673P-AC-9	CA Inc Bd 5.375% 12/01/19		12/01/2019	Maturity		12,192,000	12,192,000	12,912,872	12,278,192		(86,192)		(86,192)		12,192,000				655,320	12/01/2019
12805P-AJ-5	CAL Funding III LTD 18-2A 4.340% 09/25/43		12/25/2019	Paydown		250,000	250,000	250,381	250,378		(378)		(378)		250,000				5,877	09/25/2043
133131-AR-3	Camden Property Trust Nt 4.625% 06/15/21		10/23/2019	Call 104.2380		8,339,040	8,000,000	8,330,430	8,096,072		(30,712)		(30,712)		8,065,360		(65,360)	(65,360)	655,596	06/15/2021
13342B-AE-5	Cameron Intl Corp Nt 4.500% 06/01/21		11/21/2019	Call 103.9190		5,195,950	5,000,000	4,957,550	4,987,905		4,294		4,294		4,992,199		7,801	7,801	414,700	06/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
151020-AE-4	Celgene Corp Bd 3.950% 10/15/20		11/20/2019	Tax Free Exchange		17,608,620	17,685,000	17,004,610	17,535,720		72,900		72,900		17,608,620				784,158	10/15/2020
151020-AH-7	Celgene Corp Sr Nt 3.250% 08/15/22		11/20/2019	Tax Free Exchange		7,998,765	8,000,000	7,995,920	7,998,385		380		380		7,998,765				336,611	08/15/2022
151020-AR-5	Celgene Corp Bd 3.550% 08/15/22		11/20/2019	Tax Free Exchange		5,748,494	5,805,000	5,730,812	5,731,096		17,398		17,398		5,748,494				266,264	08/15/2022
154051-BH-8	Central Maine Power Co 144A 5.700% 06/01/19		06/01/2019	Maturity		10,000,000	10,000,000	9,990,000	9,999,476		524		524		10,000,000				285,000	06/01/2019
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		12/01/2019	Paydown		17,451	17,473	17,293	12,290	5,071	8		5,079		17,369		82	82	676	11/25/2021
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		12/01/2019	Paydown		183,458	218,186	206,459	208,692		117		117		208,809		(25,351)	(25,351)	5,994	11/25/2035
191098-AJ-1	Coca-Cola Bottling Co Nt 7.000% 04/15/19		04/15/2019	Maturity		8,500,000	8,500,000	8,350,230	8,494,076		5,924		5,924		8,500,000				297,500	04/15/2019
19260M-AA-4	Coinstar Funding, LLC 17-1A 5.216% 04/25/47		10/25/2019	Paydown		146,250	146,250	151,490	150,497		(4,247)		(4,247)		146,250				4,768	04/25/2047
203233-AA-9	Commonwealth Reit Bd 5.875% 09/15/20		06/28/2019	Call 102.1100		2,552,750	2,500,000	2,446,325	2,488,402		3,225		3,225		2,491,627		8,373	8,373	168,210	09/15/2020
219350-AU-9	Corning Inc Bd 4.250% 08/15/20		12/18/2019	Call 101.5568		7,596,447	7,480,000	7,437,362	7,471,716		4,856		4,856		7,476,572		3,428	3,428	542,963	08/15/2020
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
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
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
25389J-AH-9	Digital Realty Trust LP Sr Nt 5.875% 02/01/20		02/19/2019	Call 102.0310		21,074,503	20,655,000	21,566,093	20,785,557		(15,668)		(15,668)		20,769,889		(114,889)	(114,889)	1,086,918	02/01/2020
263534-CE-7	du Pont El de Nemours & Co Nt 4.250% 04/01/21		04/22/2019	Call 103.1968		10,319,676	10,000,000	9,926,600	9,980,687		2,533		2,533		9,983,220		16,780	16,780	556,967	04/01/2021
263534-CK-3	du Pont El de Nemours & Co Sr Nt 2.800% 02/15/23		04/22/2019	Call 101.0370		8,082,964	8,000,000	7,997,200	7,998,751		89		89		7,998,840		1,161	1,161	236,653	02/15/2023
26483E-AG-5	Dun & Bradstreet Corp Bd 4.375% 12/01/22		03/10/2019	Call 105.8897		10,588,970	10,000,000	9,910,400	9,958,053		1,894		1,894		9,959,947		40,053	40,053	716,158	12/01/2022
26875P-AD-3	EOG Resources Inc Nt 5.625% 06/01/19		06/01/2019	Maturity		5,000,000	5,000,000	4,990,800	4,999,514		486		486		5,000,000				140,625	06/01/2019
26884A-AY-9	ERP Operating LP Bd 4.750% 07/15/20		12/06/2019	Call 101.7110		3,051,330	3,000,000	2,977,110	2,995,802		2,572		2,572		2,998,374		1,626	1,626	190,268	07/15/2020
278058-DH-2	Eaton Corp Bd 6.950% 03/20/19		03/20/2019	Maturity		10,000,000	10,000,000	9,949,400	9,998,494		1,506		1,506		10,000,000				347,500	03/20/2019
28932M-AA-3	Elm Rd Generating Station 144A 5.209% 02/11/30		08/12/2019	Redemption 100.0000		421,871	421,871	421,871	421,871						421,871				16,552	02/11/2030
302491-AQ-8	FMC Corp Sr Nt 5.200% 12/15/19		11/08/2019	Call 100.3392		3,010,176	3,000,000	3,106,710	3,013,630		(12,148)		(12,148)		3,001,481		(1,481)	(1,481)	150,143	12/15/2019
302508-AM-8	FMR Corp 144A 7.490% 06/15/19		06/15/2019	Maturity		15,345,000	15,345,000	17,668,181	15,483,837		(138,837)		(138,837)		15,345,000				574,670	06/15/2019
31331F-AY-7	Federal Express Corp ABS 6.845% 01/15/19		01/15/2019	Paydown		787,141	787,141	870,074	787,628		(488)		(488)		787,141				26,940	01/15/2019
3133EJ-4C-0	Federal Farm Credit Bank Bd 4.000% 12/27/28		03/27/2019	Redemption 100.0000		18,339,000	18,339,000	18,339,000	18,339,000						18,339,000				183,390	12/27/2028
340711-AQ-3	Florida Gas Transmission 144A 7.900% 05/15/19		05/15/2019	Maturity		2,000,000	2,000,000	1,996,400	1,999,808		192		192		2,000,000				79,000	05/15/2019
36158F-AB-6	Swiss Re Solutions Nt 6.450% 03/01/19		03/01/2019	Maturity		10,000,000	10,000,000	10,032,650	10,002,101		(2,101)		(2,101)		10,000,000				322,500	03/01/2019
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		12/01/2019	Paydown		87,181	97,405	96,386	96,570		4		4		96,574		(9,393)	(9,393)	3,165	02/25/2036
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		12/01/2019	Paydown		310,713	338,626	340,743	339,720		(25)		(25)		339,695		(28,982)	(28,982)	13,709	02/25/2036
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 11/25/19		11/01/2019	Paydown		95,190	95,190	91,419	94,629		561		561		95,190				1,557	11/25/2019
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
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
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		12/01/2019	Paydown		70,744	75,197	74,492	74,535		3		3		74,538		(3,794)	(3,794)	2,538	07/25/2036
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		12/01/2019	Paydown		35,175	61,938	61,203	61,296		4		4		61,300		(26,125)	(26,125)	2,500	06/25/2037
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		12/01/2019	Paydown		209,946	211,316	212,669	212,051		(10)		(10)		212,041		(2,095)	(2,095)	6,906	06/25/2037
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
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

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
485260-BL-6	Kansas Gas & Electric Co 144A 6.700% 06/15/19		06/15/2019	Maturity		5,000,000	5,000,000	4,990,950	4,999,450		550		550		5,000,000				167,500	06/15/2019
501810-AA-6	Lcor Alexandria 144A 6.625% 09/15/19		03/15/2019	Call 100.0000		568,117	568,117	566,725	568,021		27		27		568,048		69	69	18,819	09/15/2019
501810-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
526602-AE-7	Leonard Wood Family Comm 144A 5.909% 07/15/40		07/15/2019	Call 100.0000		45,477	45,477	47,523	47,499		(15)		(15)		47,485		(2,008)	(2,008)	2,023	07/15/2040
53079E-AQ-7	Liberty Mutual Group 144A 3.528% 03/15/37		06/17/2019	Call 100.0000		500,000	500,000	285,604	320,567		2,267		2,267		322,834		177,166	177,166	14,160	03/15/2037
53117C-AM-4	Liberty Property LP Bd 4.750% 10/01/20		10/12/2019	Call 102.5619		28,409,659	27,700,000	27,984,110	27,759,424		(25,939)		(25,939)		27,733,486		(33,486)	(33,486)	2,065,612	10/01/2020
56585A-AR-3	Marathon Petroleum Corp Bd 5.125% 12/15/26		05/22/2019	Tax Free Exchange		5,264,297	5,000,000	5,283,490	5,276,353		(12,056)		(12,056)		5,264,297				112,465	12/15/2026
571903-AJ-2	Marriott International Sr Nt 3.000% 03/01/19		03/01/2019	Maturity		14,640,000	14,640,000	14,486,440	14,635,735		4,265		4,265		14,640,000				219,600	03/01/2019
577081-AT-9	Mattel Inc Bd 4.350% 10/01/20		12/20/2019	Call 101.9704		1,269,532	1,245,000	1,272,141	1,250,633		(3,074)		(3,074)		1,247,560		(2,560)	(2,560)	90,574	10/01/2020
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
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
59156R-AX-6	MetLife Inc Bd 4.750% 02/08/21		06/24/2019	Call 104.2630		1,632,759	1,566,000	1,629,423	1,582,370		(3,618)		(3,618)		1,578,752		(12,752)	(12,752)	132,052	02/08/2021
617600-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
629400-AE-2	NP FERRUM LLC 2016-1A 5.047% 03/19/46		11/19/2019	Redemption 100.9061		10,090,614	10,000,000	10,345,313	10,344,943		(8,790)		(8,790)		10,336,153		(245,539)	(245,539)	462,642	03/19/2046
637071-AJ-0	National Oilwell Varco Inc Sr Nt 2.600% 12/01/22		12/04/2019	Call 102.3140		12,851,662	12,561,000	12,500,327	12,535,159		5,860		5,860		12,541,019		19,981	19,981	619,969	12/01/2022
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
655844-BC-1	Norfolk Southern Corp Bd 5.900% 06/15/19		06/15/2019	Maturity		7,000,000	7,000,000	6,982,500	6,998,980		1,020		1,020		7,000,000				206,500	06/15/2019
66988A-AB-0	Novant Health Inc Bd 5.850% 11/01/19		11/01/2019	Maturity		4,170,000	4,170,000	4,620,360	4,218,965		(48,965)		(48,965)		4,170,000				243,945	11/01/2019
67740Q-AF-3	Ohio National Financial Svcs 144A 6.375% 04/30/20		05/10/2019	Redemption 103.4210		11,272,889	10,900,000	11,398,332	10,988,270		(23,152)		(23,152)		10,965,118		307,771	307,771	366,740	04/30/2020
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
69352J-AN-7	Talen Energy Supply LLC Sr Nt 4.600% 12/15/21		01/15/2019	Tender Offer		193,440	208,000	210,812	208,970		(15)		(15)		208,955		(15,515)	(15,515)	877	12/15/2021
695156-AP-4	Packaging Corp of America Sr Nt 3.900% 06/15/22		12/23/2019	Call 104.5960		3,137,880	3,000,000	2,997,330	2,998,943		285		285		2,999,228		772	772	257,480	06/15/2022
696429-AC-3	Pall Corp Nt 5.000% 06/15/20		10/24/2019	Call 101.9440		6,116,640	6,000,000	6,042,660	6,007,533		(4,154)		(4,154)		6,003,380		(3,380)	(3,380)	374,140	06/15/2020
703481-A*-2	Patterson - UTI Energy Inc Private Placement 4.970% 09/30/20		09/25/2019	Call 102.6871		5,134,357	5,000,000	5,000,000	5,000,000						5,000,000				375,954	09/30/2020
736508-BQ-4	Portland Gen'l Electric Co Bd 6.100% 04/15/19		04/15/2019	Maturity		4,000,000	4,000,000	3,997,040	3,999,887		113		113		4,000,000				122,000	04/15/2019
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
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
744538-AB-5	Pub Svc New Hampshire 1st Mtge 4.500% 12/01/19		12/01/2019	Maturity		1,000,000	1,000,000	996,130	999,566		434		434		1,000,000				45,000	12/01/2019
75884R-AS-2	Regency Centers Bd 4.800% 04/15/21		03/30/2019	Call 103.8480		4,518,426	4,351,000	4,489,333	4,389,136		(3,930)		(3,930)		4,385,206		(34,206)	(34,206)	263,148	04/15/2021
759351-AG-4	Reinsurance Group of America Bd 6.450% 11/15/19		11/15/2019	Maturity		5,000,000	5,000,000	5,131,800	5,014,962		(14,962)		(14,962)		5,000,000				322,500	11/15/2019
78486Q-AC-5	SVB Financial Group Bd 5.375% 09/15/20		12/20/2019	Call 102.3986		15,154,999	14,800,000	14,869,584	14,814,346		(8,027)		(8,027)		14,806,319		(6,319)	(6,319)	1,360,422	09/15/2020
80685P-AA-6	Schlumberger Norge AS 144A 4.200% 01/15/21		12/19/2019	Call 102.6441		10,264,409	10,000,000	9,989,400	9,997,484		1,167		1,167		9,998,651		1,349	1,349	864,076	01/15/2021
824348-AZ-9	Sherwin Williams Co Bd 7.250% 06/15/19		06/15/2019	Maturity		5,000,000	5,000,000	4,995,014	4,998,888		1,112		1,112		5,000,000				181,250	06/15/2019
874074-AA-5	TAL Advantage LLC 2017 1A A 4.500% 04/20/42		12/18/2019	Paydown		582,413	582,413	586,508	586,478		(4,065)		(4,065)		582,413				14,238	04/20/2042
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		12/20/2019	Paydown		476,400	476,400	484,463	484,109		(7,709)		(7,709)		476,400				12,314	05/20/2042
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		12/20/2019	Paydown		730,050	730,050	741,469	740,943		(10,893)		(10,893)		730,050				18,963	06/20/2042
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		12/20/2019	Paydown		360,000	360,000	357,933	357,943		2,057		2,057		360,000				8,015	07/20/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
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
883556-AX-0	Thermo Fisher Scientific Inc Bd 4.500% 03/01/21		10/15/2019	Call 103.7220		22,611,396	21,800,000	21,950,762	21,838,814		(13,724)		(13,724)		21,825,090		(25,090)	(25,090)	1,912,296	03/01/2021
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
887317-AG-0	Time Warner Inc Bd 4.700% 01/15/21		03/27/2019	Call 103.4056		20,681,121	20,000,000	19,952,400	19,988,856		1,257		1,257		19,990,113		9,887	9,887	1,339,121	01/15/2021
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
89417E-AF-6	Travelers Cos Inc Nt 5.900% 06/02/19		06/02/2019	Maturity		12,000,000	12,000,000	13,005,300	12,054,223		(54,223)		(54,223)		12,000,000				354,000	06/02/2019
89656F-AC-0	Trinity Rail Leasing LP 2013-1A 3.898% 07/15/43		01/15/2019	Paydown		40,148	40,148	39,966	39,987		161		161		40,148				130	07/15/2043
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		12/20/2019	Paydown		333,416	333,416	337,645	339,768		(6,352)		(6,352)		333,416				11,073	08/20/2042
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		12/20/2019	Paydown		500,000	500,000	502,305	500,000						500,000				11,348	06/22/2043
90131H-AE-5	21st Century Fox America Bd 3.700% 09/15/24		03/15/2019	Tax Free Exchange		10,000,152	10,000,000	9,999,916	10,000,157		(5)		(5)		10,000,152				205,278	09/15/2024
90265E-AG-5	UDR Inc Sr Nt 4.625% 01/10/22		11/01/2019	Call 105.4884		5,274,419	5,000,000	5,103,250	5,036,086		(9,488)		(9,488)		5,026,598		(26,598)	(26,598)	576,971	01/10/2022
907818-DD-7	Union Pacific Corp Bd 6.125% 02/15/20		10/15/2019	Call 101.2640		6,501,149	6,420,000	6,944,899	6,493,620		(51,391)		(51,391)		6,442,230		(22,230)	(22,230)	539,911	02/15/2020
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
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
929043-AG-2	Vornado Realty LP Sr Nt 5.000% 01/15/22		03/31/2019	Call 105.5144		2,637,861	2,500,000	2,661,025	2,569,033		(5,388)		(5,388)		2,563,645		(63,645)	(63,645)	226,750	01/15/2022
959802-AL-3	Western Union Company Bd 5.253% 04/01/20		12/27/2019	Call 100.9133		10,798,732	10,701,000	10,692,300	10,699,655		1,058		1,058		10,700,713		287	287	794,141	04/01/2020
98372P-AK-4	XL Capital Ltd Bd 6.250% 05/15/27		06/14/2019	Call 128.3015		7,698,093	6,000,000	7,274,880	7,121,821		(52,374)		(52,374)		7,069,447		(1,069,447)	(1,069,447)	1,915,801	05/15/2027
98956P-AA-0	Zimmer Holdings Inc Nt 4.625% 11/30/19		11/30/2019	Maturity		3,000,000	3,000,000	2,997,780	2,999,802		198		198		3,000,000				138,750	11/30/2019
064159-MZ-6	Bank of Nova Scotia Bd 3.500% 06/30/20	A	12/30/2019	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				687,500	06/30/2020
125094-AD-4	CDP Financial 144A 4.400% 11/25/19	A	11/25/2019	Maturity		26,800,000	26,800,000	27,241,748	26,862,496		(62,496)		(62,496)		26,800,000				1,179,200	11/25/2019
292505-AH-7	EnCana Corp Bd 6.500% 05/15/19	A	05/15/2019	Maturity		2,000,000	2,000,000	1,996,440	1,999,827		173		173		2,000,000				65,000	05/15/2019
380956-AD-4	Goldcorp Inc Bd 3.700% 03/15/23	A	04/18/2019	Tax Free Exchange		18,982,878	19,490,000	18,423,464	18,946,400		36,478		36,478		18,982,878				454,171	03/15/2023
448055-AB-9	Husky Energy Inc Nt 6.150% 06/15/19	A	06/15/2019	Maturity		4,500,000	4,500,000	3,971,205	4,467,072		32,928		32,928		4,500,000				138,375	06/15/2019
448055-AF-0	Husky Energy Inc Bd 7.250% 12/15/19	A	12/15/2019	Maturity		2,000,000	2,000,000	1,995,340	1,999,456		544		544		2,000,000				145,000	12/15/2019
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
89114Q-FY-9	Toronto Dominion Bank Bd 3.250% 12/31/21	A	12/31/2019	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				812,500	12/31/2021
00440E-AM-9	Ace Ina Holdings Bd 5.900% 06/15/19	D	06/15/2019	Maturity		5,800,000	5,800,000	6,322,058	5,830,977		(30,977)		(30,977)		5,800,000				171,100	06/15/2019
03522A-AD-2	Anheuser-Busch Co Bd 3.650% 02/01/26	D	05/13/2019	Tax Free Exchange		14,676,132	15,000,000	14,657,367	14,660,362		15,771		15,771		14,676,132				431,917	02/01/2026
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
05523U-AJ-9	BAE Systems Holdings 144A 6.375% 06/01/19	D	06/01/2019	Maturity		3,000,000	3,000,000	2,989,530	2,999,419		581		581		3,000,000				95,625	06/01/2019
05569A-AB-5	BP AMI Leasing Inc 144A 5.523% 05/08/19	D	05/08/2019	Maturity		25,000,000	25,000,000	26,366,600	25,065,136		(65,136)		(65,136)		25,000,000				690,375	05/08/2019
06739F-FS-5	Barclays Bank PLC Bd 6.750% 05/22/19	D	05/22/2019	Maturity		34,810,000	34,810,000	35,005,785	34,818,839		(8,839)		(8,839)		34,810,000				1,174,838	05/22/2019
06747M-3Z-7	Barclays Bank Plc Bd 4.000% 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
20274A-0-DJ-5	Commonwealth Bank Australia 144A 5.000% 10/15/19	D	10/15/2019	Maturity		19,008,000	19,008,000	19,341,964	19,040,796		(32,796)		(32,796)		19,008,000				950,400	10/15/2019
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
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		24,334	24,334	1,087,332	01/31/2024
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	12/17/2019	Paydown		2,003,500	2,003,500	1,970,731	2,003,500						2,003,500				34,619	07/17/2029
37956A-AA-1	Global SC Finance SRL 2017 1A A 3.850% 04/15/37	D	12/17/2019	Paydown		1,683,207	1,683,207	1,695,438	1,683,207						1,683,207				35,377	04/15/2037
44841P-AA-3	Hutchison Whamp Intl Ltd 144A 7.625% 04/09/19	D	04/09/2019	Maturity		15,000,000	15,000,000	16,805,700	15,066,967		(66,967)		(66,967)		15,000,000				571,875	04/09/2019
654902-AB-1	Nokia Corp Nt 5.375% 05/15/19	D	05/15/2019	Maturity		7,000,000	7,000,000	7,305,690	7,014,630		(14,630)		(14,630)		7,000,000				188,125	05/15/2019
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		854	854	498,907	06/01/2020
94707V-AA-8	Weatherford Intl Ltd Bd 5.125% 09/15/20	D	12/13/2019	Tax Free Exchange		3,313,030	5,000,000	2,550,000	4,998,547		763,444	2,448,960	(1,685,516)		3,313,030				192,899	09/15/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94707V-AC-4	Weatherford Intl Ltd Sr Nt 4.500% 04/15/22	D	12/13/2019	Tax Free Exchange		2,033,031	3,000,000	1,755,000	2,998,373		278,031		278,031		2,033,031				90,375	04/15/2022
961214-BK-8	Westpac Banking Corp Nt 4.875% 11/19/19	D	11/19/2019	Maturity		10,000,000	10,000,000	9,992,900	9,999,227		773		773		10,000,000				487,500	11/19/2019
984851-AC-9	Yara International 144A 7.875% 06/11/19	D	06/11/2019	Maturity		3,000,000	3,000,000	2,984,670	2,999,038		962		962		3,000,000				118,125	06/11/2019
Q8511E-AA-4	Optus Finance Pty Ltd Nt 4.625% 10/15/19	D	10/15/2019	Various		11,000,000	11,000,000	10,785,390	10,984,024		15,976		15,976		11,000,000				508,750	10/15/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,141,872,454	1,136,143,312	1,141,582,056	1,136,232,232	5,071	365,857	5,498,689	(5,127,761)		1,129,861,098		(1,394,426)	(1,394,426)	56,941,095	XXX
8399997. Total - Bonds - Part 4						1,212,459,236	1,206,737,104	1,210,201,671	1,205,619,774	5,071	1,268,144	5,498,689	(4,225,474)		1,200,150,927		(1,164,299)	(1,164,299)	59,194,271	XXX
8399998. Total - Bonds - Part 5						57,001,794	57,509,898	57,024,612			(44,836)		(44,836)		56,979,777		22,017	22,017	850,630	XXX
8399999. Total - Bonds						1,269,461,030	1,264,247,002	1,267,226,283	1,205,619,774	5,071	1,223,308	5,498,689	(4,270,310)		1,257,130,704		(1,142,282)	(1,142,282)	60,044,901	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						1,269,461,030	XXX	1,267,226,283	1,205,619,774	5,071	1,223,308	5,498,689	(4,270,310)		1,257,130,704		(1,142,282)	(1,142,282)	60,044,901	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05541T-AL-5	BGC Partners Inc 144A 3.750% 10/01/24		11/06/2019	Various	12/09/2019	Tax Free Exchange	12,370,000	12,299,693	12,301,485	12,301,485		1,792		1,792					92,775	22,934
123260-AA-2	Business Jet Securities, LLC BJETS 2019-1 A 4.212% 07/15/34		12/06/2019	Various	12/15/2019	Paydown	54,832	56,470	54,832	54,832		(1,638)		(1,638)					192	87
12563L-AL-1	CLI Funding LLC 19-1A 3.710% 05/18/44		10/18/2019	Oppenheimer & Co., Inc.	12/18/2019	Paydown	439,487	444,760	439,487	439,487		(5,273)		(5,273)					4,929	884
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		06/21/2019	J.P. Morgan	12/10/2019	Redemption 100.0000	169,309	179,223	169,309	179,073		(151)		(151)			(9,764)	(9,764)	2,331	332
12805P-AJ-5	CAL Funding III LTD 18-2A 4.340% 09/25/43		09/26/2019	Various	12/25/2019	Paydown	416,667	425,052	416,667	416,667		(8,385)		(8,385)					6,706	286
227170-AG-2	Cronos Containers Program LTD Abs 3.270% 11/18/29		01/30/2019	Oppenheimer & Co., Inc.	12/18/2019	Paydown	305,556	301,217	305,556	305,556		4,339		4,339					4,996	361
254687-CY-0	Walt Disney Co (The) 144A 3.700% 09/15/24		03/15/2019	Tax Free Exchange	11/22/2019	Tax Free Exchange	10,000,000	10,005,291	10,004,702	10,004,702		(588)		(588)					248,722	
40573L-AS-5	Cigna Corp 144A 4.375% 10/15/28		03/07/2019	Wells Fargo Advisors	08/27/2019	Tax Free Exchange	1,768,000	1,798,958	1,797,767	1,797,767		(1,191)		(1,191)					73,268	37,386
565122-AE-8	Keurig Dr Pepper Inc 144A 4.985% 05/25/38		03/05/2019	Oppenheimer & Co., Inc.	06/05/2019	Tax Free Exchange	1,700,000	1,664,691	1,665,089	1,665,089		398		398					44,727	24,011
629400-AB-8	NP Ferrum LLC 15-1A 3.585% 02/19/45		09/30/2019	Oppenheimer & Co., Inc.	11/19/2019	Redemption 100.3178	10,000,000	10,070,313	10,031,781	10,000,000		(70,313)		(70,313)			31,781	31,781	74,688	16,431
651639-AS-5	Newmont Goldcorp Corp 144A 3.700% 03/15/23		04/18/2019	Tax Free Exchange	08/06/2019	Tax Free Exchange	19,490,000	18,982,878	19,019,072	19,019,072		36,193		36,193					288,452	74,116
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		07/23/2019	Oppenheimer & Co., Inc.	12/20/2019	Paydown	150,000	153,422	150,000	150,000		(3,422)		(3,422)					1,541	86
88315L-AC-2	Textainer Marine Containers Li ABS 4.300% 04/20/44		05/21/2019	Oppenheimer & Co., Inc.	12/20/2019	Paydown	125,533	127,356	125,533	125,533		(1,823)		(1,823)					1,657	42
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		02/15/2018	Hilltop Securities Inc.	12/20/2019	Paydown	520,514	515,288	520,514	520,514		5,226		5,226					5,646	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							57,509,898	57,024,612	57,001,794	56,979,777		(44,836)		(44,836)			22,017	22,017	850,630	176,956
8399998. Total - Bonds							57,509,898	57,024,612	57,001,794	56,979,777		(44,836)		(44,836)			22,017	22,017	850,630	176,956
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								57,024,612	57,001,794	56,979,777		(44,836)		(44,836)			22,017	22,017	850,630	176,956

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
02772*-10-2	American National Holdings, Inc.		00000		8BII	NO		2,818,347,654		10,100.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer								2,818,347,654		XXX	XXX
02146*-10-1	Alternative Benefit Management CS		00000		8BII	NO		5,324,423		690,000.000	100.0
03663#-10-8	Antac Inc CS		00000		8BII	NO		449,921,338		10,000.000	100.0
02861#-10-0	Amer Natl Reg Investment Adv CS		00000		8BII	NO		419,913	419,913	100,000.000	100.0
03524#-10-7	American Natl Fin Svs Co CS		00000		8BII	NO		250,066	250,067	100,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								455,915,740	669,980	XXX	XXX
1899999. Total Common Stocks								3,274,263,394	669,980	XXX	XXX
1999999 - Totals								3,274,263,394	669,980	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	AN/CAN Investments, Inc.	ANTAC, LLC		1,000.000	100.0
000000-00-0	ANH20, Inc.	ANTAC, LLC		1,000.000	100.0
36537*-10-6	Garden State Life Ins. Co.	American National Holdings, Inc.		500,000.000	100.0
02855#-10-8	American Nat'l Life Insurance Co of Texas	American National Holdings, Inc.		300,000.000	100.0
853581-10-6	Standard Life & Accident Ins. Co.	American National Holdings, Inc.		75,000.000	100.0
85381#-10-6	Standard Plus Inc.	American National Holdings, Inc.		10.000	100.0
02856*-10-1	American National Property & Casualty Co.	American National Holdings, Inc.		125,000.000	100.0
02855*-10-2	American National General Insurance Co.	American National Holdings, Inc.		50,000.000	100.0
69478#-10-4	Pacific Property & Casualty Co.	American National Holdings, Inc.		25,000.000	100.0
03634#-10-4	ANPAC Lloyds Ins. Management, Inc.	American National Holdings, Inc.		100,000.000	100.0
02855@-10-0	American National Insurance Service Co.	American National Holdings, Inc.		500.000	100.0
03635#-10-3	ANPAC Louisiana Ins. Co.	American National Holdings, Inc.		650,000.000	100.0
03634@-10-6	American National Administrators, Inc.	American National Holdings, Inc.		1,000.000	100.0
000000-00-0	Farm Family Casualty Ins. Co.	American National Holdings, Inc.		2,553,878.000	100.0
000000-00-0	American Nat'l Life Insurance Co. of NY	American National Holdings, Inc.		2,000,000.000	100.0
91024#-10-7	United Farm Family Ins. Co.	American National Holdings, Inc.		10,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
Bristol Myers Squibb Co 144A			11/20/2019	Tax Free Exchange	10/15/2020	17,617,833		9,213			17,685,000	17,608,620	147,473		3.950	4.442	AO		67,915
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						17,617,833		9,213			17,685,000	17,608,620	147,473		XXX	XXX	XXX		67,915
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						17,617,833		9,213			17,685,000	17,608,620	147,473		XXX	XXX	XXX		67,915
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						17,617,833		9,213			17,685,000	17,608,620	147,473		XXX	XXX	XXX		67,915
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						17,617,833		9,213			17,685,000	17,608,620	147,473		XXX	XXX	XXX		67,915
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						17,617,833		9,213			XXX	17,608,620	147,473		XXX	XXX	XXX		67,915

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 INDEX CALLSPREAD_2YR 853SPA542	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/15/2018	06/15/2020		2,500,000	2779.660/2847.760	37,500			54,455		54,455	44,436						
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		124,959		124,959	59,709						
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		1,803,406		1,803,406	993,246						
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		598,426		598,426	463,176						
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		115,866		115,866	53,516						
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		203,801		203,801	81,401						
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		506,366		506,366	240,366						
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		1,232,150		1,232,150	788,610						
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		196,056		196,056	127,086						
S&P 500 INDEX CALLSPREAD_1YR 853SPA766	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020		2,500,000	2616.100/2692.750		42,000		73,042		73,042	31,042						
S&P 500 INDEX CALLSPREAD_1YR 853SPA767	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020		2,500,000	2616.100/2720.740		56,000		99,705		99,705	43,705						
S&P 500 INDEX DIGITAL_1YR 853SPA768	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020		3,000,000	2,616.10		80,400		127,475		127,475	47,075						
S&P 500 INDEX CALLSPREAD_1YR 853SPA769	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020		10,600,000	2616.100/2750.830		296,800		544,240		544,240	247,440						
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		761,099		761,099	495,829						
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		181,673		181,673	105,293						
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		225,318		225,318	83,278						
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		612,032		612,032	274,232						
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		1,363,578		1,363,578	872,328						
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		27,604		27,604	(60,716)						

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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 Year-end (b)
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		98,861		98,861	42,861						
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		203,415		203,415	74,295						
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		547,709		547,709	248,494						
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		1,318,778		1,318,778	844,778						
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		109,838		109,838	22,088						
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		2,249,032		2,249,032	1,209,532						
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		159,116		159,116	81,116						
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		367,065		367,065	262,065						
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		238,086		238,086	86,326						
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		803,505		803,505	365,445						
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		1,633,947		1,633,947	1,054,557						
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		156,669		156,669	47,109						
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		96,607		96,607	40,357						
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		259,995		259,995	91,975						
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		714,097		714,097	314,497						
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		1,213,235		1,213,235	746,615						
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		63,027		63,027	(31,473)						
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		197,508		197,508	66,468						
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		700,602		700,602	301,282						
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		990,759		990,759	605,309						

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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 Year-end (b)
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		287,146		287,146	192,766						
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		94,527		94,527	36,527						
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		162,720		162,720	52,260						
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		455,455		455,455	183,015						
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		913,231		913,231	537,531						
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		36,466		36,466	(37,374)						
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		1,767,047		1,767,047	895,847						
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		56,908		56,908	21,283						
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		95,209		95,209	37,584						
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		185,123		185,123	62,453						
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		765,558		765,558	311,658						
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		1,325,784		1,325,784	777,099						
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		92,497		92,497	3,037						
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		92,920		92,920	35,420						
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		225,978		225,978	71,778						
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		802,482		802,482	313,917						
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		1,508,137		1,508,137	872,337						
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		51,808		51,808	(68,272)						
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		92,858		92,858	35,358						

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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		270,022		270,022	86,422						
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		802,916		802,916	312,716						
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		1,342,180		1,342,180	769,060						
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		170,567		170,567	67,067						
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		47,396		47,396	10,396						
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		90,103		90,103	32,353						
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		171,173		171,173	51,113						
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		598,817		598,817	222,137						
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		889,559		889,559	473,399						
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		19,264		19,264	(55,096)						
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		1,588,119		1,588,119	739,299						
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		261,686		261,686	160,766						
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		67,614		67,614	22,239						
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		88,307		88,307	30,682						
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		245,554		245,554	69,434						
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		734,743		734,743	262,333						
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		1,410,007		1,410,007	724,207						
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		110,533		110,533	(58,967)						
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		90,579		90,579	30,129						
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		235,741		235,741	64,141						

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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 Year-end (b)
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		657,552		657,552	226,902						
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		1,395,604		1,395,604	694,504						
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		58,773		58,773	(45,597)						
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		85,426		85,426	26,926						
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		345,784		345,784	89,024						
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		1,017,071		1,017,071	330,641						
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		1,673,104		1,673,104	796,844						
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		14,960		14,960	(125,470)						
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		59,374		59,374	17,624						
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		85,099		85,099	26,599						
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		223,246		223,246	56,846						
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		747,567		747,567	240,567						
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		1,034,788		1,034,788	487,588						
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		12,616		12,616	(81,254)						
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		1,421,714		1,421,714	590,114						
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		129,543		129,543	50,293						
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		197,370		197,370	108,450						
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		86,742		86,742	28,242						
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		196,101		196,101	53,421						
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		713,835		713,835	237,275						

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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 Year-end (b)
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		1,053,459		1,053,459	507,914						
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		100,217		100,217	(17,233)						
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		86,432		86,432	28,432						
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		245,806		245,806	66,526						
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		673,937		673,937	224,357						
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		1,430,167		1,430,167	714,307						
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		84,908		84,908	(7,552)						
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		744,235		744,235	266,735						
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		1,163,826		1,163,826	617,916						
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		103,463		103,463	2,593						
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		87,989		87,989	30,489						
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		230,086		230,086	68,616						
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		191,074		191,074	60,724						
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		673,060		673,060	257,530						
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		992,193		992,193	530,193						
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		157,805		157,805	69,055						
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		1,637,590		1,637,590	759,190						
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		348,719		348,719	243,469						
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		102,462		102,462	34,512						
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		160,367		160,367	45,647						

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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 Year-end (b)
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		612,838		612,838	210,218						
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		772,350		772,350	392,910						
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		40,089		40,089	(25,911)						
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		84,409		84,409	28,159						
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		192,738		192,738	53,498						
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		549,063		549,063	189,423						
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		934,469		934,469	466,349						
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		23,642		23,642	(22,558)						
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		53,924		53,924	14,924						
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		80,888		80,888	24,388						
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		197,598		197,598	48,178						
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		820,366		820,366	253,011						
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		968,315		968,315	443,915						
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		65,433		65,433	(42,467)						
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		79,504		79,504	22,754						
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		214,180		214,180	48,940						
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		525,908		525,908	153,508						
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		691,287		691,287	304,887						
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		82,057		82,057	17,737						

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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 Year-end (b)
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		1,478,172		1,478,172	560,892						
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		237,856		237,856	126,151						
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		78,487		78,487	21,487						
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		162,398		162,398	33,958						
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		332,442		332,442	92,342						
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		402,329		402,329	164,279						
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		35,610		35,610	(23,020)						
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		216,520		216,520	41,560						
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		608,449		608,449	156,124						
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		563,204		563,204	207,564						
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		56,870		56,870	(50,380)						
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		74,925		74,925	17,550						
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		203,894		203,894	38,984						
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		570,714		570,714	137,754						
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		592,946		592,946	213,806						
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		52,820		52,820	(83,500)						
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		62,296		62,296	20,046						
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		200,660		200,660	57,650						
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		520,008		520,008	172,248						
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		742,618		742,618	345,978						

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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 Year-end (b)
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		164,150		164,150	63,830						
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		1,503,989		1,503,989	619,229						
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		109,268		109,268	42,768						
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		137,670		137,670	24,920						
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		285,602		285,602	183,272						
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		180,795		180,795	42,755						
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		421,715		421,715	124,115						
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		584,125		584,125	246,325						
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		112,765		112,765	37,165						
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		81,373		81,373	24,623						
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		220,380		220,380	55,880						
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		685,713		685,713	209,433						
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		647,740		647,740	281,940						
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		126,708		126,708	43,908						
S&P 500 INDEX CALLSPREAD_1YR 853SPB005	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/23/2019	08/21/2020		2,800,000	2847.110/2960.990		63,840		92,713		92,713	28,873						
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		201,389		201,389	53,549						
S&P 500 INDEX CALLSPREAD_1YR 853SPB007	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/23/2019	08/21/2020		19,600,000	2847.110/2968.110		471,380		688,390		688,390	217,010						
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		877,522		877,522	387,472						
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		164,202		164,202	87,162						

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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 Year-end (b)
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		53,427		53,427	13,927						
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		79,144		79,144	22,394						
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		150,420		150,420	33,310						
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		614,170		614,170	177,960						
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		554,675		554,675	225,395						
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		166,389		166,389	86,829						
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		1,313,729		1,313,729	477,539						
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		235,151		235,151	126,471						
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		123,454		123,454	24,234						
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		414,444		414,444	103,554						
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		432,438		432,438	158,838						
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		60,754		60,754	18,634						
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		74,672		74,672	16,922						
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		182,892		182,892	32,952						
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		711,576		711,576	163,236						
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		511,887		511,887	173,227						
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		109,943		109,943	31,293						
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		76,264		76,264	18,014						
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		131,682		131,682	25,932						
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		652,009		652,009	158,329						

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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 Year-end (b)
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		574,746		574,746	205,696						
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		137,787		137,787	64,337						
S&P 500 INDEX DIGITAL_1YR 853SPB044	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2019	10/01/2020		5,300,000	2,940.25		126,670		160,004		160,004	33,334						
S&P 500 INDEX CALLSPREAD_1YR 853SPB045	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2019	10/01/2020		18,300,000	2940.250/3063.150		443,775		591,001		591,001	147,226						
S&P 500 INDEX CALLSPREAD_1YR 853SPB046	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2019	10/01/2020		7,000,000	2940.250/3376.000		426,300		685,482		685,482	259,182						
S&P 500 INDEX CLIQUET_1YR 853SPB047	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2019	10/01/2020		7,900,000	2,940.25		87,690		163,036		163,036	75,346						
S&P 500 INDEX CALLSPREAD_1YR 853SPB048	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2019	10/01/2020		20,900,000	2940.250/3248.980		1,056,495		1,567,908		1,567,908	511,413						
S&P 500 INDEX CALL_1YR 853SPB049	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2019	10/01/2020		2,600,000	3,079.91		109,720		234,591		234,591	124,871						
S&P 500 INDEX CALLSPREAD_1YR 853SPB052	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020		2,500,000	2893.060/3008.782		57,750		79,152		79,152	21,402						
S&P 500 INDEX DIGITAL_1YR 853SPB053	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/08/2019	10/08/2020		4,700,000	2,893.06		112,800		144,813		144,813	32,013						
S&P 500 INDEX CALLSPREAD_1YR 853SPB054	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020		17,900,000	2893.060/3013.989		429,600		591,448		591,448	161,848						
S&P 500 INDEX CALLSPREAD_1YR 853SPB055	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020		6,900,000	2893.060/3329.622		426,420		721,985		721,985	295,565						
S&P 500 INDEX CLIQUET_1YR 853SPB056	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020		5,000,000	2,893.06		56,000		98,812		98,812	42,812						
S&P 500 INDEX DIGITAL_1YR 853SPB061	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/16/2019	10/16/2020		6,400,000	2,989.69		154,240		187,018		187,018	32,778						
S&P 500 INDEX CALLSPREAD_1YR 853SPB062	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/16/2019	10/16/2020		17,600,000	2989.690/3119.440		441,760		564,088		564,088	122,328						
S&P 500 INDEX CALLSPREAD_1YR 853SPB063	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/16/2019	10/16/2020		8,200,000	2989.690/3433.360		456,740		745,526		745,526	288,786						
S&P 500 INDEX CLIQUET_1YR 853SPB064	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/16/2019	10/16/2020		11,600,000	2,989.69		141,520		213,350		213,350	71,830						
S&P 500 INDEX CALLSPREAD_1YR 853SPB067	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/24/2019	10/23/2020		2,900,000	3010.290/3130.700		66,990		84,301		84,301	17,311						
S&P 500 INDEX DIGITAL_1YR 853SPB068	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/24/2019	10/23/2020		6,400,000	3,010.29		154,240		183,151		183,151	28,911						
S&P 500 INDEX CALLSPREAD_1YR 853SPB069	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/24/2019	10/23/2020		18,200,000	3010.290/3139.430		444,080		565,329		565,329	121,249						

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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 Year-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB070	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/24/2019	10/23/2020		6,900,000	3010.290/3463.340		398,130		611,139		611,139	213,009						
S&P 500 INDEX CLIQUET_1YR 853SPB071	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/24/2019	10/23/2020		6,100,000	3,010.29		68,320		99,663		99,663	31,343						
S&P 500 INDEX CALLSPREAD_1YR 853SPB074	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2019	10/30/2020		2,500,000	3066.910/3170.260		49,450		58,556		58,556	9,106						
S&P 500 INDEX CALLSPREAD_1YR 853SPB075	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2019	10/30/2020		2,900,000	3066.910/3189.590		66,700		79,848		79,848	13,148						
S&P 500 INDEX DIGITAL_1YR 853SPB076	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	11/01/2019	10/30/2020		4,900,000	3,066.91		116,130		134,568		134,568	18,438						
S&P 500 INDEX CALLSPREAD_1YR 853SPB077	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2019	10/30/2020		18,400,000	3066.910/3198.790		449,880		542,086		542,086	92,206						
S&P 500 INDEX CALLSPREAD_1YR 853SPB078	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020		7,500,000	3066.910/3516.210		418,500		589,914		589,914	171,414						
S&P 500 INDEX CLIQUET_1YR 853SPB079	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/01/2019	10/30/2020		5,200,000	3,066.91		59,800		83,022		83,022	23,222						
S&P 500 INDEX CALLSPREAD_1YR 853SPB080	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020		20,500,000	3066.910/3358.270		932,750		1,208,547		1,208,547	275,797						
S&P 500 INDEX CALLSPREAD_1YR 853SPB081	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020		2,500,000	3112.910/3312.260		79,250		101,471		101,471	22,221						
S&P 500 INDEX CALL_1YR 853SPB082	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020		2,900,000	3,212.59		106,140		175,677		175,677	69,537						
S&P 500 INDEX DIGITAL_1YR 853SPB085	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2019	11/06/2020		5,800,000	3,093.08		139,780		155,788		155,788	16,008						
S&P 500 INDEX CALLSPREAD_1YR 853SPB086	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2019	11/06/2020		19,000,000	3093.080/3224.850		463,600		538,900		538,900	75,300						
S&P 500 INDEX CALLSPREAD_1YR 853SPB087	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/08/2019	11/06/2020		7,200,000	3093.080/3566.940		417,600		549,271		549,271	131,671						
S&P 500 INDEX CLIQUET_1YR 853SPB088	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/08/2019	11/06/2020		6,100,000	3,093.08		70,150		97,144		97,144	26,994						
S&P 500 INDEX CALLSPREAD_1YR 853SPB091	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/15/2019	11/13/2020		3,300,000	3120.460/3245.280		76,890		85,431		85,431	8,541						
S&P 500 INDEX DIGITAL_1YR 853SPB092	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/15/2019	11/13/2020		6,300,000	3,120.46		154,350		165,689		165,689	11,339						
S&P 500 INDEX CALLSPREAD_1YR 853SPB093	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2019	11/13/2020		15,700,000	3120.460/3252.140		381,667		426,974		426,974	45,307						
S&P 500 INDEX CALLSPREAD_1YR 853SPB094	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/15/2019	11/13/2020		6,700,000	3120.460/3593.830		383,910		479,619		479,619	95,709						
S&P 500 INDEX CLIQUET_1YR 853SPB095	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2019	11/13/2020		7,600,000	3,120.46		89,680		111,902		111,902	22,222						

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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 Year-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB099	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/22/2019	11/20/2020		2,300,000	3110.290/3234.700		53,360		60,108		60,108	6,748						
S&P 500 INDEX DIGITAL_1YR 853SPB100	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/22/2019	11/20/2020		4,600,000	3,110.29		109,480		118,837		118,837	9,357						
S&P 500 INDEX CALLSPREAD_1YR 853SPB101	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/22/2019	11/20/2020		16,900,000	3110.290/3242.480		414,050		467,111		467,111	53,061						
S&P 500 INDEX CALLSPREAD_1YR 853SPB102	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/22/2019	11/20/2020		4,600,000	3110.290/3580.250		268,180		337,772		337,772	69,592						
S&P 500 INDEX CLIQUET_1YR 853SPB103	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/22/2019	11/20/2020		6,600,000	3,110.29		75,240		83,810		83,810	8,570						
S&P 500 INDEX CALLSPREAD_1YR 853SPB107	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/02/2019	12/02/2020		19,200,000	3113.870/3409.687		885,120		1,050,894		1,050,894	165,774						
S&P 500 INDEX CALLSPREAD_1YR 853SPB108	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/02/2019	12/02/2020		2,800,000	3160.580/3362.979		90,160		105,608		105,608	15,448						
S&P 500 INDEX CALL_1YR 853SPB109	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/02/2019	12/02/2020		2,800,000	3,261.78		107,240		151,180		151,180	43,940						
S&P 500 INDEX CALLSPREAD_1YR 853SPB110	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/06/2019	12/04/2020		3,000,000	3145.910/3271.750		69,540		74,927		74,927	5,387						
S&P 500 INDEX DIGITAL_1YR 853SPB111	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/06/2019	12/04/2020		10,500,000	3,145.91		258,300		269,875		269,875	11,575						
S&P 500 INDEX CALLSPREAD_1YR 853SPB112	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/06/2019	12/04/2020		26,500,000	3145.910/3279.930		649,250		701,374		701,374	52,124						
S&P 500 INDEX CALLSPREAD_1YR 853SPB113	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	12/06/2019	12/04/2020		12,400,000	3145.910/3594.520		700,600		823,726		823,726	123,126						
S&P 500 INDEX CLIQUET_1YR 853SPB114	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/06/2019	12/04/2020		12,800,000	3,145.91		147,200		154,797		154,797	7,597						
S&P 500 INDEX CALLSPREAD_1YR 853SPB118	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/16/2019	12/16/2020		2,500,000	3191.450/3319.110		57,500		58,720		58,720	1,220						
S&P 500 INDEX DIGITAL_1YR 853SPB119	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/16/2019	12/16/2020		5,300,000	3,191.45		131,440		128,998		128,998	(2,442)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB120	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/16/2019	12/16/2020		19,400,000	3191.450/3325.170		463,660		475,147		475,147	11,487						
S&P 500 INDEX CALLSPREAD_1YR 853SPB121	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/16/2019	12/16/2020		7,200,000	3191.450/3659.950		397,440		437,196		437,196	39,756						
S&P 500 INDEX CLIQUET_1YR 853SPB122	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2020		7,800,000	3,191.45		95,160		81,767		81,767	(13,393)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB126	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/23/2019	12/23/2020		2,500,000	3224.010/3322.342		45,750		43,682		43,682	(2,068)						
S&P 500 INDEX DIGITAL_1YR 853SPB127	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2019	12/23/2020		5,500,000	3,224.01		135,300		128,131		128,131	(7,169)						

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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 Year-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB128	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	12/23/2019	12/23/2020		17,600,000	3224.010/3360.708		431,200		415,019		415,019	(16,181)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB129	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	12/23/2019	12/23/2020		6,400,000	3224.010/3695.682		356,480		357,733		357,733	1,253						
S&P 500 INDEX CLIQUET_1YR 853SPB130	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	12/23/2019	12/23/2020		5,700,000	3,224.01		70,680		54,306		54,306	(16,374)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB133	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020		2,500,000	3221.290/3350.140		58,000		56,203		56,203	(1,797)						
S&P 500 INDEX DIGITAL_1YR 853SPB134	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	12/30/2019	12/30/2020		3,600,000	3,221.29		90,000		85,794		85,794	(4,206)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB135	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020		12,500,000	3221.290/3363.350		313,750		306,622		306,622	(7,129)						
S&P 500 INDEX CLIQUET_1YR 853SPB137	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	12/30/2019	12/30/2020		3,400,000	3,221.29		40,460		32,495		32,495	(7,965)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB138	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020		20,400,000	3221.290/3527.310		926,160		919,114		919,114	(7,046)						
S&P 500 INDEX CALL_1YR 853SPB139	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	12/30/2019	12/30/2020		3,600,000	3,374.30		129,960		131,542		131,542	1,582						
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			1,739,202		1,739,202	147,466						
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			2,300,767		2,300,767	196,655						
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			2,134,967		2,134,967	199,172						
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			1,744,468		1,744,468	173,046						
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			2,411,069		2,411,069	243,950						
S&P 500 INDEX ASIAN_10YR 853SPT320	Multiple	N/A	EQ/IDX	ING ... ZOMI2JT14K8OXYZWX446	04/23/2010	04/23/2020		2,500,000	1,241.02	348,000			1,607,837		1,607,837	176,382						
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			2,463,087		2,463,087	253,194						
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			2,221,000		2,221,000	229,345						
S&P 500 INDEX ASIAN_10YR 853SPT627	Multiple	N/A	EQ/IDX	ING ... ZOMI2JT14K8OXYZWX446	07/08/2010	07/08/2020		2,900,000	1,116.59	446,600			2,562,390		2,562,390	284,851						
S&P 500 INDEX ASIAN_10YR 853SPT775	Multiple	N/A	EQ/IDX	ING ... ZOMI2JT14K8OXYZWX446	08/16/2010	08/14/2020		2,500,000	1,149.97	340,750			2,155,492		2,155,492	260,167						
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			1,899,421		1,899,421	258,067						
S&P 500 INDEX ASIAN_10YR 853SPT940	Multiple	N/A	EQ/IDX	ING ... ZOMI2JT14K8OXYZWX446	10/15/2010	10/15/2020		2,500,000	1,234.29	322,500			1,873,833		1,873,833	264,408						
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			2,410,216		2,410,216	365,428						
S&P 500 INDEX ASIAN_10YR 853SPU210	Multiple	N/A	EQ/IDX	ING ... ZOMI2JT14K8OXYZWX446	01/24/2011	01/22/2021		2,500,000	1,290.84	323,750			1,699,142		1,699,142	277,816						
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			1,864,593		1,864,593	311,204						
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			1,631,199		1,631,199	291,931						

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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 Year-end (b)
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			1,881,641		1,881,641	339,659						
S&P 500 INDEX ASIAN_10YR 853SPU550	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	05/16/2011	05/14/2021		2,500,000	1,329.47	305,000			1,672,971		1,672,971	310,036						
S&P 500 INDEX ASIAN_10YR 853SPU585	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	06/16/2011	06/16/2021		2,500,000	1,267.64	310,000			1,913,579		1,913,579	346,620						
S&P 500 INDEX ASIAN_10YR 853SPU677	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	08/01/2011	07/30/2021		2,500,000	1,286.94	305,250			1,880,418		1,880,418	354,292						
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			2,533,403		2,533,403	426,169						
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			3,959,038		3,959,038	707,427						
S&P 500 INDEX ASIAN_10YR 853SPU750	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	09/23/2011	09/23/2021		2,500,000	1,136.43	343,750			2,511,468		2,511,468	440,071						
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			2,173,194		2,173,194	410,507						
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			1,951,157		1,951,157	417,062						
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			1,724,912		1,724,912	405,244						
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			2,432,249		2,432,249	561,354						
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			1,849,197		1,849,197	429,453						
S&P 500 INDEX ASIAN_10YR 853SPV170	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	06/08/2012	06/08/2022		2,600,000	1,325.66	336,180			2,113,865		2,113,865	483,402						
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			1,962,158		1,962,158	463,015						
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			1,811,074		1,811,074	454,758						
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			1,752,532		1,752,532	456,118						
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			1,870,401		1,870,401	493,944						
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			1,872,120		1,872,120	477,493						
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			2,537,486		2,537,486	635,034						
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			1,879,700		1,879,700	488,978						
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			1,748,591		1,748,591	482,349						
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			1,983,751		1,983,751	563,211						
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			2,194,633		2,194,633	628,871						
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			1,576,880		1,576,880	470,673						
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			1,551,410		1,551,410	463,276						
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			1,085,842		1,085,842	174,409						
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			1,372,645		1,372,645	447,208						
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			1,433,910		1,433,910	461,357						
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			1,408,628		1,408,628	458,096						

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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 Year-end (b)
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			1,487,136		1,487,136	473,863						
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			2,235,120		2,235,120	774,454						
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			1,819,810		1,819,810	612,964						
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			1,447,269		1,447,269	487,331						
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			1,247,399		1,247,399	456,585						
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			1,250,679		1,250,679	477,962						
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			1,255,668		1,255,668	481,010						
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			1,580,194		1,580,194	619,407						
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			2,273,217		2,273,217	899,000						
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			1,109,270		1,109,270	444,275						
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			1,127,839		1,127,839	449,550						
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			1,064,734		1,064,734	436,697						
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			1,119,039		1,119,039	468,632						
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			1,093,873		1,093,873	450,443						
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			1,021,720		1,021,720	438,495						
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			951,233		951,233	425,303						
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			996,177		996,177	442,138						
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			939,029		939,029	431,685						
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			899,869		899,869	421,650						
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			869,660		869,660	413,344						
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			841,051		841,051	409,900						
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			897,333		897,333	428,192						
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			575,697		575,697	203,436						
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			828,457		828,457	409,640						
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			853,149		853,149	417,471						
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			908,479		908,479	435,241						
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			849,123		849,123	419,334						
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			830,640		830,640	415,514						

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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 Year-end (b)
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			868,324		868,324	388,262						
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			1,007,525		1,007,525	472,564						
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			858,096		858,096	426,085						
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			907,994		907,994	442,268						
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			1,131,699		1,131,699	509,034						
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			945,456		945,456	457,030						
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			988,028		988,030	472,700						
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			1,359,046		1,359,046	586,037						
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			997,464		997,460	481,537						
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			436,029		436,029	125,812						
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			1,052,580		1,052,580	437,836						
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			892,375		892,375	447,216						
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			949,070		949,072	470,806						
0089999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										28,354,760	68,057,797		244,586,816	XXX	244,586,816	78,538,784					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										28,354,760	68,057,797		244,586,816	XXX	244,586,816	78,538,784					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
S&P 500 INDEX CALLSPREAD_1YR 853SPB136				SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020		5,400,000	3221.290/3704.480		306,180		309,537		309,537	3,357						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants											306,180		309,537	XXX	309,537	3,357					XXX	XXX
0429999999. Subtotal - Purchased Options - Other											306,180		309,537	XXX	309,537	3,357					XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										28,354,760	68,363,977		244,896,353	XXX	244,896,353	78,542,141					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										28,354,760	68,363,977		244,896,353	XXX	244,896,353	78,542,141					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										28,354,760	68,057,797		244,586,816	XXX	244,586,816	78,538,784					XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other											306,180		309,537	XXX	309,537	3,357					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										28,354,760	68,363,977		244,896,353	XXX	244,896,353	78,542,141					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 A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 INDEX CALLSPREAD_3YR 853SPA039	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/30/2016	12/30/2019	12/30/2019	SALE		2,500,000	2238.830/2843.310	242,250		675,000		242,250		(100,226)			432,750			
S&P 500 INDEX CALLSPREAD_2YR 853SPA358	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/13/2019	12/13/2019	EXERCISE		2,500,000	2675.810/2742.710	37,000		62,500		37,000		14,789			25,500			
S&P 500 INDEX CALLSPREAD_1YR 853SPA375	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	01/08/2018	01/08/2019	01/08/2019	EXPIRATION		2,600,000	2,747.71	58,760				58,760		58,723			(58,760)			
S&P 500 INDEX DIGITAL_1YR 853SPA376	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	01/08/2018	01/08/2019	01/08/2019	EXPIRATION		4,300,000	2,747.71	110,080				110,080		109,850			(110,080)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA377	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	01/08/2018	01/08/2019	01/08/2019	EXPIRATION		11,300,000	2,747.71	279,110				279,110		278,947			(279,110)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA378	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	01/08/2018	01/08/2019	01/08/2019	EXPIRATION		10,000,000	2,747.71	492,000				492,000		491,850			(492,000)			
S&P 500 INDEX CLIQUET_1YR 853SPA379	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/08/2018	01/08/2019	01/08/2019	EXPIRATION		6,200,000	2,747.71	190,340				190,340		190,340			(190,340)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA383	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2018	01/16/2019	01/16/2019	EXPIRATION		2,500,000	2,776.42	55,750				55,750		55,587			(55,750)			
S&P 500 INDEX DIGITAL_1YR 853SPA384	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	01/16/2018	01/16/2019	01/16/2019	EXPIRATION		2,500,000	2,776.42	64,000				64,000		63,543			(64,000)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA385	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2018	01/16/2019	01/16/2019	EXPIRATION		7,700,000	2,776.42	187,880				187,880		187,365			(187,880)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA386	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2018	01/16/2019	01/16/2019	EXPIRATION		3,900,000	2,776.42	195,000				195,000		194,714			(195,000)			
S&P 500 INDEX CLIQUET_1YR 853SPA387	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2018	01/16/2019	01/16/2019	EXPIRATION		4,700,000	2,776.42	138,180				138,180		138,180			(138,180)			
S&P 500 INDEX DIGITAL_1YR 853SPA390	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	01/24/2018	01/24/2019	01/24/2019	EXPIRATION		4,600,000	2,837.54	119,140				119,140		118,915			(119,140)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA391	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2018	01/24/2019	01/24/2019	EXPIRATION		9,200,000	2,837.54	231,380				231,380		231,209			(231,380)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA392	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/24/2018	01/24/2019	01/24/2019	EXPIRATION		5,700,000	2,837.54	293,550				293,550		293,433			(293,550)			
S&P 500 INDEX CLIQUET_1YR 853SPA393	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2018	01/24/2019	01/24/2019	EXPIRATION		7,200,000	2,837.54	203,760				203,760		203,593			(203,760)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA397	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		2,500,000	2,821.98	57,250				57,250		56,692			(57,250)			
S&P 500 INDEX DIGITAL_1YR 853SPA398	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		4,900,000	2,821.98	127,400				127,400		126,308			(127,400)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA399	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		8,600,000	2,821.98	217,580				217,580		215,567			(217,580)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA400	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		5,700,000	2,821.98	303,240				303,240		301,639			(303,240)			
S&P 500 INDEX CLIQUET_1YR 853SPA401	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		6,100,000	2,821.98	187,880				187,880		187,880			(187,880)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA402	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		17,600,000	2,821.98	908,160				908,160		903,225			(908,160)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA403	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		4,600,000	2,821.98	122,360				122,360		121,263			(122,360)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA404	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	02/01/2019	EXPIRATION		2,500,000	2,821.98	42,250				42,250		41,777			(42,250)			
S&P 500 INDEX DIGITAL_1YR 853SPA406	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/08/2018	02/08/2019	02/08/2019	EXERCISE		4,800,000	2,581.00	125,760		193,440		125,760		55,321			67,680			
S&P 500 INDEX CALLSPREAD_1YR 853SPA407	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/08/2018	02/08/2019	02/08/2019	EXERCISE		12,700,000	2,581.00	323,850		568,960		323,850		194,565			245,110			
S&P 500 INDEX CALLSPREAD_1YR 853SPA408	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/08/2018	02/08/2019	02/08/2019	EXERCISE		8,100,000	2,581.00	475,470		398,190		475,470		370,414			77,280			
S&P 500 INDEX CLIQUET_1YR 853SPA409	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/08/2018	02/08/2019	02/08/2019	EXPIRATION		7,700,000	2,581.00	231,770				231,770		231,770			(231,770)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA413	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	02/16/2018	02/15/2019	02/15/2019	EXERCISE		2,700,000	2,732.22	61,290		42,868		61,290		56,553			18,422			
S&P 500 INDEX DIGITAL_1YR 853SPA414	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/16/2018	02/15/2019	02/15/2019	EXERCISE		5,100,000	2,732.22	131,580		204,510		131,580		122,623			72,930			
S&P 500 INDEX CALLSPREAD_1YR 853SPA415	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	02/16/2018	02/15/2019	02/15/2019	EXERCISE		11,200,000	2,732.22	281,120		177,825		281,120		260,571			103,295			
S&P 500 INDEX CALLSPREAD_1YR 853SPA416	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8IKCSX06	02/16/2018	02/15/2019	02/15/2019	EXERCISE		6,400,000	2,732.22	350,080		101,614		350,080		335,605			248,466			
S&P 500 INDEX CLIQUET_1YR 853SPA417	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2018	02/15/2019	02/15/2019	EXPIRATION		4,100,000	2,732.22	126,280				126,280		126,280			126,280			
S&P 500 INDEX CALLSPREAD_1YR 853SPA420	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/23/2018	02/22/2019	02/22/2019	EXERCISE		2,500,000	2,747.30	57,750		41,286		57,750		53,353			16,464			
S&P 500 INDEX DIGITAL_1YR 853SPA421	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/23/2018	02/22/2019	02/22/2019	EXERCISE		5,300,000	2,747.30	138,330		212,000		138,330		120,109			73,670			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPA422	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/23/2018	02/22/2019	02/22/2019	EXERCISE		12,500,000	2,747.30	317,500		206,420		317,500		294,149			(111,080)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA423	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/23/2018	02/22/2019	02/22/2019	EXERCISE		5,600,000	2,747.30	305,760		92,476		305,760		292,774			(213,284)			
S&P 500 INDEX CLIQUET_1YR 853SPA424	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2018	02/22/2019	02/22/2019	EXPIRATION		6,800,000	2,747.30	216,240				216,240		216,240			(216,240)			
S&P 500 INDEX DIGITAL_1YR 853SPA428	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/01/2018	03/01/2019	03/01/2019	EXERCISE		2,600,000	2,677.67	67,600		103,220		67,600		46,686			35,620			
S&P 500 INDEX CALLSPREAD_1YR 853SPA429	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/01/2018	03/01/2019	03/01/2019	EXERCISE		5,100,000	2677.670/2796.560	129,540		226,443		129,540		103,353			96,903			
S&P 500 INDEX CALLSPREAD_1YR 853SPA430	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/01/2018	03/01/2019	03/01/2019	EXERCISE		4,900,000	2677.670/3029.250	282,730		230,610		282,730		250,391			(52,120)			
S&P 500 INDEX CLIQUET_1YR 853SPA431	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/01/2018	03/01/2019	03/01/2019	EXPIRATION		3,100,000	2,677.67	96,100				96,100		96,100			(96,100)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA434	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/02/2018	03/01/2019	03/01/2019	EXERCISE		14,700,000	2691.250/3027.660	820,260		614,164		820,260		735,850			(206,096)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA435	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/02/2018	03/01/2019	03/01/2019	EXERCISE		2,500,000	2731.620/2946.920	95,250		66,948		95,250		86,922			(28,302)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA436	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/08/2018	03/08/2019	03/08/2019	EXERCISE		13,500,000	2738.970/2862.220	346,275		20,208		346,275		306,510			(326,067)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA437	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/08/2018	03/08/2019	03/08/2019	EXERCISE		6,900,000	2738.970/3106.270	393,990		10,329		393,990		367,751			(383,661)			
S&P 500 INDEX CLIQUET_1YR 853SPA438	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/08/2018	03/08/2019	03/08/2019	EXPIRATION		5,800,000	2,738.97	181,540				181,540		181,540			(181,540)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA441	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/08/2018	03/08/2019	03/08/2019	EXERCISE		2,600,000	2738.970/2848.530	60,320		3,892		60,320		53,064			(56,428)			
S&P 500 INDEX DIGITAL_1YR 853SPA442	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/08/2018	03/08/2019	03/08/2019	EXERCISE		3,800,000	2,738.97	99,560		152,000		99,560		88,955			52,440			
S&P 500 INDEX CALLSPREAD_1YR 853SPA443	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	03/15/2019	EXERCISE		2,500,000	2752.010/2823.560	39,250		64,017		39,250		33,655			24,767			
S&P 500 INDEX CALLSPREAD_1YR 853SPA444	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	03/15/2019	EXERCISE		3,200,000	2752.010/2862.090	74,560		81,942		74,560		65,414			7,382			
S&P 500 INDEX DIGITAL_1YR 853SPA445	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/16/2018	03/15/2019	03/15/2019	EXERCISE		6,000,000	2,752.01	157,200		240,000		157,200		127,421			82,800			
S&P 500 INDEX CALLSPREAD_1YR 853SPA446	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	03/15/2019	EXERCISE		17,300,000	2752.010/2875.300	444,610		442,997		444,610		392,313			(1,613)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA447	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/16/2018	03/15/2019	03/15/2019	EXERCISE		10,500,000	2752.010/3491.750	698,250		268,761		698,250		655,550			(429,489)			
S&P 500 INDEX CLIQUET_1YR 853SPA448	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2018	03/15/2019	03/15/2019	EXPIRATION		7,900,000	2,752.01	237,000				237,000		237,000			(237,000)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA452	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/23/2018	03/22/2019	03/22/2019	EXERCISE		3,300,000	2588.260/2691.790	75,240		132,000		75,240		34,200			56,760			
S&P 500 INDEX DIGITAL_1YR 853SPA453	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/23/2018	03/22/2019	03/22/2019	EXERCISE		6,600,000	2,588.26	168,300		260,700		168,300		63,165			92,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPA454	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/23/2018	03/22/2019	03/22/2019	EXERCISE		16,200,000	2588.260/2703.960	411,480		724,140		411,480		193,592			312,660			
S&P 500 INDEX CALLSPREAD_1YR 853SPA455	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/23/2018	03/22/2019	03/22/2019	SALE		8,500,000	2588.260/3276.220	609,450		697,512		609,450		426,784			88,062			
S&P 500 INDEX CLIQUET_1YR 853SPA456	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/23/2018	03/22/2019	03/22/2019	EXPIRATION		6,700,000	2,588.26	201,000				201,000		201,000			(201,000)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA459	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/29/2018	03/29/2019	03/29/2019	EXERCISE		2,500,000	2640.870/2746.500	57,000		100,000		57,000		33,696			43,000			
S&P 500 INDEX DIGITAL_1YR 853SPA460	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/29/2018	03/29/2019	03/29/2019	EXERCISE		3,800,000	2,640.87	96,140		152,380		96,140		47,598			56,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPA461	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/29/2018	03/29/2019	03/29/2019	EXERCISE		12,000,000	2640.870/2758.920	301,200		536,414		301,200		180,913			235,214			

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S&P 500 INDEX CALLSPREAD_1YR 853SPA462	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/29/2018	03/29/2019	03/29/2019	SALE		5,400,000	2640.870/3345.720	387,180		395,620		387,180		305,038			8,440			
S&P 500 INDEX CLIQUET_1YR 853SPA463	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/29/2018	03/29/2019	03/29/2019	EXPIRATION		4,900,000	2,640.87	135,730				135,730		37,694			(135,730)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA464	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/29/2018	03/29/2019	03/29/2019	SALE		13,900,000	2640.870/2970.980	775,620		1,018,629		775,620		572,808			243,009			
S&P 500 INDEX DIGITAL_1YR 853SPA465	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/29/2018	03/29/2019	03/29/2019	EXERCISE		2,500,000	2,640.87	115,750		187,500		115,750		56,021			71,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPA466	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	03/29/2018	03/29/2019	03/29/2019	EXERCISE		2,500,000	2640.870/2766.310	66,250		118,749		66,250		40,281			52,499			
S&P 500 INDEX CALLSPREAD_1YR 853SPA469	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/06/2018	04/05/2019	04/05/2019	EXERCISE		2,500,000	2604.470/2682.080	43,750		74,497		43,750		19,721			30,747			
S&P 500 INDEX CALLSPREAD_1YR 853SPA470	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/06/2018	04/05/2019	04/05/2019	EXERCISE		2,500,000	2604.470/2708.650	56,250		100,001		56,250		26,093			43,751			
S&P 500 INDEX DIGITAL_1YR 853SPA471	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/06/2018	04/05/2019	04/05/2019	EXERCISE		6,800,000	2,604.47	170,680		273,360		170,680		64,372			102,680			
S&P 500 INDEX CALLSPREAD_1YR 853SPA472	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/06/2018	04/05/2019	04/05/2019	EXERCISE		13,900,000	2604.470/2723.750	358,620		636,595		358,620		174,466			277,975			
S&P 500 INDEX CALLSPREAD_1YR 853SPA473	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/06/2018	04/05/2019	04/05/2019	SALE		11,200,000	2604.470/3265.220	815,360		1,239,647		815,360		574,970			424,287			
S&P 500 INDEX CLIQUET_1YR 853SPA474	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/06/2018	04/05/2019	04/05/2019	EXPIRATION		11,000,000	2,604.47	283,800				283,800		281,476			(283,800)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA477	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/16/2018	04/16/2019	04/16/2019	EXERCISE		3,400,000	2677.840/2784.950	77,520		135,995		77,520		50,098			58,475			
S&P 500 INDEX DIGITAL_1YR 853SPA478	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/16/2018	04/16/2019	04/16/2019	EXERCISE		6,500,000	2,677.84	165,750		261,300		165,750		74,535			95,550			
S&P 500 INDEX CALLSPREAD_1YR 853SPA479	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/16/2018	04/16/2019	04/16/2019	EXERCISE		13,600,000	2677.840/2800.490	349,520		622,905		349,520		229,942			273,385			
S&P 500 INDEX CALLSPREAD_1YR 853SPA480	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/16/2018	04/16/2019	04/16/2019	SALE		9,800,000	2677.840/3342.480	660,520		838,869		660,520		529,258			178,349			
S&P 500 INDEX CLIQUET_1YR 853SPA481	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2018	04/16/2019	04/16/2019	EXERCISE		5,400,000	2,677.84	135,000		114,830		135,000		129,784			(20,170)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA486	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/24/2018	04/24/2019	04/24/2019	EXERCISE		2,800,000	2634.560/2739.940	64,120		111,997		64,120		33,403			47,877			
S&P 500 INDEX DIGITAL_1YR 853SPA487	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	04/24/2018	04/24/2019	04/24/2019	EXERCISE		8,100,000	2,634.56	209,790		324,810		209,790		94,384			115,020			
S&P 500 INDEX CALLSPREAD_1YR 853SPA488	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019	04/24/2019	EXERCISE		20,300,000	2634.560/2755.220	523,740		929,740		523,740		278,617			406,000			
S&P 500 INDEX CALLSPREAD_1YR 853SPA489	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	04/24/2018	04/24/2019	04/24/2019	SALE		12,600,000	2634.560/3293.990	853,020		1,403,880		853,020		602,575			550,860			
S&P 500 INDEX CLIQUET_1YR 853SPA490	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2018	04/24/2019	04/24/2019	EXPIRATION		8,700,000	2,634.56	231,420				231,420		231,420			(231,420)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA493	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2018	05/01/2019	05/01/2019	EXERCISE		2,500,000	2654.800/2729.130	41,000		70,000		41,000		21,836			29,000			
S&P 500 INDEX CALLSPREAD_1YR 853SPA494	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2018	05/01/2019	05/01/2019	EXERCISE		2,700,000	2654.800/2760.990	61,020		108,000		61,020		33,831			46,980			
S&P 500 INDEX DIGITAL_1YR 853SPA495	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2018	05/01/2019	05/01/2019	EXERCISE		4,000,000	2,654.80	104,800		162,800		104,800		51,165			58,000			
S&P 500 INDEX CALLSPREAD_1YR 853SPA496	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2018	05/01/2019	05/01/2019	EXERCISE		10,800,000	2654.800/2775.590	272,160		491,400		272,160		153,531			219,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPA497	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/01/2018	05/01/2019	05/01/2019	SALE		8,200,000	2654.800/3226.910	526,440		830,544		526,440		378,925			304,104			
S&P 500 INDEX CLIQUET_1YR 853SPA498	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2018	05/01/2019	05/01/2019	EXPIRATION		4,700,000	2,654.80	125,960				125,960		125,960			(125,960)			

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S&P 500 INDEX CALLSPREAD_1YR 853SPA501	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/02/2018	05/02/2019	05/02/2019	SALE		13,900,000	2635.370/2965.13 0	742,260		1,486,421		742,260		470,750			744,161			
S&P 500 INDEX CALLSPREAD_1YR 853SPA502	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	05/08/2019	EXERCISE		2,600,000	2671.920/2778.80 0	59,020		104,000		59,020		34,636			44,980			
S&P 500 INDEX DIGITAL_1YR 853SPA503	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	05/08/2019	EXERCISE		5,100,000	2,671.92	131,070		203,490		131,070		67,876			72,420			
S&P 500 INDEX CALLSPREAD_1YR 853SPA504	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	05/08/2019	EXERCISE		14,300,000	2671.920/2794.56 0	364,650		656,370		364,650		217,383			291,720			
S&P 500 INDEX CALLSPREAD_1YR 853SPA505	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	05/08/2019	EXERCISE		7,100,000	2671.920/3198.56 0	442,330		551,383		442,330		324,071			109,053			
S&P 500 INDEX CLIQUET_1YR 853SPA506	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2018	05/08/2019	05/08/2019	EXPIRATION		7,500,000	2,671.92	201,750				201,750		200,579			(201,750)			
S&P 500 INDEX DIGITAL_1YR 853SPA509	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	05/16/2018	05/16/2019	05/16/2019	EXERCISE		6,200,000	2,722.46	163,060		249,860		163,060		101,701			86,800			
S&P 500 INDEX CALLSPREAD_1YR 853SPA510	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	05/16/2018	05/16/2019	05/16/2019	EXERCISE		14,500,000	2722.460/2846.33 0	368,300		659,740		368,300		256,446			291,440			
S&P 500 INDEX CALLSPREAD_1YR 853SPA511	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2018	05/16/2019	05/16/2019	EXERCISE		11,000,000	2722.460/3266.68 0	651,200		621,666		651,200		517,264			(29,534)			
S&P 500 INDEX CLIQUET_1YR 853SPA512	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2018	05/16/2019	05/16/2019	EXPIRATION		6,200,000	2,722.46	183,520				183,520		180,184			(183,520)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA516	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	05/16/2018	05/16/2019	05/16/2019	EXERCISE		2,500,000	2722.460/2831.36 0	57,000		100,001		57,000		39,232			43,001			
S&P 500 INDEX CALLSPREAD_1YR 853SPA517	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2018	05/24/2019	05/24/2019	EXERCISE		2,700,000	2727.760/2836.87 0	62,370		97,300		62,370		43,011			34,930			
S&P 500 INDEX DIGITAL_1YR 853SPA518	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	05/24/2019	EXERCISE		5,800,000	2,727.76	154,860		233,740		154,860		97,395			78,880			
S&P 500 INDEX CALLSPREAD_1YR 853SPA519	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2018	05/24/2019	05/24/2019	EXERCISE		14,900,000	2727.760/2851.87 0	384,420		536,950		384,420		268,255			152,530			
S&P 500 INDEX CALLSPREAD_1YR 853SPA520	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	05/24/2019	EXERCISE		8,300,000	2727.760/3235.12 0	490,530		299,106		490,530		387,599			(191,424)			
S&P 500 INDEX CLIQUET_1YR 853SPA521	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	05/24/2019	EXPIRATION		6,500,000	2,727.76	179,400				179,400		179,400			(179,400)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA524	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	05/31/2019	EXERCISE		2,500,000	2734.620/2844.00 0	57,750		15,944		57,750		39,957			(41,806)			
S&P 500 INDEX DIGITAL_1YR 853SPA525	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	05/31/2019	EXERCISE		4,800,000	2,734.62	127,680		193,920		127,680		80,702			66,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPA526	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	05/31/2019	EXERCISE		13,600,000	2734.620/2859.32 0	351,560		86,734		351,560		246,006			(264,826)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA527	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	05/31/2019	EXERCISE		7,600,000	2734.620/3229.04 0	449,920		51,429		449,920		355,705			(398,491)			
S&P 500 INDEX CLIQUET_1YR 853SPA528	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	05/31/2019	SALE		7,000,000	2,734.62	200,900				200,900		200,900			(200,900)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA529	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	05/31/2019	EXERCISE		16,000,000	2734.620/3076.45 0	843,200		108,271		843,200		655,013			(734,929)			
S&P 500 INDEX CALL_1YR 853SPA530	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	05/31/2019	EXPIRATION		2,500,000	2,864.51	86,750				86,750		66,835			(86,750)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA532	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	06/07/2019	EXERCISE		2,500,000	2779.030/2890.19 0	57,750		84,841		57,750		43,920			27,091			
S&P 500 INDEX DIGITAL_1YR 853SPA533	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/08/2018	06/07/2019	06/07/2019	EXERCISE		4,100,000	2,779.03	109,060		164,820		109,060		77,047			55,760			
S&P 500 INDEX CALLSPREAD_1YR 853SPA534	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	06/07/2019	EXERCISE		13,900,000	2779.030/2905.75 0	358,620		471,715		358,620		275,618			113,095			
S&P 500 INDEX CALLSPREAD_1YR 853SPA535	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	06/07/2019	EXERCISE		6,300,000	2779.030/3254.24 0	362,250		213,799		362,250		303,281			(148,451)			
S&P 500 INDEX CLIQUET_1YR 853SPA536	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/08/2018	06/07/2019	06/07/2019	EXPIRATION		4,700,000	2,779.03	141,940				141,940		141,675			(141,940)			

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPA541	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/15/2018	06/14/2019	06/14/2019	EXERCISE		2,500,000	2779.660/2857.77 0	42,500		70,250		42,500		31,345			27,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPA543	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	06/15/2018	06/14/2019	06/14/2019	EXERCISE		2,500,000	2779.660/2890.85 0	58,250		96,523		58,250		43,889			38,273			
S&P 500 INDEX DIGITAL_1YR 853SPA544	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/15/2018	06/14/2019	06/14/2019	EXERCISE		5,400,000	2,779.66	142,560		216,000		142,560		99,428			73,440			
S&P 500 INDEX CALLSPREAD_1YR 853SPA545	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/15/2018	06/14/2019	06/14/2019	EXERCISE		10,300,000	2779.660/2906.97 0	269,860		397,673		269,860		205,750			127,813			
S&P 500 INDEX CALLSPREAD_1YR 853SPA546	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/15/2018	06/14/2019	06/14/2019	EXERCISE		8,000,000	2779.660/3266.38 0	469,600		308,872		469,600		390,681			(160,729)			
S&P 500 INDEX CLIQUET_1YR 853SPA547	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	06/14/2019	EXPIRATION		3,800,000	2,779.66	108,300				108,300		107,461			(108,300)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA550	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/22/2018	06/21/2019	06/21/2019	EXERCISE		2,500,000	2754.880/2865.08 0	58,500		100,000		58,500		41,094			41,500			
S&P 500 INDEX DIGITAL_1YR 853SPA551	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/22/2018	06/21/2019	06/21/2019	EXERCISE		4,500,000	2,754.88	120,600		180,000		120,600		78,377			59,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPA552	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/22/2018	06/21/2019	06/21/2019	EXERCISE		15,400,000	2754.880/2881.05 0	405,020		705,320		405,020		287,314			300,300			
S&P 500 INDEX CALLSPREAD_1YR 853SPA553	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	06/22/2018	06/21/2019	06/21/2019	EXERCISE		4,400,000	2754.880/3235.88 0	263,120		312,374		263,120		208,774			49,254			
S&P 500 INDEX CLIQUET_1YR 853SPA554	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/22/2018	06/21/2019	06/21/2019	SALE		5,400,000	2,754.88	153,360				153,360		153,360			(153,360)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA557	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	06/25/2018	06/25/2019	06/25/2019	EXERCISE		4,700,000	2717.070/3186.58 0	295,630		346,497		295,630		218,994			50,867			
S&P 500 INDEX CALLSPREAD_1YR 853SPA558	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	06/28/2019	EXERCISE		2,500,000	2718.370/2827.10 0	58,500		100,000		58,500		36,434			41,500			
S&P 500 INDEX DIGITAL_1YR 853SPA559	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/29/2018	06/28/2019	06/28/2019	EXERCISE		7,500,000	2,718.37	203,250		302,250		203,250		116,662			99,000			
S&P 500 INDEX CALLSPREAD_1YR 853SPA560	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	06/28/2019	EXERCISE		14,700,000	2718.370/2842.87 0	388,080		673,260		388,080		245,419			285,180			
S&P 500 INDEX CALLSPREAD_1YR 853SPA561	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	06/29/2018	06/28/2019	06/28/2019	EXERCISE		7,200,000	2718.370/3175.33 0	439,920		591,681		439,920		322,021			151,761			
S&P 500 INDEX CLIQUET_1YR 853SPA562	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	06/28/2019	SALE		6,900,000	2,718.37	193,890				193,890		193,890			(193,890)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA563	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	06/29/2018	06/28/2019	06/28/2019	EXERCISE		15,000,000	2718.370/3037.78 0	801,000		1,232,669		801,000		571,681			431,669			
S&P 500 INDEX CALL_1YR 853SPA564	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	06/29/2018	06/28/2019	06/28/2019	EXERCISE		2,500,000	2,847.49	93,250		86,697		93,250		75,042			(6,553)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA568	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/06/2018	07/05/2019	07/05/2019	EXERCISE		3,000,000	2759.820/2870.21 0	70,800		120,000		70,800		49,238			49,200			
S&P 500 INDEX DIGITAL_1YR 853SPA569	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	07/06/2018	07/05/2019	07/05/2019	EXERCISE		4,800,000	2,759.82	127,200		193,920		127,200		81,472			66,720			
S&P 500 INDEX CALLSPREAD_1YR 853SPA570	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/06/2018	07/05/2019	07/05/2019	EXERCISE		7,500,000	2759.820/2886.22 0	198,750		343,500		198,750		139,575			144,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPA571	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	07/06/2018	07/05/2019	07/05/2019	EXERCISE		3,800,000	2759.820/3241.13 0	230,280		317,403		230,280		180,682			87,123			
S&P 500 INDEX CLIQUET_1YR 853SPA572	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2018	07/05/2019	07/05/2019	EXPIRATION		4,100,000	2,759.82	109,880				109,880		109,615			(109,880)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA576	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/16/2018	07/16/2019	07/16/2019	EXERCISE		2,500,000	2798.430/2910.37 0	58,500		100,000		58,500		43,611			41,500			
S&P 500 INDEX DIGITAL_1YR 853SPA577	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	07/16/2018	07/16/2019	07/16/2019	EXERCISE		6,900,000	2,798.43	182,160		275,310		182,160		126,063			93,150			
S&P 500 INDEX CALLSPREAD_1YR 853SPA578	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	07/16/2019	EXERCISE		14,000,000	2798.430/2926.88 0	366,800		642,611		366,800		275,607			275,811			

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S&P 500 INDEX CALLSPREAD_1YR 853SPA579	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/16/2018	07/16/2019	07/16/2019	EXERCISE		5,200,000	2798.430/3265.77 0	297,960		382,059		297,960		242,007			84,099			
S&P 500 INDEX CLIQUET_1YR 853SPA580	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	07/16/2019	EXPIRATION		7,400,000	2,798.43	188,700				188,700		187,694			(188,700)			
S&P 500 INDEX DIGITAL_1YR 853SPA584	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	07/24/2018	07/24/2019	07/24/2019	EXERCISE		5,800,000	2,820.40	153,700		232,000		153,700		110,516			78,300			
S&P 500 INDEX CALLSPREAD_1YR 853SPA585	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/24/2018	07/24/2019	07/24/2019	EXERCISE		15,800,000	2820.400/2950.14 0	413,960		726,800		413,960		320,827			312,840			
S&P 500 INDEX CALLSPREAD_1YR 853SPA586	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	07/24/2018	07/24/2019	07/24/2019	EXERCISE		6,000,000	2820.400/3302.69 0	346,200		423,628		346,200		287,412			77,428			
S&P 500 INDEX CLIQUET_1YR 853SPA587	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/24/2018	07/24/2019	07/24/2019	EXPIRATION		9,300,000	2,820.40	252,960				252,960		252,960			(252,960)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA591	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/01/2018	08/01/2019	08/01/2019	EXERCISE		3,600,000	2813.360/2925.89 0	83,880		144,000		83,880		62,913			60,120			
S&P 500 INDEX DIGITAL_1YR 853SPA592	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	08/01/2018	08/01/2019	08/01/2019	EXERCISE		6,300,000	2,813.36	167,580		252,000		167,580		117,649			84,420			
S&P 500 INDEX CALLSPREAD_1YR 853SPA593	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	08/01/2018	08/01/2019	08/01/2019	EXERCISE		15,400,000	2813.360/2941.93 0	403,480		703,777		403,480		305,249			300,297			
S&P 500 INDEX CALLSPREAD_1YR 853SPA594	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/01/2018	08/01/2019	08/01/2019	EXERCISE		6,600,000	2813.360/3332.71 0	390,060		328,902		390,060		317,933			(61,158)			
S&P 500 INDEX CLIQUET_1YR 853SPA595	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/01/2018	08/01/2019	08/01/2019	EXPIRATION		7,200,000	2,813.36	181,440				181,440		181,440			(181,440)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA596	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/01/2018	08/01/2019	08/01/2019	EXERCISE		16,800,000	2813.360/3143.93 0	868,560		837,205		868,560		700,207			(31,355)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA597	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	08/01/2018	08/01/2019	08/01/2019	EXERCISE		2,500,000	2855.560/3059.53 0	86,000		87,084		86,000		69,947			1,084			
S&P 500 INDEX CALLSPREAD_1YR 853SPA600	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2018	08/08/2019	08/08/2019	EXERCISE		2,500,000	2857.700/2972.01 0	58,000		70,328		58,000		46,405			12,328			
S&P 500 INDEX DIGITAL_1YR 853SPA601	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/08/2018	08/08/2019	08/08/2019	EXERCISE		5,100,000	2,857.70	137,190		206,040		137,190		104,043			68,850			
S&P 500 INDEX CALLSPREAD_1YR 853SPA602	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2018	08/08/2019	08/08/2019	EXERCISE		11,000,000	2857.700/2988.01 0	286,550		309,421		286,550		230,643			22,871			
S&P 500 INDEX CALLSPREAD_1YR 853SPA603	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2018	08/08/2019	08/08/2019	EXERCISE		5,900,000	2857.700/3346.08 0	330,990		165,973		330,990		281,015			(165,017)			
S&P 500 INDEX CLIQUET_1YR 853SPA604	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2018	08/08/2019	08/08/2019	SALE		6,300,000	2,857.70	163,170				163,170		162,759			(163,170)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA608	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	08/16/2018	08/16/2019	08/16/2019	EXERCISE		2,500,000	2840.690/2913.98 0	39,750		42,234		39,750		30,213			2,484			
S&P 500 INDEX DIGITAL_1YR 853SPA609	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/16/2018	08/16/2019	08/16/2019	EXERCISE		6,100,000	2,840.69	162,870		243,390		162,870		139,394			80,520			
S&P 500 INDEX CALLSPREAD_1YR 853SPA610	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	08/16/2018	08/16/2019	08/16/2019	EXERCISE		17,800,000	2840.690/2970.23 0	468,140		300,709		468,140		364,091			(167,431)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA611	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/16/2018	08/16/2019	08/16/2019	EXERCISE		5,700,000	2840.690/3345.20 0	333,279		96,294		333,279		276,201			(236,985)			
S&P 500 INDEX CLIQUET_1YR 853SPA612	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2018	08/16/2019	08/16/2019	EXPIRATION		7,000,000	2,840.69	183,400				183,400		182,939			(183,400)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA615	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	08/23/2019	EXPIRATION		3,800,000	2874.690/2989.68 0	88,920				88,920		71,639			(88,920)			
S&P 500 INDEX DIGITAL_1YR 853SPA616	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/24/2018	08/23/2019	08/23/2019	EXPIRATION		6,900,000	2,874.69	185,610				185,610		142,774			(185,610)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA617	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	08/23/2019	EXPIRATION		17,200,000	2874.690/3004.63 0	447,200				447,200		361,837			(447,200)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA618	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/24/2018	08/23/2019	08/23/2019	EXPIRATION		7,400,000	2874.690/3369.71 0	421,060				421,060		359,109			(421,060)			
S&P 500 INDEX CLIQUET_1YR 853SPA619	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2018	08/23/2019	08/23/2019	EXPIRATION		7,500,000	2,874.69	201,000				201,000		201,000			(201,000)			

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S&P 500 INDEX CALLSPREAD_1YR 853SPA622	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	08/30/2019	EXERCISE		2,500,000	2901.520/3017.580	58,250		21,489		58,250		48,092			(36,761)			
S&P 500 INDEX DIGITAL_1YR 853SPA623	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/31/2018	08/30/2019	08/30/2019	EXERCISE		4,400,000	2,901.52	115,280		176,440		115,280		91,233			61,160			
S&P 500 INDEX CALLSPREAD_1YR 853SPA624	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	08/30/2019	EXERCISE		15,100,000	2901.520/3033.250	392,600		129,792		392,600		326,231			(262,808)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA625	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	08/30/2019	EXERCISE		5,500,000	2901.520/3395.940	322,300		47,275		322,300		281,668			(275,025)			
S&P 500 INDEX CLIQUET_1YR 853SPA626	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	08/30/2019	SALE		6,300,000	2,901.52	168,840				168,840		168,840			(168,840)			
S&P 500 INDEX CALL_1YR 853SPA627	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	08/30/2019	EXPIRATION		2,500,000	3,039.34	87,750				87,750		79,341			(87,750)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA628	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	08/30/2019	EXERCISE		14,200,000	2901.520/3242.450	728,460		122,056		728,460		631,598			(606,404)			
S&P 500 INDEX DIGITAL_1YR 853SPA632	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/07/2018	09/06/2019	09/06/2019	EXERCISE		4,400,000	2,871.68	118,360		176,880		118,360		88,977			58,520			
S&P 500 INDEX CALLSPREAD_1YR 853SPA633	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/07/2018	09/06/2019	09/06/2019	EXERCISE		10,900,000	2871.680/3003.780	291,030		406,252		291,030		231,203			115,222			
S&P 500 INDEX CALLSPREAD_1YR 853SPA634	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/07/2018	09/06/2019	09/06/2019	EXERCISE		3,900,000	2871.680/3378.530	237,120		145,356		237,120		200,710			(91,764)			
S&P 500 INDEX CLIQUET_1YR 853SPA635	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/07/2018	09/06/2019	09/06/2019	EXPIRATION		3,500,000	2,871.68	88,900				88,900		88,812			(88,900)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA638	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	09/13/2019	EXERCISE		2,800,000	2904.980/3021.180	65,800		98,709		65,800		53,794			32,909			
S&P 500 INDEX DIGITAL_1YR 853SPA639	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	09/14/2018	09/13/2019	09/13/2019	EXERCISE		5,300,000	2,904.98	142,570		211,470		142,570		112,509			68,900			
S&P 500 INDEX CALLSPREAD_1YR 853SPA640	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	09/13/2019	EXERCISE		19,900,000	2904.980/3037.740	525,360		701,540		525,360		432,511			176,180			
S&P 500 INDEX CALLSPREAD_1YR 853SPA641	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	09/14/2018	09/13/2019	09/13/2019	EXERCISE		5,000,000	2904.980/3386.340	289,500		176,265		289,500		250,211			(113,235)			
S&P 500 INDEX CLIQUET_1YR 853SPA642	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2018	09/13/2019	09/13/2019	EXPIRATION		6,400,000	2,904.98	161,280				161,280		161,069			(161,280)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA645	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2018	09/24/2019	09/24/2019	EXERCISE		2,500,000	2919.370/3036.140	59,250		40,445		59,250		48,838			(18,805)			
S&P 500 INDEX DIGITAL_1YR 853SPA646	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2018	09/24/2019	09/24/2019	EXERCISE		4,000,000	2,919.37	108,800		161,200		108,800		86,412			52,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPA647	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	09/24/2018	09/24/2019	09/24/2019	EXERCISE		16,900,000	2919.370/3053.080	451,230		273,411		451,230		374,381			(177,819)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA648	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/24/2018	09/24/2019	09/24/2019	EXERCISE		5,500,000	2919.370/3436.970	325,050		88,980		325,050		282,315			(236,070)			
S&P 500 INDEX CLIQUET_1YR 853SPA649	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/24/2018	09/24/2019	09/24/2019	EXPIRATION		5,800,000	2,919.37	148,480				148,480		148,480			(148,480)			
S&P 500 INDEX DIGITAL_1YR 853SPA652	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	10/01/2018	10/01/2019	10/01/2019	EXERCISE		4,800,000	2,924.59	131,040		193,920		131,040		103,970			62,880			
S&P 500 INDEX CALLSPREAD_1YR 853SPA653	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	10/01/2018	10/01/2019	10/01/2019	EXERCISE		15,500,000	2924.590/3060.880	418,500		82,996		418,500		346,938			(335,504)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA654	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/01/2018	10/01/2019	10/01/2019	EXERCISE		6,100,000	2924.590/3448.380	358,680		32,663		358,680		310,797			(326,017)			
S&P 500 INDEX CLIQUET_1YR 853SPA655	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/01/2018	10/01/2019	10/01/2019	EXPIRATION		7,500,000	2,924.59	165,750				165,750		163,267			(165,750)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA656	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	10/01/2018	10/01/2019	10/01/2019	EXERCISE		18,000,000	2924.590/3268.230	928,800		96,383		928,800		799,924			(832,417)			
S&P 500 INDEX CALL_1YR 853SPA657	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T81KCSX06	10/01/2018	10/01/2019	10/01/2019	EXPIRATION		2,500,000	3,063.51	85,500				85,500		76,278			(85,500)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA661	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019	10/08/2019	EXERCISE		2,500,000	2884.430/2975.870	48,250		7,480		48,250		37,200			(40,770)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPA662	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2018	10/08/2019	10/08/2019	EXERCISE		3,100,000	2884.430/2999.81 0	73,780		9,275		73,780		57,322			(64,505)			
S&P 500 INDEX DIGITAL_1YR 853SPA663	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	10/08/2018	10/08/2019	10/08/2019	EXERCISE		4,700,000	2,884.43	125,960		188,470		125,960		93,685			62,510			
S&P 500 INDEX CALLSPREAD_1YR 853SPA664	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2018	10/08/2019	10/08/2019	EXERCISE		15,700,000	2884.430/3020.00 0	430,180		46,973		430,180		336,981			(383,207)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA665	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2018	10/08/2019	10/08/2019	EXERCISE		6,900,000	2884.430/3414.88 0	432,630		20,644		432,630		361,231			(411,986)			
S&P 500 INDEX CLIQUET_1YR 853SPA666	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2018	10/08/2019	10/08/2019	EXPIRATION		4,900,000	2,884.43	85,750				85,750		85,712			(85,750)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA670	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	10/16/2018	10/16/2019	10/16/2019	EXERCISE		2,500,000	2809.920/2922.32 0	58,750		100,003		58,750		39,800			41,253			
S&P 500 INDEX DIGITAL_1YR 853SPA671	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/16/2018	10/16/2019	10/16/2019	EXERCISE		5,400,000	2,809.92	144,180		217,620		144,180		92,329			73,440			
S&P 500 INDEX CALLSPREAD_1YR 853SPA672	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	10/16/2018	10/16/2019	10/16/2019	EXERCISE		15,800,000	2809.920/2941.99 0	428,180		742,621		428,180		292,830			314,441			
S&P 500 INDEX CALLSPREAD_1YR 853SPA673	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	10/16/2018	10/16/2019	10/16/2019	EXERCISE		7,400,000	2809.920/3310.09 0	473,600		473,429		473,600		355,034			(171)			
S&P 500 INDEX CLIQUET_1YR 853SPA674	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/16/2018	10/16/2019	10/16/2019	EXPIRATION		8,000,000	2,809.92	129,600				129,600		128,883			(129,600)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA678	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	10/24/2018	10/24/2019	10/24/2019	EXERCISE		2,500,000	2656.100/2762.34 0	57,500		99,996		57,500		23,067			42,496			
S&P 500 INDEX DIGITAL_1YR 853SPA679	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	10/24/2018	10/24/2019	10/24/2019	EXERCISE		6,400,000	2,656.10	167,040		257,280		167,040		63,741			90,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPA680	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	10/24/2018	10/24/2019	10/24/2019	EXERCISE		17,000,000	2656.100/2780.94 0	452,200		799,021		452,200		185,354			346,821			
S&P 500 INDEX CALLSPREAD_1YR 853SPA681	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/24/2018	10/24/2019	10/24/2019	EXERCISE		6,400,000	2656.100/3133.93 0	435,840		853,438		435,840		218,324			417,598			
S&P 500 INDEX CLIQUET_1YR 853SPA682	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/24/2018	10/24/2019	10/24/2019	EXPIRATION		5,600,000	2,656.10	87,920				87,920		87,920			(87,920)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA685	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	11/01/2018	11/01/2019	11/01/2019	EXERCISE		2,500,000	2740.370/2849.98 0	57,250		99,996		57,250		31,498			42,746			
S&P 500 INDEX DIGITAL_1YR 853SPA686	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2018	11/01/2019	11/01/2019	EXERCISE		5,000,000	2,740.37	133,250		208,000		133,250		68,285			74,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPA687	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2018	11/01/2019	11/01/2019	EXERCISE		17,400,000	2740.370/2872.73 0	469,800		840,421		469,800		261,833			370,621			
S&P 500 INDEX CALLSPREAD_1YR 853SPA688	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	11/01/2018	11/01/2019	11/01/2019	EXERCISE		5,900,000	2740.370/3224.59 0	385,270		703,039		385,270		245,702			317,769			
S&P 500 INDEX CLIQUET_1YR 853SPA689	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2018	11/01/2019	11/01/2019	EXPIRATION		4,800,000	2,740.37	76,800				76,800		75,949			(76,800)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA690	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	11/01/2018	11/01/2019	11/01/2019	EXERCISE		16,300,000	2740.370/3062.36 0	875,310		1,915,229		875,310		537,309			1,039,919			
S&P 500 INDEX DIGITAL_1YR 853SPA694	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/08/2018	11/08/2019	11/08/2019	EXERCISE		5,700,000	2,806.83	159,030		242,250		159,030		98,907			83,220			
S&P 500 INDEX CALLSPREAD_1YR 853SPA695	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2018	11/08/2019	11/08/2019	EXERCISE		16,300,000	2806.830/2947.17 0	461,290		814,991		461,290		306,711			353,701			
S&P 500 INDEX CALLSPREAD_1YR 853SPA696	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/08/2018	11/08/2019	11/08/2019	EXERCISE		7,100,000	2806.830/3323.01 0	457,950		724,082		457,950		332,337			266,132			
S&P 500 INDEX CLIQUET_1YR 853SPA697	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/08/2018	11/08/2019	11/08/2019	EXPIRATION		6,100,000	2,806.83	96,990				96,990		96,085			(96,990)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA700	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2018	11/15/2019	11/15/2019	EXERCISE		3,500,000	2736.270/2845.72 0	80,500		140,000		80,500		43,319			59,500			
S&P 500 INDEX DIGITAL_1YR 853SPA701	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2018	11/15/2019	11/15/2019	EXERCISE		5,400,000	2,736.27	139,860		218,700		139,860		69,807			78,840			
S&P 500 INDEX CALLSPREAD_1YR 853SPA702	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2018	11/15/2019	11/15/2019	EXERCISE		13,100,000	2736.270/2866.24 0	351,735		622,237		351,735		192,227			270,502			

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S&P 500 INDEX CALLSPREAD_1YR 853SPA703	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/16/2018	11/15/2019	11/15/2019	EXERCISE		6,600,000	2736.270/3243.03 0	446,160		926,683		446,160		279,842			480,523			
S&P 500 INDEX CLIQUET_1YR 853SPA704	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/16/2018	11/15/2019	11/15/2019	EXPIRATION		7,900,000	2,736.27	117,710				117,710		111,850			(117,710)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA708	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	11/26/2018	11/26/2019	11/26/2019	EXERCISE		2,600,000	2673.450/2780.39 0	58,500		104,002		58,500		23,863			45,502			
S&P 500 INDEX DIGITAL_1YR 853SPA709	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	11/26/2019	EXERCISE		4,400,000	2,673.45	109,120		176,440		109,120		40,422			67,320			
S&P 500 INDEX CALLSPREAD_1YR 853SPA710	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	11/26/2018	11/26/2019	11/26/2019	EXERCISE		14,200,000	2673.450/2799.64 0	369,910		670,257		369,910		153,270			300,347			
S&P 500 INDEX CALLSPREAD_1YR 853SPA711	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	11/26/2019	EXERCISE		4,700,000	2673.450/3181.41 0	322,890		821,123		322,890		163,401			498,233			
S&P 500 INDEX CLIQUET_1YR 853SPA712	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	11/26/2019	SALE		6,400,000	2,673.45	85,120				85,120		82,799			(85,120)			
S&P 500 INDEX DIGITAL_1YR 853SPA716	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/30/2018	11/29/2019	11/29/2019	EXERCISE		5,200,000	2,760.17	138,320		219,440		138,320		72,760			81,120			
S&P 500 INDEX CALLSPREAD_1YR 853SPA717	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	11/29/2019	EXERCISE		9,800,000	2760.170/2897.90 0	267,540		489,020		267,540		152,676			221,480			
S&P 500 INDEX CALLSPREAD_1YR 853SPA718	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	11/30/2018	11/29/2019	11/29/2019	EXERCISE		6,100,000	2760.170/3262.80 0	402,600		841,800		402,600		260,482			439,200			
S&P 500 INDEX CLIQUET_1YR 853SPA719	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/30/2018	11/29/2019	11/29/2019	SALE		6,200,000	2,760.17	83,700				83,700		83,506			(83,700)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA720	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	11/30/2018	11/29/2019	11/29/2019	EXERCISE		15,500,000	2760.170/3063.79 0	788,950		1,705,007		788,950		487,170			916,057			
S&P 500 INDEX CALLSPREAD_1YR 853SPA721	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	11/30/2018	11/29/2019	11/29/2019	EXERCISE		4,200,000	2801.570/2986.23 0	137,340		280,987		137,340		85,178			143,647			
S&P 500 INDEX CALL_1YR 853SPA722	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	11/29/2019	EXERCISE		2,800,000	2,891.28	133,560		253,305		133,560		93,707			119,745			
S&P 500 INDEX CALLSPREAD_1YR 853SPA725	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	11/29/2019	EXERCISE		2,500,000	2760.170/2870.58 0	56,250		100,000		56,250		31,621			43,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPA726	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	12/06/2019	EXERCISE		2,500,000	2633.080/2706.02 0	40,000		69,250		40,000		12,624			29,250			
S&P 500 INDEX DIGITAL_1YR 853SPA727	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/07/2018	12/06/2019	12/06/2019	EXERCISE		5,100,000	2,633.08	134,130		217,770		134,130		39,734			83,640			
S&P 500 INDEX CALLSPREAD_1YR 853SPA728	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	12/06/2019	EXERCISE		12,900,000	2633.080/2764.73 0	352,170		645,000		352,170		117,090			292,830			
S&P 500 INDEX CALLSPREAD_1YR 853SPA729	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	12/07/2018	12/06/2019	12/06/2019	EXERCISE		5,000,000	2633.080/3112.04 0	343,500		909,500		343,500		144,349			566,000			
S&P 500 INDEX CLIQUET_1YR 853SPA730	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/07/2018	12/06/2019	12/06/2019	EXPIRATION		6,700,000	2,633.08	87,100				87,100		71,206			(87,100)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA733	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	12/14/2018	12/13/2019	12/13/2019	EXERCISE		3,000,000	2599.950/2703.95 0	65,100		120,002		65,100		15,325			54,902			
S&P 500 INDEX DIGITAL_1YR 853SPA734	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2018	12/13/2019	12/13/2019	EXERCISE		4,400,000	2,599.95	113,080		186,560		113,080		25,679			73,480			
S&P 500 INDEX CALLSPREAD_1YR 853SPA735	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	12/14/2018	12/13/2019	12/13/2019	EXERCISE		17,300,000	2599.950/2729.95 0	456,720		865,017		456,720		109,896			408,297			
S&P 500 INDEX CALLSPREAD_1YR 853SPA736	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	12/14/2018	12/13/2019	12/13/2019	EXERCISE		6,300,000	2599.950/3082.50 0	431,172		1,169,081		431,172		144,103			737,909			
S&P 500 INDEX CLIQUET_1YR 853SPA737	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/14/2018	12/13/2019	12/13/2019	EXPIRATION		6,500,000	2,599.95	81,900				81,900		50,200			(81,900)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA741	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2018	12/20/2019	12/20/2019	EXERCISE		2,500,000	2416.620/2513.28 0	54,000		100,000		54,000		(4,933)			46,000			
S&P 500 INDEX DIGITAL_1YR 853SPA742	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	12/20/2019	EXERCISE		4,600,000	2,416.62	118,220		196,880		118,220		(5,101)			78,660			
S&P 500 INDEX CALLSPREAD_1YR 853SPA743	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8IKCSX06	12/21/2018	12/20/2019	12/20/2019	EXERCISE		15,700,000	2416.620/2537.45 0	411,340		784,994		411,340		(43,141)			373,654			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPA744	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/21/2018	12/20/2019	12/20/2019	EXERCISE		6,000,000	2416.620/2861.520	410,400		1,104,601		410,400		(58,777)			694,201			
S&P 500 INDEX CLIQUET_1YR 853SPA745	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2018	12/20/2019	12/20/2019	EXERCISE		6,100,000	2,416.62	71,370		418,640		71,370		9,071			347,270			
S&P 500 INDEX DIGITAL_1YR 853SPA748	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/28/2018	12/27/2019	12/27/2019	EXERCISE		2,800,000	2,485.74	70,000		117,600		70,000		2,661			47,600			
S&P 500 INDEX CALLSPREAD_1YR 853SPA749	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019	12/27/2019	EXERCISE		10,700,000	2485.740/2610.030	279,270		535,000		279,270		2,340			255,730			
S&P 500 INDEX CALLSPREAD_1YR 853SPA750	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019	12/27/2019	EXERCISE		4,500,000	2485.740/2971.450	306,000		879,300		306,000		3,255			573,300			
S&P 500 INDEX CLIQUET_1YR 853SPA751	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/28/2018	12/27/2019	12/27/2019	EXERCISE		3,000,000	2,485.74	37,500		43,957		37,500		10,428			6,457			
S&P 500 INDEX ASIAN_10YR 853SPR522	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/08/2009	01/08/2019	01/08/2019	EXERCISE		2,500,000	927.47	483,750		2,328,695		483,750		(1,821,720)			1,844,943			
S&P 500 INDEX ASIAN_10YR 853SPR563	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/30/2009	01/30/2019	01/30/2019	EXERCISE		2,500,000	866.76	480,000		2,784,222		480,000		(2,266,541)			2,304,222			
S&P 500 INDEX ASIAN_10YR 853SPS116	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/08/2009	06/07/2019	06/07/2019	EXERCISE		2,500,000	976.05	447,500		2,344,904		447,500		(1,813,002)			1,897,404			
S&P 500 INDEX ASIAN_10YR 853SPS181	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2009	07/15/2019	07/15/2019	EXERCISE		2,500,000	977.71	399,750		2,397,081		399,750		(1,890,381)			1,997,331			
S&P 500 INDEX ASIAN_10YR 853SPS314	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/16/2009	09/16/2019	09/16/2019	EXERCISE		2,600,000	1,079.34	439,140		2,034,071		439,140		(1,473,581)			1,594,931			
S&P 500 INDEX ASIAN_10YR 853SPS389	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2009	10/08/2019	10/08/2019	EXERCISE		2,500,000	1,080.93	416,250		1,973,380		416,250		(1,434,489)			1,557,130			
S&P 500 INDEX ASIAN_10YR 853SPS496	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2009	11/15/2019	11/15/2019	EXERCISE		2,500,000	1,139.36	402,000		1,821,680		402,000		(1,274,842)			1,419,680			
S&P 500 INDEX ASIAN_10YR 853SPS686	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/16/2009	12/16/2019	12/16/2019	EXERCISE		2,500,000	1,141.46	390,000		1,856,266		390,000		(1,311,033)			1,466,266			
S&P 500 INDEX ASIAN_10YR 853SPV140	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2012	05/16/2022	09/10/2019	SALE		2,500,000	1,324.80	316,250		1,867,960		316,250		(1,248,491)			1,551,711			
S&P 500 INDEX ASIAN_10YR 853SPV410	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	11/30/2012	11/30/2022	09/10/2019	SALE		2,500,000	1,416.18	253,500		1,760,000		253,500		(1,138,579)			1,506,500			
S&P 500 INDEX ASIAN_10YR 853SPV430	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	12/21/2012	12/21/2022	09/10/2019	SALE		4,200,000	1,430.15	447,300		2,914,800		447,300		(1,848,234)			2,467,500			
S&P 500 INDEX ASIAN_10YR 853SPV675	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	04/08/2013	04/06/2023	09/10/2019	SALE		2,500,000	1,563.07	257,250		1,439,750		257,250		(836,600)			1,182,500			
S&P 500 INDEX DIGITAL_6YR 853SPV695	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2013	04/24/2019	04/24/2019	EXERCISE		2,500,000	2,634.56	233,750		66,250		233,750		210,196			(167,500)			
S&P 500 INDEX ASIAN_10YR 853SPV840	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2023	09/10/2019	SALE		2,500,000	1,676.26	296,250		1,212,998		296,250		(600,052)			916,748			
S&P 500 INDEX DIGITAL_6YR 853SPV895	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/23/2013	08/23/2019	08/23/2019	EXPIRATION		2,500,000	2,856.98	265,750				265,750		252,392			(265,750)			
S&P 500 INDEX ASIAN_10YR 853SPV920	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	08/30/2013	08/30/2023	09/10/2019	SALE		2,500,000	1,632.97	302,250		1,345,500		302,250		(691,280)			1,043,250			
S&P 500 INDEX ASIAN_10YR 853SPW025	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	11/01/2013	11/01/2023	09/10/2019	SALE		2,500,000	1,761.64	284,750		1,098,250		284,750		(496,307)			813,500			
S&P 500 INDEX CALLSPREAD_5YR 853SPW270	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/14/2014	03/14/2019	03/14/2019	EXERCISE		2,500,000	1841.130/2393.470	250,250		750,000		250,250		(417,380)			499,750			
S&P 500 INDEX ASIAN_10YR 853SPW295	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/24/2014	03/22/2024	09/10/2019	SALE		2,500,000	1,857.44	287,250		968,000		287,250		(374,560)			680,750			
S&P 500 INDEX CALLSPREAD_5YR 853SPW380	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2014	05/01/2019	05/01/2019	EXERCISE		2,500,000	1883.680/2825.520	318,250		1,250,000		318,250		(484,652)			931,750			
S&P 500 INDEX CALLSPREAD_5YR 853SPW505	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2014	06/24/2019	06/24/2019	EXERCISE		2,500,000	1949.980/2534.970	252,250		749,990		252,250		(318,070)			497,740			
S&P 500 INDEX ASIAN_10YR 853SPW590	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	07/24/2014	07/24/2024	09/10/2019	SALE		2,500,000	1,987.98	286,000		789,250		286,000		(223,220)			503,250			
S&P 500 INDEX CALLSPREAD_5YR 853SPW685	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/29/2014	08/29/2019	08/29/2019	EXERCISE		2,500,000	2003.370/2604.380	261,250		749,994		261,250		(263,463)			488,744			
S&P 500 INDEX CALLSPREAD_5YR 853SPW815	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/07/2014	11/07/2019	11/07/2019	EXERCISE		2,500,000	2031.920/2641.500	263,250		750,000		263,250		(235,120)			486,750			
S&P 500 INDEX CALL_5YR 853SPW920	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2014	12/23/2019	12/23/2019	EXERCISE		2,500,000	3,165.73	90,000		69,975		90,000		75,950			(20,025)			
S&P 500 INDEX CALLSPREAD_3YR 853SPZ500	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/24/2016	06/24/2019	06/24/2019	EXERCISE		2,500,000	2037.410/2852.370	276,500		1,000,000		276,500		(298,970)			723,500			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX CALLSPREAD_3YR 853SPZ625	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K80XYZWX446	07/22/2016	07/22/2019	07/22/2019	EXERCISE		2,500,000	2175.030/2392.530	113,750		250,000		113,750		(72,270)			136,250			
S&P 500 INDEX CALLSPREAD_3YR 853SPZ970	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2016	11/01/2019	11/01/2019	EXERCISE		2,500,000	2111.720/2322.890	116,250		250,000		116,250		(71,600)			133,746			
0089999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												73,157,941		104,516,537		73,157,941	XXX	25,024,291			31,358,591			XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												73,157,941		104,516,537		73,157,941	XXX	25,024,291			31,358,591			XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												73,157,941		104,516,537		73,157,941	XXX	25,024,291			31,358,591			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												73,157,941		104,516,537		73,157,941	XXX	25,024,291			31,358,591			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												73,157,941		104,516,537		73,157,941	XXX	25,024,291			31,358,591			XXX
1709999999. Subtotal - Hedging Other																	XXX							XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												73,157,941		104,516,537		73,157,941	XXX	25,024,291			31,358,591			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 B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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	G5GSEF7VJP5I70UK5573	Y	Y	55,343,250	54,583,283			54,583,283				
CREDIT SUISSE	E58DKGMJYYJLN8C3868	Y	Y	4,440,000	4,058,973			4,058,973				
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	930,000	1,052,580		122,580	1,052,580		122,580		
ING	ZOMI2JT14K80XYZWX446	Y	Y	30,940,000	30,329,634			30,329,634				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	34,926,000	34,988,026		62,026	34,988,026		62,026		
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	30,200,000	29,917,923			29,917,923				
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	54,130,000	55,845,020		1,715,020	55,845,020		1,715,020		
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	35,440,000	34,120,914			34,120,914				
0299999999. Total NAIC 1 Designation				246,349,250	244,896,353		1,899,626	244,896,353		1,899,626		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals				246,349,250	244,896,353		1,899,626	244,896,353		1,899,626		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					244,896,353							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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)
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 G5GSEF7VJP5I7OUK5573	Other	000000-00-0	Money Market Fund	55,343,250	55,343,250	XXX	01/01/2020	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	4,440,000	4,440,000	XXX	01/01/2020	V
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Other	000000-00-0	Money Market Fund	930,000	930,000	XXX	01/01/2020	V
ING ZOMI2JT14K8OXYZWX446	Other	000000-00-0	Money Market Fund	30,940,000	30,940,000	XXX	01/01/2020	V
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	34,926,000	34,926,000	XXX	01/01/2020	V
NATIXIS KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	30,200,000	30,200,000	XXX	01/01/2020	V
SUNTRUST CAPITAL IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	54,130,000	54,130,000	XXX	01/01/2020	V
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	35,440,000	35,440,000	XXX	01/01/2020	V
0299999999 - Total				246,349,250	246,349,250	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

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

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Moody National Bank ..... Galveston, TX					6,541,515	XXX
JP Morgan Chase ..... Houston, TX					589,165	XXX
Synovus Bank ..... Biloxi, MS					355,975	XXX
Texas Capital Bank, N.A. ..... Dallas, TX					571,311	XXX
Wells Fargo ..... Houston, TX					(60,559,981)	XXX
0199998 Deposits in ... 32 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			1,833,971	XXX
0199999. Totals - Open Depositories	XXX	XXX			(50,668,044)	XXX
0299998 Deposits in ... depositories which 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			(50,668,044)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	24,820	XXX
0599999 Total - Cash	XXX	XXX			(50,643,224)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(39,067,163)	4. April	(40,657,583)	7. July	(131,058,118)	10. October	(44,164,384)
2. February	(43,203,234)	5. May	(52,150,588)	8. August	(40,650,153)	11. November	(32,847,126)
3. March	(57,996,551)	6. June	(39,628,272)	9. September	(54,025,678)	12. December	(50,643,224)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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								
	American Electric Power Co CP		12/23/2019	2.050	01/07/2020	3,998,633		2,049
	Consolidated Edison CP		12/20/2019	2.060	01/07/2020	4,257,537		2,924
	Diageo Capital PLC CP		12/27/2019	1.950	01/24/2020	11,985,046		3,246
	DuPont De Nemours CP CP		12/19/2019	2.050	01/06/2020	7,773,784		5,755
	Exelon Corp CP		12/30/2019	1.800	01/06/2020	9,858,535		986
	FMC Technologies CP		12/03/2019	2.010	01/02/2020	9,999,441		16,191
	FMC Technologies CP		12/18/2019	2.250	01/08/2020	1,394,389		1,220
	FMC Technologies CP		12/19/2019	2.300	01/09/2020	4,997,442		4,151
	FMC Technologies CP		12/20/2019	2.300	01/10/2020	6,995,972		5,364
	FMC Technologies CP		12/23/2019	2.300	01/15/2020	4,960,557		2,852
	FMC Technologies CP		12/23/2019	2.300	01/22/2020	4,993,288		2,871
	Globe Life Inc. CP		12/26/2019	1.950	01/14/2020	9,992,956		3,248
	Keurig Dr Pepper Inc CP		12/23/2019	2.030	01/17/2020	999,097		507
	Orange & Rockland CP		12/23/2019	2.040	01/06/2020	3,998,866		2,039
	Ryder Systems Inc CP		12/26/2019	2.000	01/15/2020	4,996,110		1,665
	Schlumberger Holdings Corp CP		12/23/2019	2.050	01/09/2020	6,714,938		3,441
	Southern Company CP		12/20/2019	2.080	01/10/2020	9,994,796		6,930
	Southern Power Company CP		12/19/2019	2.150	01/14/2020	6,994,561		5,431
	Sysco Corp CP		12/27/2019	1.850	01/02/2020	8,189,579		2,104
	Tyson Foods Inc. CP		12/26/2019	2.000	01/16/2020	14,987,496		4,996
	Vectren Utility Holdings CP		12/17/2019	2.120	01/07/2020	7,997,171		7,064
	WEC Energy Group Inc CP		12/23/2019	2.170	01/09/2020	2,498,793		1,355
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						148,578,987		86,389
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						148,578,987		86,389
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						148,578,987		86,389
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						148,578,987		86,389
00142W-84-3	Aim Premier Portfolio MM		12/31/2019			70,228,147		190,656
	Wells Fargo MM		12/31/2019			57,173,128		943,428
	Morgan Stanley Institutional MM		12/31/2019			161,349,250		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						288,750,525		1,134,084
8899999 - Total Cash Equivalents						437,329,512		1,220,473

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Ga admin code ch 120-2-18-.06			34,987	34,968
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	MA gen laws ch 175 sec 151	99,820	100,671		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Nm annot stat 59a-5-18			208,989	209,610
33. New York NY						
34. North Carolina NC	B	Nc gen stat ch 58-5-50			399,278	402,684
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX	B	Multiple	13,704,761	13,984,698	7,785,871	7,943,754
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	Pr annot law ch 3 sec 309: 315			1,138,348	1,152,654
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	13,804,581	14,085,369	9,567,473	9,743,670
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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